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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/01/2019

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 30/01/2019	Any day expiry	13.61520	13.61520		13.61790	13.61790		16.40	0.00	13,842,865.00	1,018	0.00	
\$ / R	On 31/01/2019	Any day expiry	13.61680	13.61680		13.61950	13.61950		16.42	0.00	0.00	0	1,837.00	
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	0.03640	0.00004	0.13890	0.00014	0.036	27.72	0.00	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	13.80	Put	189.90020	0.18990	194.75800	0.19476	189.900	19.87	0.90	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	13.95	Put	334.37990	0.33438	334.81790	0.33482	334.380	22.46	0.98	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.00	Call	0.66600	0.00067	2.94160	0.00294	0.666	23.32	0.01	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Call	0.07620	0.00008	0.70770	0.00071	0.076	26.77	0.00	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	583.27620	0.58328	581.20770	0.58121	583.276	26.77	1.00	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	633.24600	0.63325	631.01090	0.63101	633.246	27.63	1.00	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	0.02430	0.00002	0.23280	0.00023	0.024	31.13	0.00	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.55	Call	0.01960	0.00002	0.09430	0.00009	0.020	36.76	0.00	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	0.00200	0.00000	0.01510	0.00002	0.002	49.60	0.00	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	0.00000	0.00000	0.01260	0.00001	0.000	48.84	0.00	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry	13.63790		13.63790	13.64020	13.64020		13.81	0.00	0.00	0	70.00	
\$ / R	On 15/02/2019	Any day expiry	13.64110		13.64110	13.64340	13.64340		14.12	0.00	0.00	0	6.00	
\$ / R	On 15/02/2019	Any day expiry	13.76	Put	232.24600	0.23225	237.23690	0.23724	232.246	14.51	0.61	0.00	0	684.00

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 15/02/2019	Any day expiry	13.81	Call	97.25320	0.09725	104.39190	0.10439	97.253	14.69	0.35	0.00	0	684.00
\$ / R	On 15/02/2019	Any day expiry	13.87	Put	309.44930	0.30945	314.01890	0.31402	309.449	14.90	0.70	0.00	0	22,000.00
\$ / R	On 25/02/2019	Any day expiry			13.65710	13.65710	13.66010	13.66010		14.17	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry			13.65880	13.65880	13.66180	13.66180		14.25	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry	13.75	Put	265.71390	0.26571	268.33940	0.26834	265.714	14.60	0.56	0.00	0	25,000.00
\$ / R	On 28/02/2019	Any day expiry			13.66200	13.66200	13.66500	13.66500		14.40	0.00	0.00	0	5,759.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	22.37900	0.02238	23.98950	0.02399	22.379	13.43	0.09	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	243.67790	0.24368	246.48060	0.24648	243.678	14.57	0.52	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	609.57260	0.60957	610.39310	0.61039	609.573	16.30	0.79	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	64.17970	0.06418	67.77630	0.06778	64.180	16.47	0.19	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	652.17970	0.65218	652.77630	0.65278	652.180	16.47	0.81	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	34.87650	0.03488	37.39260	0.03739	34.877	17.31	0.11	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	20.47110	0.02047	22.25830	0.02226	20.471	17.97	0.07	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	5.97950	0.00598	6.67470	0.00667	5.980	19.34	0.02	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	2.52720	0.00253	2.85400	0.00285	2.527	20.20	0.01	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.66850	13.66850	13.67150	13.67150		14.41	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.67010	13.67010	13.67320	13.67320		14.48	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			13.67990	13.67990	13.68290	13.68290		14.72	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	430.91370	0.43091	432.05300	0.43205	430.914	15.46	0.63	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	18.78460	0.01878	19.82820	0.01983	18.785	18.77	0.05	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.69130	13.69130	13.69420	13.69420		14.84	0.00	1,139,622,738.10	83,237	490,956.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.00110	0.00000	0.06340	0.00006	0.001	18.06	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	1.27570	0.00128	1.55650	0.00156	1.276	16.75	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	8.84880	0.00885	9.97810	0.00998	8.849	14.23	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	10.25250	0.01025	11.45760	0.01146	10.253	14.20	0.04	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	27.58890	0.02759	29.23980	0.02924	27.589	13.97	0.09	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	37.62600	0.03763	39.33170	0.03933	37.626	13.89	0.11	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	39.95920	0.03996	41.66730	0.04167	39.959	13.88	0.12	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	50.52520	0.05053	52.20070	0.05220	50.525	13.82	0.14	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	59.56160	0.05956	61.32420	0.06132	59.562	13.89	0.16	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	74.11750	0.07412	75.97970	0.07598	74.118	13.99	0.19	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	81.07230	0.08107	82.96800	0.08297	81.072	14.03	0.20	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	107.55480	0.10755	109.51820	0.10952	107.555	14.18	0.25	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	132.57020	0.13257	134.53450	0.13453	132.570	14.30	0.29	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	142.86280	0.14286	144.81480	0.14481	142.863	14.34	0.31	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	180.83920	0.18084	182.70040	0.18270	180.839	14.49	0.36	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	197.62690	0.19763	199.43080	0.19943	197.627	14.54	0.38	0.00	0	22,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	219.90220	0.21990	221.61860	0.22162	219.902	14.62	0.41	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	243.60220	0.24360	245.21440	0.24521	243.602	14.69	0.44	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	253.47800	0.25348	255.04420	0.25504	253.478	14.72	0.45	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	284.45620	0.28446	285.87050	0.28587	284.456	14.81	0.48	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	295.22620	0.29523	296.58570	0.29659	295.226	14.84	0.49	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	306.77500	0.30677	308.09780	0.30810	306.775	14.89	0.51	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	324.50320	0.32450	325.76650	0.32577	324.503	14.98	0.52	0.00	0	17,981.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	348.87760	0.34888	350.05930	0.35006	348.878	15.10	0.54	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	367.69870	0.36770	368.81320	0.36881	367.699	15.18	0.56	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	386.96840	0.38697	388.01470	0.38801	386.968	15.27	0.57	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	393.48910	0.39349	394.51090	0.39451	393.489	15.30	0.58	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	420.04760	0.42005	420.97240	0.42097	420.048	15.41	0.60	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	195.58060	0.19558	199.27820	0.19928	195.581	15.56	0.38	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	180.90660	0.18091	184.47450	0.18447	180.907	15.70	0.36	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	489.60660	0.48961	490.27450	0.49027	489.607	15.70	0.64	88,188,264.40	10,000	30,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	518.61770	0.51862	519.17880	0.51918	518.618	15.82	0.66	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	131.99700	0.13200	135.02230	0.13502	131.997	16.28	0.28	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	121.93130	0.12193	124.82010	0.12482	121.931	16.43	0.26	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	704.95820	0.70496	704.86710	0.70487	704.958	16.51	0.75	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	721.32190	0.72132	721.17750	0.72118	721.322	16.57	0.76	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	112.62190	0.11262	115.37750	0.11538	112.622	16.57	0.24	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	762.71660	0.76272	762.44120	0.76244	762.717	16.71	0.77	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	838.67260	0.83867	838.17150	0.83817	838.673	16.96	0.80	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	847.20760	0.84721	846.68270	0.84668	847.208	16.99	0.80	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	87.06730	0.08707	89.41880	0.08942	87.067	17.01	0.19	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	84.25450	0.08425	86.55910	0.08656	84.255	17.06	0.19	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	81.53150	0.08153	83.78970	0.08379	81.531	17.11	0.18	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	890.23150	0.89023	889.58970	0.88959	890.231	17.11	0.82	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	916.31040	0.91631	915.59990	0.91560	916.310	17.19	0.82	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	942.57680	0.94258	941.79890	0.94180	942.577	17.27	0.83	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	1,022.41870	1.02242	1,021.44620	1.02145	1,022.419	17.50	0.85	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	1,103.66820	1.10367	1,102.51360	1.10251	1,103.668	17.73	0.87	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	49.82210	0.04982	51.45430	0.05145	49.822	17.88	0.12	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,167.71400	1.16771	1,166.42680	1.16643	1,167.714	17.91	0.88	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,176.91840	1.17692	1,175.61390	1.17561	1,176.918	17.93	0.88	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,186.13700	1.18614	1,184.81330	1.18481	1,186.137	17.96	0.89	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,195.36860	1.19537	1,194.02700	1.19403	1,195.369	17.98	0.89	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	35.97460	0.03597	37.26810	0.03727	35.975	18.39	0.09	1,287,345.25	1,060	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,382.42210	1.38242	1,380.75550	1.38076	1,382.422	18.49	0.92	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,438.81770	1.43882	1,437.08920	1.43709	1,438.818	18.58	0.92	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,457.66900	1.45767	1,455.92270	1.45592	1,457.669	18.60	0.93	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,467.11060	1.46711	1,465.35490	1.46535	1,467.111	18.61	0.93	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	26.27570	0.02628	27.38280	0.02738	26.276	18.66	0.07	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,523.96620	1.52397	1,522.15400	1.52215	1,523.966	18.68	0.94	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,533.47520	1.53348	1,531.65370	1.53165	1,533.475	18.69	0.94	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	23.82020	0.02382	24.87950	0.02488	23.820	18.72	0.06	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	22.45210	0.02245	23.48370	0.02348	22.452	18.75	0.06	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,648.24440	1.64824	1,646.31150	1.64631	1,648.244	18.83	0.95	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	16.66040	0.01666	17.55550	0.01756	16.660	18.92	0.04	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	15.06930	0.01507	15.92080	0.01592	15.069	18.98	0.04	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	14.76920	0.01477	15.61210	0.01561	14.769	18.99	0.04	0.00	0	108.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	13.62440	0.01362	14.43340	0.01443	13.624	19.04	0.04	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	12.56560	0.01257	13.34090	0.01334	12.566	19.08	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	9.84340	0.00984	10.52300	0.01052	9.843	19.22	0.03	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	7.23560	0.00724	7.80680	0.00781	7.236	19.39	0.02	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	6.94320	0.00694	7.50120	0.00750	6.943	19.42	0.02	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	6.13390	0.00613	6.65270	0.00665	6.134	19.48	0.02	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	4.88340	0.00488	5.33570	0.00534	4.883	19.61	0.01	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	3.72550	0.00373	4.10830	0.00411	3.726	19.76	0.01	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	3.35630	0.00336	3.71470	0.00371	3.356	19.82	0.01	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	2.61150	0.00261	2.91680	0.00292	2.611	19.96	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	2.20870	0.00221	2.48240	0.00248	2.209	20.05	0.01	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	1.85080	0.00185	2.08350	0.00208	1.851	20.81	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	1.84300	0.00184	2.07340	0.00207	1.843	20.92	0.01	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	1.74150	0.00174	1.93860	0.00194	1.742	22.82	0.01	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	1.73970	0.00174	1.93600	0.00194	1.740	22.87	0.01	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	1.73090	0.00173	1.92340	0.00192	1.731	23.14	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	1.72160	0.00172	1.91000	0.00191	1.722	23.45	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	1.72020	0.00172	1.90790	0.00191	1.720	23.50	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	1.71890	0.00172	1.90590	0.00191	1.719	23.56	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	1.70450	0.00170	1.88330	0.00188	1.704	24.24	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	1.69930	0.00170	1.87400	0.00187	1.699	24.61	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	1.69260	0.00169	1.85710	0.00186	1.693	25.67	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	1.17460	0.00117	1.28640	0.00129	1.175	27.25	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.54630	0.00055	0.60500	0.00061	0.546	27.25	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.70590	13.70590	13.70890	13.70890		14.95	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	426.87680	0.42688	427.36920	0.42737	426.877	15.43	0.57	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	508.07340	0.50807	508.27450	0.50827	508.073	15.76	0.62	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.70910	13.70910	13.71210	13.71210		15.01	0.00	0.00	0	4,202.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	68.81670	0.06882	70.39930	0.07040	68.817	14.06	0.16	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	203.97200	0.20397	205.57000	0.20557	203.972	14.67	0.36	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	264.67330	0.26467	268.46010	0.26846	264.673	15.46	0.44	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	659.65940	0.65966	659.63170	0.65963	659.659	16.34	0.69	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	698.42130	0.69842	698.26680	0.69827	698.421	16.48	0.71	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	128.06020	0.12806	130.54090	0.13054	128.060	16.87	0.24	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	87.38340	0.08738	89.32200	0.08932	87.383	17.53	0.18	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	26.89860	0.02690	27.31620	0.02732	26.899	18.83	0.06	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	14.31690	0.01432	14.31810	0.01432	14.317	19.21	0.04	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.71570	13.71570	13.71870	13.71870		14.99	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.72060	13.72060	13.72360	13.72360		15.08	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	372.47590	0.37248	373.80290	0.37380	372.476	15.24	0.51	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	158.06120	0.15806	160.93140	0.16093	158.061	16.75	0.27	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.73690	13.73690	13.74010	13.74010		15.19	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			13.75480	13.75480	13.75820	13.75820		15.26	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			13.75970	13.75970	13.76310	13.76310		15.21	0.00	0.00	0	15.00

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 30/04/2019	Any day expiry			13.76140	13.76140		13.76480	13.76480		15.24	0.00	0.00	0	319.00
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	113.49170	0.11349		116.25300	0.11625	113.492	14.28	0.20	0.00	0	0	3,000.00	
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	552.14120	0.55214	558.46370	0.55846	552.141	14.89	0.62	0.00	0	0	2,500.00		
\$ / R	14.20	Put	On 30/04/2019	Any day expiry	703.22000	0.70322	704.51600	0.70452	703.220	16.27	0.64	0.00	0	0	250.00		
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	739.78750	0.73979	740.93730	0.74094	739.788	16.38	0.65	0.00	0	0	250.00		
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	135.55790	0.13556	138.82740	0.13883	135.558	17.68	0.21	0.00	0	0	500.00		
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	60.47610	0.06048	62.47250	0.06247	60.476	19.19	0.10	0.00	0	0	250.00		
\$ / R	15.96	Call	On 30/04/2019	Any day expiry	42.12980	0.04213	43.67670	0.04368	42.130	19.82	0.07	0.00	0	0	250.00		
\$ / R			On 31/05/2019	Any day expiry	13.81400	13.81400	13.81700	13.81700		15.68	0.00	0.00	0	0	264.00		
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	154.99920	0.15500	155.95950	0.15596	154.999	14.61	0.22	0.00	0	0	500.00		
\$ / R	14.20	Put	On 31/05/2019	Any day expiry	745.36000	0.74536	744.49920	0.74450	745.360	16.49	0.60	0.00	0	0	250.00		
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	780.39690	0.78040	779.45420	0.77945	780.397	16.59	0.61	0.00	0	0	250.00		
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	181.38730	0.18139	182.78120	0.18278	181.387	18.10	0.23	0.00	0	0	500.00		
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	93.77840	0.09378	94.70130	0.09470	93.778	19.44	0.13	0.00	0	0	250.00		
\$ / R	16.15	Call	On 31/05/2019	Any day expiry	69.66720	0.06967	70.41310	0.07041	69.667	20.03	0.10	0.00	0	0	250.00		
\$ / R			On 03/06/2019	Any day expiry	13.81910	13.81910	13.82210	13.82210		15.66	0.00	0.00	0	0	0.00		
\$ / R			On 04/06/2019	Any day expiry	13.82080	13.82080	13.82380	13.82380		15.68	0.00	0.00	0	0	74.00		
\$ / R			On 14/06/2019	Foreign Exchange Future	13.83800	13.83800	13.84080	13.84080		15.86	0.00	4,898,652.00	354	104,635.00			
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	3.55740	0.00356	3.76790	0.00377	3.557	17.69	0.01	0.00	0	1,000.00			
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	48.34550	0.04835	48.67530	0.04868	48.346	14.64	0.08	0.00	0	1,000.00			
\$ / R	12.65	Put	On 14/06/2019	Foreign Exchange Future	93.61420	0.09361	93.75640	0.09376	93.614	14.49	0.14	0.00	0	1,050.00			
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	112.65260	0.11265	112.79830	0.11280	112.653	14.55	0.17	0.00	0	1,000.00			
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	166.73490	0.16673	166.87340	0.16687	166.735	14.71	0.22	0.00	0	911.00			
\$ / R	13.00	Put	On 14/06/2019	Foreign Exchange Future	172.15740	0.17216	172.29240	0.17229	172.157	14.72	0.23	0.00	0	165,703.00			
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	248.90160	0.24890	248.88190	0.24888	248.902	14.96	0.30	0.00	0	30,000.00			
\$ / R	13.25	Put	On 14/06/2019	Foreign Exchange Future	252.65210	0.25265	252.61460	0.25261	252.652	14.97	0.30	0.00	0	1,282.00			
\$ / R	13.60	Call	On 14/06/2019	Foreign Exchange Future	643.16230	0.64316	645.27740	0.64528	643.162	15.49	0.59	0.00	0	700.00			
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	527.24070	0.52724	526.07790	0.52608	527.241	15.83	0.48	0.00	0	25,000.00			
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	556.39810	0.55640	555.15120	0.55515	556.398	15.92	0.49	0.00	0	5,035.00			
\$ / R	13.90	Call	On 14/06/2019	Foreign Exchange Future	506.39130	0.50639	507.91610	0.50792	506.391	15.96	0.50	0.00	0	100.00			
\$ / R	13.98	Call	On 14/06/2019	Foreign Exchange Future	475.53130	0.47553	476.94000	0.47694	475.531	16.11	0.48	0.00	0	1,000.00			
\$ / R	14.00	Put	On 14/06/2019	Foreign Exchange Future	630.10220	0.63010	628.68300	0.62868	630.102	16.15	0.53	0.00	0	143,900.00			
\$ / R	14.07	Put	On 14/06/2019	Foreign Exchange Future	674.97160	0.67497	673.45750	0.67346	674.972	16.29	0.55	0.00	0	39,589.00			
\$ / R	14.20	Put	On 14/06/2019	Foreign Exchange Future	761.75670	0.76176	760.06680	0.76007	761.757	16.54	0.58	0.00	0	13,600.00			
\$ / R	14.25	Put	On 14/06/2019	Foreign Exchange Future	796.27180	0.79627	794.51880	0.79452	796.272	16.64	0.59	0.00	0	1,282.00			
\$ / R	14.35	Call	On 14/06/2019	Foreign Exchange Future	355.09150	0.35509	356.01310	0.35601	355.092	16.83	0.38	0.00	0	1,050.00			
\$ / R	14.42	Call	On 14/06/2019	Foreign Exchange Future	336.01340	0.33601	336.85240	0.33685	336.013	16.97	0.36	0.00	0	30.00			
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	296.25210	0.29625	296.93770	0.29694	296.252	17.27	0.33	0.00	0	1,000.00			
\$ / R	14.63	Put	On 14/06/2019	Foreign Exchange Future	1,076.82740	1.07683	1,074.70330	1.07470	1,076.827	17.37	0.68	0.00	0	8,203.00			
\$ / R	14.65	Put	On 14/06/2019	Foreign Exchange Future	1,092.38910	1.09239	1,090.25880	1.09026	1,092.389	17.41	0.69	0.00	0	1,000.00			
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	245.48330	0.24548	246.12710	0.24613	245.483	17.73	0.28	0.00	0	30,000.00			
\$ / R	15.00	Call	On 14/06/2019	Foreign Exchange Future	213.54930	0.21355	0.00000	0.00000	213.549	18.08	0.25	51,745,143.75	15,000	15,000.00			
\$ / R	15.10	Call	On 14/06/2019	Foreign Exchange Future	197.78910	0.19779	198.39170	0.19839	197.789	18.27	0.23	0.00	0	1,500.00			
\$ / R	15.32	Call	On 14/06/2019	Foreign Exchange Future	166.86600	0.16687	167.42660	0.16743	166.866	18.66	0.20	0.00	0	1,980.00			

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	15.50	Call	144.53670	0.14454	145.04070	0.14504	144.537	18.94	0.18	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	131.43510	0.13144	131.90480	0.13190	131.435	19.13	0.16	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	129.37940	0.12938	129.84090	0.12984	129.379	19.16	0.16	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	114.12520	0.11413	114.54620	0.11455	114.125	19.40	0.14	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	106.41380	0.10641	106.81170	0.10681	106.414	19.54	0.13	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	103.97100	0.10397	104.36200	0.10436	103.971	19.59	0.13	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	97.75400	0.09775	98.12690	0.09813	97.754	19.71	0.12	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	91.24620	0.09125	91.60060	0.09160	91.246	19.85	0.12	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	28.65420	0.02865	28.91680	0.02892	28.654	23.28	0.04	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			13.84830	13.84830	13.85100	13.85100		15.87	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			13.86200	13.86200	13.86460	13.86460		15.93	0.00	0.00	0	359.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	187.96170	0.18796	187.45320	0.18745	187.962	14.81	0.23	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	776.57850	0.77658	774.21280	0.77421	776.579	16.57	0.57	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	810.60050	0.81060	808.17700	0.80818	810.601	16.66	0.58	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	216.00670	0.21601	215.97560	0.21598	216.007	18.37	0.24	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	120.71140	0.12071	120.68290	0.12068	120.711	19.57	0.14	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	93.35890	0.09336	93.33660	0.09334	93.359	20.10	0.11	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			13.86710	13.86710	13.86970	13.86970		15.90	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.87050	13.87050	13.87300	13.87300		15.93	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	358.80700	0.35881	357.45570	0.35746	358.807	15.36	0.36	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	91.45540	0.09146	91.31500	0.09132	91.455	20.23	0.11	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			13.91810	13.91810	13.92050	13.92050		16.10	0.00	0.00	0	26.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	222.12830	0.22213	220.18910	0.22019	222.128	14.96	0.24	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	807.52470	0.80752	803.84240	0.80384	807.525	16.60	0.54	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	840.59840	0.84060	836.88680	0.83689	840.598	16.68	0.56	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	254.04370	0.25404	252.96790	0.25297	254.044	18.55	0.25	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	151.28260	0.15128	150.53770	0.15054	151.283	19.62	0.16	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	120.84910	0.12085	120.23870	0.12024	120.849	20.11	0.13	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			13.91980	13.91980	13.92220	13.92220		16.10	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			13.94040	13.94040	13.94300	13.94300		16.19	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	1,008.79070	1.00879	1,004.74770	1.00475	1,008.791	17.06	0.60	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	150.61380	0.15061	149.93720	0.14994	150.614	19.86	0.15	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			13.96950	13.96950	13.97240	13.97240		16.23	0.00	0.00	0	65.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	247.86960	0.24787	245.37150	0.24537	247.870	15.01	0.25	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	832.65950	0.83266	828.51140	0.82851	832.659	16.63	0.53	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	865.12600	0.86513	860.94360	0.86094	865.126	16.71	0.54	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	282.52300	0.28252	281.28050	0.28128	282.523	18.76	0.25	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	177.48390	0.17748	176.75700	0.17676	177.484	19.80	0.17	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	144.80790	0.14481	144.27640	0.14428	144.808	20.28	0.14	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			13.97470	13.97470	13.97760	13.97760		16.20	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			13.97810	13.97810	13.98100	13.98100		16.29	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			13.97990	13.97990	13.98270	13.98270		16.29	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	49.81050	0.04981	49.78450	0.04978	49.811	23.02	0.05	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			13.99890	13.99890	14.00170	14.00170		16.29	0.00	0.00	0	14,284.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	7.71050	0.00771	7.92470	0.00792	7.710	15.30	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	133.95290	0.13395	132.28780	0.13229	133.953	14.66	0.15	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	346.99180	0.34699	343.92070	0.34392	346.992	15.21	0.30	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	703.08660	0.70309	699.04410	0.69904	703.087	16.25	0.47	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	720.72850	0.72073	716.65540	0.71666	720.729	16.29	0.47	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	775.19490	0.77519	771.05780	0.77106	775.195	16.43	0.49	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	850.54430	0.85054	846.32660	0.84633	850.544	16.62	0.52	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	928.86260	0.92866	924.58140	0.92458	928.863	16.81	0.54	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,719.93190	1.71993	1,715.69670	1.71570	1,719.932	18.52	0.72	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,867.79130	1.86779	1,863.68470	1.86368	1,867.791	18.76	0.74	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	258.46220	0.25846	257.37970	0.25738	258.462	19.15	0.23	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	133.51310	0.13351	133.21850	0.13322	133.513	21.12	0.12	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	115.24680	0.11525	115.11720	0.11512	115.247	21.89	0.11	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	107.40940	0.10741	107.35160	0.10735	107.409	22.29	0.10	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	104.65390	0.10465	104.62240	0.10462	104.654	22.44	0.10	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	80.63830	0.08064	80.67510	0.08068	80.638	22.95	0.08	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	72.54970	0.07255	72.57990	0.07258	72.550	22.95	0.07	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	45.56180	0.04556	45.57220	0.04557	45.562	22.95	0.05	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.02320	14.02320	14.02580	14.02580		16.30	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	271.13150	0.27113	268.60480	0.26860	271.132	15.03	0.25	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	853.78090	0.85378	849.40800	0.84941	853.781	16.60	0.51	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	885.70080	0.88570	881.33930	0.88134	885.701	16.68	0.52	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	311.53270	0.31153	310.71370	0.31071	311.533	18.86	0.26	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	204.24240	0.20424	203.36580	0.20337	204.242	19.89	0.18	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	170.14750	0.17015	168.46240	0.16846	170.148	20.43	0.15	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.02680	14.02680	14.02930	14.02930		16.38	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.07820	14.07820	14.07940	14.07940		16.45	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	293.55720	0.29356	291.30890	0.29131	293.557	15.09	0.25	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	872.85160	0.87285	870.04450	0.87004	872.852	16.60	0.50	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	904.29970	0.90430	901.48780	0.90149	904.300	16.67	0.50	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	335.23310	0.33523	334.20230	0.33420	335.233	19.01	0.26	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	227.49220	0.22749	227.05990	0.22706	227.492	20.02	0.18	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	194.44870	0.19445	194.25950	0.19426	194.449	20.59	0.16	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.12810	14.12810	14.13050	14.13050		16.53	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	313.29870	0.31330	310.50980	0.31051	313.299	15.14	0.25	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	890.12410	0.89012	886.49370	0.88649	890.124	16.60	0.48	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	921.14710	0.92115	917.50430	0.91750	921.147	16.67	0.49	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	358.29410	0.35829	357.53630	0.35754	358.294	19.12	0.26	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	249.69390	0.24969	249.50630	0.24951	249.694	20.11	0.19	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	217.27550	0.21728	217.33000	0.21733	217.275	20.70	0.17	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.13330	14.13330	14.13560	14.13560		16.51	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.13690	14.13690	14.13890	14.13890		16.52	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.15270	14.15270	14.15410	14.15410		16.52	0.00	0.00	0	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	60.81400	0.06081	61.14590	0.06115	60.814	13.45	0.07	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 13/12/2019	Foreign Exchange Future	13.66	Put	593.99530		0.59400		590.81420	0.59081	593.995	15.81	0.38	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	819.23750		0.81924		816.00570	0.81601	819.238	16.41	0.45	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	271.14930		0.27115		270.69790	0.27070	271.149	20.04	0.20	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	226.55880		0.22656		226.48220	0.22648	226.559	20.84	0.17	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	73.27290		0.07327		73.54210	0.07354	73.273	22.54	0.06	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.18440		14.18440		14.18450	14.18450		16.57	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	332.47840		0.33248		330.03840	0.33004	332.478	15.17	0.25	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	905.83290		0.90583		903.11500	0.90311	905.833	16.57	0.47	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	936.43220		0.93643		933.72080	0.93372	936.432	16.64	0.48	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	381.40870		0.38141		380.05450	0.38005	381.409	19.22	0.26	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	273.89060		0.27389		273.27230	0.27327	273.891	20.19	0.20	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	243.15410		0.24315		242.87400	0.24287	243.154	20.82	0.17	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.18790		14.18790		14.18800	14.18800		16.58	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.23880		14.23880		14.23910	14.23910		16.64	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.29330		14.29330		14.29450	14.29450		16.76	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.31790		14.31790		14.31960	14.31960		16.79	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	76.14020		0.07614		70.24430	0.07024	76.140	13.01	0.08	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	835.24580		0.83525		831.63730	0.83164	835.246	16.39	0.42	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	322.98370		0.32298		323.25700	0.32326	322.984	21.11	0.20	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.34780		14.34780		14.35000	14.35000		16.89	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.39530		14.39530		14.39840	14.39840		16.98	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.45750		14.45750		14.46120	14.46120		17.08	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.47580		14.47580		14.47960	14.47960		17.15	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.56030		14.56030		14.56460	14.56460		17.22	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.65150		14.65150		14.66030	14.66030		17.33	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.69130		13.69130		13.69420	13.69420		14.84	0.00	0.00	0	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.83800		13.83800		13.84080	13.84080		15.86	0.00	0.00	0	10.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			13.99890		13.99890		14.00170	14.00170		16.29	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.15270		14.15270		14.15410	14.15410		16.52	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.31790		14.31790		14.31960	14.31960		16.79	0.00	0.00	0	0.00
£ / R	On 31/01/2019	Any day expiry			17.80830		17.80830		17.95260	17.95260		14.23	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			17.89290		17.89290		18.03870	18.03870		14.09	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.94830		17.94830		18.09380	18.09380		14.36	0.00	208,505,401.10	11,617	407,184.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	397.63450		0.39763		329.77200	0.32977	397.634	14.43	0.51	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	84.49260		0.08449		111.94390	0.11194	84.493	15.67	0.16	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,304.30140		1.30430		1,180.79900	1.18080	1,304.301	15.88	0.87	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	17.70130		0.01770		24.76040	0.02476	17.701	17.02	0.04	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	13.91290		0.01391		19.38370	0.01938	13.913	17.39	0.03	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	3.05860		0.00306		3.98750	0.00399	3.059	20.02	0.01	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			17.98210		17.98210		18.12760	18.12760		14.56	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			18.03380		18.03380		18.18060	18.18060		14.60	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			18.06720		18.06720		18.21490	18.21490		14.65	0.00	0.00	0	120.00

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			18.22020		18.22020		18.36790	18.36790		15.03	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.51610		18.51610		18.66520	18.66520		15.30	0.00	0.00	0	15,609.00
£ / R	On 13/12/2019	Foreign Exchange Future			18.79890		18.79890		18.94570	18.94570		15.46	0.00	0.00	0	12,690.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.10160		19.10160		19.25330	19.25330		15.97	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12530		0.12530		0.12560	0.12560		23.36	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12760		0.12760		0.12790	0.12790		21.93	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13010		0.13010		0.13040	0.13040		21.90	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13250		0.13250		0.13280	0.13280		21.88	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13520		0.13520		0.13550	0.13550		21.79	0.00	0.00	0	0.00
€ / R	On 20/02/2019	Any day expiry			15.60500		15.60500		15.62300	15.62300		12.82	0.00	0.00	0	0.00
€ / R	On 20/02/2019	Any day expiry	15.80	Put	313.91600		0.31392		305.80100	0.30580	313.916	13.42	0.64	0.00	0	25,000.00
€ / R	On 28/02/2019	Any day expiry			15.63030		15.63030		15.64900	15.64900		13.19	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.68900		15.68900		15.70630	15.70630		13.53	0.00	353,724,194.00	22,546	144,969.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	191.25230		0.19125		197.17670	0.19718	191.252	14.25	0.36	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			15.72490		15.72490		15.74150	15.74150		13.66	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			15.77950		15.77950		15.79740	15.79740		13.87	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			15.81480		15.81480		15.83370	15.83370		13.90	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.97750		15.97750		15.99460	15.99460		14.53	0.00	1,022,560.00	64	29,425.00
€ / R	On 14/08/2019	Any day expiry			16.18210		16.18210		16.20030	16.20030		14.91	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,261.74600		1.26175		1,246.18860	1.24619	1,261.746	16.06	0.64	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	102.53330		0.10253		103.63630	0.10364	102.533	19.52	0.10	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.29390		16.29390		16.31220	16.31220		15.07	0.00	0.00	0	21,186.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	241.32960		0.24133		242.11830	0.24212	241.330	18.14	0.20	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.60060		16.60060		16.61470	16.61470		15.39	0.00	0.00	0	17,899.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	54.27750		0.05428		53.87170	0.05387	54.278	13.49	0.06	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	695.81520		0.69582		683.24570	0.68325	695.815	14.85	0.39	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	240.04990		0.24005		239.82600	0.23983	240.050	20.90	0.15	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			16.93290		16.93290		16.95060	16.95060		15.76	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.62000		96.62000		96.67000	96.67000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			617.42800		617.42800		616.78700	616.78700			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			627.99900		627.99900		627.34900	627.34900			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			640.10900		640.10900		639.44800	639.44800			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			712.39700		712.39700		711.11600	711.11600			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			724.59500		724.59500		723.29300	723.29300			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			738.56800		738.56800		737.24300	737.24300			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			645.16400		645.16400		643.76500	643.76500			0.00	193,549,200.00	30	366.00
ALBI	On 02/05/2019	Index Future			656.21000		656.21000		654.78900	654.78900			0.00	196,863,000.00	30	751.00
ALBI	On 01/08/2019	Index Future			668.86400		668.86400		667.41700	667.41700			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
AU\$ / R	On 18/03/2019	Foreign Exchange Future			9.84760		9.84760		9.79690	9.79690		11.71	0.00	0.00	0	5,780.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			9.96490		9.96490		9.91390	9.91390		12.39	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.09500		10.09500		10.04280	10.04280		12.54	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.22070		10.22070		10.16670	10.16670		12.46	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	240.60740		0.24061		226.26160	0.22626	240.607	13.80	0.31	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.35660		10.35660		10.30310	10.30310		12.88	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.37680		10.37680		10.34420	10.34420		12.47	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.50950		10.50950		10.47580	10.47580		13.18	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.65210		10.65210		10.61810	10.61810		13.49	0.00	0.00	0	500.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.78700		10.78700		10.75180	10.75180		13.65	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			10.93140		10.93140		10.89520	10.89520		14.05	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			3.16000		3.16000		3.42000	3.42000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			13.77320		13.77320		13.82820	13.82820		13.92	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.03970		14.03970		14.09530	14.09530		15.12	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.33380		14.33380		14.39030	14.39030		16.01	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.61810		14.61810		14.67160	14.67160		16.58	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			14.92750		14.92750		14.98470	14.98470		16.99	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.03490		2.03490		2.02790	2.02790		13.18	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.05600		2.05600		2.04890	2.04890		13.70	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.10230		2.10230		2.10460	2.10460		12.89	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.14180		2.14180		2.14410	2.14410		13.76	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.18530		2.18530		2.18770	2.18770		14.19	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.22720		2.22720		2.22920	2.22920		14.42	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.27260		2.27260		2.27490	2.27490		14.63	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future			10.90026		78.53301		10.92923	78.36270			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future			10.99901		76.08714		11.02880	75.91468			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future			11.09899		77.55477		11.12975	77.37950			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
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	11.12966		80.82888		11.16342	80.60226			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.22791		77.95238		11.26267	77.72269			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.32564		79.45639		11.36153	79.22278			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	638.72800		638.72800		637.29700	637.29700			0.00	6,387,280.00	1	46.00
GOVI	On 02/05/2019	GOVI	649.66400		649.66400		648.21100	648.21100			0.00	0.00	0	434.00
GOVI	On 01/08/2019	GOVI	662.19200		662.19200		660.71200	660.71200			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.74870		1.74870		1.74890	1.74890		14.91	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.77160		1.77160		1.77180	1.77180		15.51	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	133.46237		133.46237		133.54604	133.54604			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	135.77806		135.77806		135.86450	135.86450			0.00	678,890.30	5	691.00
I2025	On 01/08/2019	Bond Future	138.38233		138.38233		138.47127	138.47127			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	101.41491		101.41491		101.51260	101.51260			0.00	0.00	0	80.00
I2029	On 02/05/2019	Bond Future	102.10174		102.10174		102.20204	102.20204			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	104.09527		104.09527		104.19820	104.19820			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	103.88905		103.88905		104.01920	104.01920			0.00	12,466,686.00	120	120.00
I2033	On 02/05/2019	Bond Future	104.54664		104.54664		104.68001	104.68001			0.00	12,545,596.80	120	6,090.00
I2033	On 01/08/2019	Bond Future	106.58780		106.58780		106.72451	106.72451			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	121.70204		121.70204		122.07383	122.07383			0.00	121,702,040.00	1,000	1,995.00
I2038	On 02/05/2019	Bond Future	123.81365		123.81365		124.19289	124.19289			0.00	177,920,215.05	1,437	10,004.00
I2038	On 01/08/2019	Bond Future	126.17851		126.17851		126.56600	126.56600			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	115.88738		115.88738		116.32799	116.32799			0.00	0.00	0	2,393.00
I2046	On 02/05/2019	Bond Future	116.21249		116.21249		116.66183	116.66183			0.00	0.00	0	10,458.00
I2046	On 01/08/2019	Bond Future	118.48160		118.48160		118.94047	118.94047			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	119.86247		119.86247		120.36827	120.36827			0.00	0.00	0	3,083.00
I2050	On 02/05/2019	Bond Future	121.94208		121.94208		122.45789	122.45789			0.00	0.00	0	10,593.00
I2050	On 01/08/2019	Bond Future	122.50486		122.50486		123.03146	123.03146			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
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		256.23700	256.23700	256.63900	256.63900			0.00	38,435,550.00	15	90.00
IGOV	On 02/05/2019			Index Future		260.68300	260.68300	261.09300	261.09300			0.00	39,102,450.00	15	730.00
IGOV	On 01/08/2019			Index Future		265.77200	265.77200	266.19100	266.19100			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		0.13450	0.13450	0.13460	0.13460			0.00	0.00	0	0.00
KES / R	On 14/06/2019			Foreign Exchange Future		0.13350	0.13350	0.13420	0.13420			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019			Foreign Exchange Future		0.13320	0.13320	0.13400	0.13400			0.00	0.00	0	0.00
KES / R	On 13/12/2019			Foreign Exchange Future		0.13210	0.13210	0.13230	0.13230			0.00	0.00	0	0.00
KES / R	On 16/03/2020			Foreign Exchange Future		0.13110	0.13110	0.13120	0.13120			0.00	0.00	0	0.00
NOK/R	On 18/03/2019			Foreign Exchange Future		1.61610	1.61610	1.61610	1.61610		11.99	0.00	0.00	0	0.00
NOK/R	On 14/06/2019			Foreign Exchange Future		1.63920	1.63920	1.63910	1.63910		13.09	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019			Foreign Exchange Future		9.35810	9.35810	9.36180	9.36180		11.90	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019			Foreign Exchange Future		9.47290	9.47290	9.47640	9.47640		12.60	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019			Foreign Exchange Future		9.59880	9.59880	9.60180	9.60180		12.97	0.00	0.00	0	213.00
NZ\$ / R	On 13/12/2019			Foreign Exchange Future		9.71920	9.71920	9.72150	9.72150		13.12	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020			Foreign Exchange Future		9.84780	9.84780	9.85050	9.85050		13.71	0.00	0.00	0	0.00
PULA / R	On 18/03/2019			Foreign Exchange Future		1.31050	1.31050	1.30910	1.30910			0.00	0.00	0	0.00
PULA / R	On 14/06/2019			Foreign Exchange Future		1.31960	1.31960	1.31430	1.31430			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019			Foreign Exchange Future		1.31090	1.31090	1.32130	1.32130			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019			Foreign Exchange Future		1.31670	1.31670	1.32710	1.32710			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019			Foreign Exchange Future		1.32270	1.32270	1.33310	1.33310			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019			Foreign Exchange Future		1.32830	1.32830	1.33850	1.33850			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020			Foreign Exchange Future		1.33410	1.33410	1.34450	1.34450			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019			Foreign Exchange Future		1.14590	1.14590	1.14690	1.14690			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019			Foreign Exchange Future		1.15460	1.15460	1.15560	1.15560			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019			Foreign Exchange Future		1.16390	1.16390	1.16500	1.16500			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019			Foreign Exchange Future		1.17300	1.17300	1.17380	1.17380			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020			Foreign Exchange Future		1.18260	1.18260	1.18370	1.18370			0.00	0.00	0	0.00
R186	On 07/02/2019			Bond Future		8.73067	111.41372	8.76298	111.22144		6.54	0.00	389,948,020.00	3,500	62,104.00
R186	On 07/02/2019	8.30	Call	Bond Future		1.91000	0.00191	1.83000	0.00183	1.910	6.18	0.01	0.00	0	210.00
R186	On 07/02/2019	8.50	Call	Bond Future		46.78000	0.04678	40.08000	0.04008	46.780	6.36	0.10	0.00	0	1,000.00
R186	On 07/02/2019	8.77	Call	Bond Future		558.14000	0.55814	478.00000	0.47800	558.140	6.56	0.59	0.00	0	1,170.00
R186	On 07/02/2019	9.00	Put	Bond Future		37.50000	0.03750	67.05000	0.06705	37.500	6.76	0.07	0.00	0	7,500.00

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
R186	On 07/02/2019	Bond Future	9.10	Put	11.44000		0.01144		23.92000	0.02392	11.440	6.88	0.03	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	2,753.41000		2.75341	2,565.63000	2.56563	2,753.410		7.01	0.99	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	2,925.10000		2.92510	2,736.04000	2.73604	2,925.100		7.05	0.99	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	3,153.97000		3.15397	2,963.71000	2.96371	3,153.970		7.10	1.00	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	3,781.57000		3.78157	3,589.79000	3.58979	3,781.570		7.23	1.00	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	0.03000		0.00003	0.12000	0.00012	0.030		7.38	0.00	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	0.00000		0.00000	0.00000	0.00000	0.000		7.66	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	0.00000		0.00000	0.00000	0.00000	0.000		7.66	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			8.78422		113.32128		8.81776	113.12685		6.50	0.00	396,624,480.00	3,500	68,281.00
R186	On 02/05/2019	Bond Future	8.50	Call	731.43000		0.73143	676.94000	0.67694	731.430		6.17	0.32	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	997.80000		0.99780	929.34000	0.92934	997.800		6.26	0.40	4,081,417.18	90	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,072.43000		1.07243	1,000.35000	1.00035	1,072.430		6.28	0.42	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,204.31000		1.20431	1,126.13000	1.12613	1,204.310		6.31	0.45	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,493.65000		1.49365	1,403.15000	1.40315	1,493.650		6.38	0.52	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,171.69000		2.17169	2,057.11000	2.05711	2,171.690		6.50	0.64	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	833.56000		0.83356	907.74000	0.90774	833.560		6.54	0.33	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,973.51000		2.97351	2,837.49000	2.83749	2,973.510		6.64	0.74	15,147,317.51	180	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,189.37000		3.18937	3,048.57000	3.04857	3,189.370		6.68	0.77	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,413.17000		3.41317	3,267.95000	3.26795	3,413.170		6.73	0.79	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	164.66000		0.16466	185.81000	0.18581	164.660		7.24	0.09	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	100.33000		0.10033	114.23000	0.11423	100.330		7.50	0.05	557,576.22	90	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	85.60000		0.08560	97.76000	0.09776	85.600		7.55	0.05	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	72.84000		0.07284	83.50000	0.08350	72.840		7.55	0.04	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.83082		110.20592		8.86586	110.00847		6.83	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	808.40000		0.80840	759.62000	0.75962	808.400		6.24	0.28	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,797.05000		2.79705	2,685.59000	2.68559	2,797.050		6.87	0.60	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	400.57000		0.40057	429.74000	0.42974	400.570		8.00	0.13	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			300.05242		300.05242	300.07680	300.07680				0.00	0.00	0	5.00
R197	On 02/05/2019	Bond Future			305.25860		305.25860	305.28621	305.28621				0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			303.66095		303.66095	303.69109	303.69109				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			234.36662		234.36662	234.65114	234.65114				0.00	93,746,648.00	400	548.00
R202	On 02/05/2019	Bond Future			238.43311		238.43311	238.72483	238.72483				0.00	95,373,244.00	400	8,666.00
R202	On 01/08/2019	Bond Future			239.07398		239.07398	239.37295	239.37295				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			7.86394		103.13813		7.89571	103.03018		2.99	0.00	8,663,602.92	84	32,000.00

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
R2023	On 02/05/2019	Bond Future			7.88556		100.97538		7.91922	100.86660		3.22	0.00	100,975,380.00	1,000	66,479.00
R2023	On 01/08/2019	Bond Future			7.88632		102.92280		7.92246	102.81260		3.47	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			9.25107		91.75217		9.28348	91.54484		9.08	0.00	0.00	0	29,518.00
R2030	On 07/02/2019	Bond Future	8.90	Call	12.42000		0.01242		11.33000	0.01133	12.420	8.65	0.03	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	294.18000		0.29418		252.34000	0.25234	294.180	9.00	0.36	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,222.08000		2.22208		2,035.21000	2.03521	2,222.080	9.57	0.96	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,702.58000		2.70258		2,505.54000	2.50554	2,702.580	9.71	0.98	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	0.00000		0.00000		0.02000	0.00002	0.000	10.56	0.00	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.31039		93.32316		9.34378	93.11312		9.06	0.00	0.00	0	48,227.00
R2030	On 02/05/2019	Bond Future	8.90	Call	601.68000		0.60168		555.51000	0.55551	601.680	8.35	0.26	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,966.48000		1.96648		1,859.46000	1.85946	1,966.480	8.96	0.56	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	268.17000		0.26817		298.35000	0.29835	268.170	10.05	0.11	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.36789		91.11778		9.40246	90.90430		9.50	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.48123		93.90387		9.51873	93.64407		9.90	0.00	0.00	0	21,390.00
R2032	On 02/05/2019	Bond Future			9.54076		91.35555		9.57932	91.09227		10.29	0.00	0.00	0	38,741.00
R2032	On 01/08/2019	Bond Future			9.59690		93.11773		9.63670	92.85001		10.28	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			9.64142		97.84226		9.66894	97.63045		10.56	0.00	3,913,690.40	40	11,417.00
R2035	On 02/05/2019	Bond Future			9.69912		95.01854		9.72733	94.80413		11.01	0.00	3,800,741.60	40	72,384.00
R2035	On 01/08/2019	Bond Future			9.75470		96.85117		9.78376	96.63317		11.02	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			9.71606		90.03558		9.74343	89.82364		11.62	0.00	0.00	0	38,788.00
R2037	On 02/05/2019	Bond Future			9.77616		91.57717		9.80422	91.36246		11.57	0.00	0.00	0	56,904.00
R2037	On 01/08/2019	Bond Future			9.83593		89.08782		9.86482	88.86956		12.15	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			9.77597		93.42716		9.80331	93.19907		12.01	0.00	0.00	0	10,535.00
R2040	On 02/05/2019	Bond Future			9.83533		95.02674		9.86334	94.79570		11.97	0.00	0.00	0	20,023.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,324.01000		1.32401		1,251.49000	1.25149	1,324.010	11.29	0.37	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,057.75000		4.05775		3,907.41000	3.90741	4,057.750	12.26	0.71	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.89447		92.35363		9.92330	92.11869		12.59	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.80074		90.54607		9.82799	90.31471		12.60	0.00	666,419,075.20	7,360	22,701.00
R2044	On 02/05/2019	Bond Future			9.85780		92.09635		9.88571	91.86190		12.56	0.00	629,018,070.50	6,830	33,666.00
R2044	On 01/08/2019	Bond Future			9.91462		89.49180		9.94331	89.25348		13.23	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,326.60000		1.32660		1,266.59000	1.26659	1,326.600	12.23	0.29	0.00	0	100.00

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 01/08/2019	Bond Future	9.86	Call	3,083.18000		3.08318	2,975.20000	2.97520	3,083.180	13.05	0.50	0.00	0	100.00	
R2044	On 01/08/2019	Bond Future	10.53	Put	1,552.58000		1.55258	1,626.14000	1.62614	1,552.580	14.08	0.27	0.00	0	100.00	
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			9.77574		94.14321	9.81303	93.81736		12.40	0.00	1,588,760,811.96	16,876	76,086.00	
R2048	On 02/05/2019	Bond Future			9.82746		91.31954	9.86565	90.98907		12.99	0.00	1,533,072,437.52	16,788	107,957.00	
R2048	On 01/08/2019	Bond Future			9.87739		93.08080	9.91663	92.74457		13.06	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			6.32297		101.37178	6.34579	101.35148		0.28	0.00	0.00	0	9,309.00	
R207	On 02/05/2019	Bond Future			5.93541		103.10741	5.96455	103.08776		0.26	0.00	5,155,370.50	50	6,692.00	
R207	On 01/08/2019	Bond Future			4.82135		101.45400	4.86522	101.43467		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			7.01194		101.98244	7.04128	101.92550		1.10	0.00	0.00	0	4,799.00	
R208	On 02/05/2019	Bond Future			6.94706		100.32812	6.97963	100.27121		1.24	0.00	0.00	0	13,637.00	
R208	On 01/08/2019	Bond Future			6.80565		102.26325	6.84296	102.20592		1.30	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			9.58547		74.50574	9.61261	74.32749		11.88	0.00	1,862,643.50	25	14,998.00	
R209	On 07/02/2019	Bond Future	9.04	Call	0.38000		0.00038	0.45000	0.00045	0.380	10.77	0.00	0.00	0	4,000.00	
R209	On 07/02/2019	Bond Future	9.54	Call	373.66000		0.37366	334.19000	0.33419	373.660	11.56	0.41	0.00	0	4,000.00	
R209	On 07/02/2019	Bond Future	10.20	Put	0.93000		0.00093	2.47000	0.00247	0.930	12.75	0.00	0.00	0	4,000.00	
R209	On 02/05/2019	Bond Future			9.63772		72.63288	9.66550	72.45227		12.42	0.00	0.00	0	110,825.00	
R209	On 02/05/2019	Bond Future	9.35	Call	944.88000		0.94488	893.03000	0.89303	944.880	11.78	0.34	0.00	0	760.00	
R209	On 02/05/2019	Bond Future	9.95	Call	2,989.92000		2.98992	2,877.48000	2.87748	2,989.920	12.71	0.68	0.00	0	760.00	
R209	On 02/05/2019	Bond Future	10.50	Put	342.93000		0.34293	373.32000	0.37332	342.930	13.90	0.13	0.00	0	11,560.00	
R209	On 02/05/2019	Bond Future	10.71	Put	227.73000		0.22773	249.50000	0.24950	227.730	14.40	0.09	0.00	0	760.00	
R209	On 01/08/2019	Bond Future			9.68700		74.03390	9.71552	73.85030		12.51	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			187.75453		187.75453	188.06613	188.06613			0.00	221,550,345.40	1,180	840.00	

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 02/05/2019	Bond Future	188.45677		188.45677		188.77549	188.77549			0.00	222,378,988.60	1,180	2,448.00
R210	On 01/08/2019	Bond Future	192.13651		192.13651		192.46267	192.46267			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	156.15209		156.15209		156.29895	156.29895			0.00	156,152,090.00	1,000	2,420.00
R212	On 02/05/2019	Bond Future	158.86146		158.86146		159.01236	159.01236			0.00	158,861,460.00	1,000	4,473.00
R212	On 01/08/2019	Bond Future	161.89195		161.89195		162.04678	162.04678			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	9.37115		86.27844		9.40360	86.07459		9.58	0.00	0.00	0	2,102.00
R213	On 02/05/2019	Bond Future	9.42578		84.20721		9.45911	84.00074		10.00	0.00	0.00	0	31,029.00
R213	On 01/08/2019	Bond Future	9.47732		85.83122		9.51171	85.62133		10.08	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	9.75570		73.67178		9.78795	73.45132		12.75	0.00	13,260,920.40	180	4,056.00
R214	On 02/05/2019	Bond Future	9.80709		71.63817		9.84008	71.41469		13.34	0.00	6,447,435.30	90	27,927.00
R214	On 01/08/2019	Bond Future	9.85662		73.01986		9.89049	72.79250		13.40	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	10.13580		10.13580		10.13350	10.13350		12.55	0.00	0.00	0	1,200.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.26580		10.26580		10.26370	10.26370		13.22	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.52660		2.52660		2.51010	2.51010		16.60	0.00	0.00	0	25,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.43910		2.43910		2.42240	2.42240		17.64	0.00	0.00	0	0.00
Total for Derivatives :												8,978,259,838.46	209,552	8 090 994.00
Grand Total:												8,978,259,838.46	209,552	8 090 994.00