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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 10/01/2019

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
<b>Derivatives</b>													
\$ / R	On 10/01/2019	Any day expiry	13.91050	13.91050		13.88160	13.88160		19.79	0.00	3,472,362.50	250	0.00
\$ / R	On 15/01/2019	Any day expiry	13.91160	13.91160		13.88560	13.88560		16.63	0.00	3,025,840.00	218	392.00
\$ / R	On 15/01/2019	Any day expiry	13.86	Put	85.78490	0.08578	108.79320	0.10879	85.785	16.91	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.00	Call	75.10900	0.07511	75.72690	0.07573	75.109	17.48	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.29	Put	398.78760	0.39879	425.82370	0.42582	398.788	19.93	0.00	0	218.00
\$ / R	On 15/01/2019	Any day expiry	14.36	Call	14.76910	0.01477	15.56250	0.01556	14.769	20.52	0.00	0	218.00
\$ / R	On 16/01/2019	Any day expiry	13.91330	13.91330		13.88780	13.88780		16.89	0.00	0.00	0	20.00
\$ / R	On 17/01/2019	Any day expiry	13.91510	13.91510		13.89010	13.89010		17.04	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	13.91680	13.91680		13.89230	13.89230		17.23	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	0.21040	0.00021	0.44130	0.00044	0.210	21.83	0.00	0	263.00
\$ / R	On 18/01/2019	Any day expiry	13.80	Put	92.14580	0.09215	111.38280	0.11138	92.146	17.47	0.00	0	25,000.00
\$ / R	On 21/01/2019	Any day expiry	13.92200	13.92200		13.89730	13.89730		16.45	0.00	0.00	0	1,901.00
\$ / R	On 25/01/2019	Any day expiry	13.92860	13.92860		13.90380	13.90380		17.18	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry	13.93690	13.93690		13.91200	13.91200		17.07	0.00	0.00	0	1,018.00
\$ / R	On 31/01/2019	Any day expiry	13.93850	13.93850		13.91360	13.91360		17.14	0.00	1,111,248.00	80	1,922.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	10.76110	0.01076	13.79330	0.01379	10.761	17.31	0.04	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/01/2019	Any day expiry	13.80	Put	161.19250	0.16119	180.87280	0.18087	161.193	16.85	0.39	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	13.95	Put	234.46770	0.23447	257.63860	0.25764	234.468	17.14	0.50	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.00	Call	201.89640	0.20190	200.93940	0.20094	201.896	17.31	0.47	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Call	133.51120	0.13351	134.73500	0.13473	133.511	17.99	0.34	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	395.01120	0.39501	421.13500	0.42114	395.011	17.99	0.66	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	431.46930	0.43147	457.93500	0.45794	431.469	18.16	0.69	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	90.36340	0.09036	92.51280	0.09251	90.363	18.60	0.25	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.55	Call	61.81550	0.06182	64.22620	0.06423	61.816	19.17	0.18	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	14.03920	0.01404	16.36950	0.01637	14.039	20.48	0.05	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	5.95270	0.00595	7.41790	0.00742	5.953	21.44	0.02	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			13.95990	13.95990	13.93510	13.93510		17.15	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			13.96330	13.96330	13.93840	13.93840		17.25	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			13.98040	13.98040	13.95540	13.95540		17.25	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			13.98560	13.98560	13.96040	13.96040		17.36	0.00	557,516.00	40	6,062.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	39.90560	0.03991	47.43430	0.04743	39.906	15.96	0.10	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	217.64620	0.21765	235.64200	0.23564	217.646	16.89	0.36	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	485.31850	0.48532	508.77970	0.50878	485.318	17.88	0.58	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	254.24430	0.25424	252.82970	0.25283	254.244	18.01	0.40	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	518.64430	0.51864	542.42970	0.54243	518.644	18.01	0.60	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	179.46380	0.17946	179.30060	0.17930	179.464	18.71	0.30	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	132.61440	0.13261	132.98770	0.13299	132.614	19.30	0.24	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	65.66590	0.06567	67.03790	0.06704	65.666	20.52	0.13	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	38.26110	0.03826	40.52610	0.04053	38.261	21.07	0.08	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.99240	13.99240	13.96720	13.96720		17.29	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.99410	13.99410	13.96890	13.96890		17.32	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			14.00440	14.00440	13.97900	13.97900		17.32	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	357.88060	0.35788	378.40770	0.37841	357.881	17.23	0.46	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	103.96440	0.10396	105.10610	0.10511	103.964	19.99	0.18	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.01640	14.01640	13.99120	13.99120		17.48	0.00	416,216,998.00	29,695	511,864.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.25410	0.00025	0.35940	0.00036	0.254	22.58	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	5.99070	0.00599	7.02170	0.00702	5.991	19.26	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	19.70460	0.01970	22.41110	0.02241	19.705	16.60	0.05	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	21.05580	0.02106	23.90670	0.02391	21.056	16.46	0.05	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	40.02460	0.04002	46.68160	0.04668	40.025	16.04	0.09	0.00	0	8,132.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	51.65070	0.05165	59.42530	0.05943	51.651	16.10	0.11	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	54.26160	0.05426	62.26800	0.06227	54.262	16.11	0.11	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	65.73510	0.06574	74.69220	0.07469	65.735	16.16	0.13	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	73.78990	0.07379	83.35750	0.08336	73.790	16.19	0.14	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	86.28460	0.08628	96.72240	0.09672	86.285	16.23	0.16	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	92.09640	0.09210	102.91130	0.10291	92.096	16.25	0.17	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	113.55290	0.11355	125.63460	0.12563	113.553	16.31	0.20	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	133.14940	0.13315	146.71350	0.14671	133.149	16.36	0.23	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	141.25190	0.14125	155.51530	0.15552	141.252	16.39	0.24	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	171.99300	0.17199	187.35740	0.18736	171.993	16.55	0.27	0.00	0	20,000.00

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	13.50	Put	185.41090	0.18541	201.19280	0.20119	185.411	16.61	0.29	0.00	0	17,050.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	203.09970	0.20310	219.37990	0.21938	203.100	16.69	0.31	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	221.81010	0.22181	238.56400	0.23856	221.810	16.77	0.32	0.00	0	6,570.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	229.58340	0.22958	246.52050	0.24652	229.583	16.80	0.33	0.00	0	6,432.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	253.88780	0.25389	271.34780	0.27135	253.888	16.89	0.36	0.00	0	14,200.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	262.32030	0.26232	279.94720	0.27995	262.320	16.93	0.36	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	270.91750	0.27092	288.70480	0.28870	270.918	16.96	0.37	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	284.11820	0.28412	302.14170	0.30214	284.118	17.00	0.38	0.00	0	17,981.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	302.29720	0.30230	320.61890	0.32062	302.297	17.07	0.40	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	316.35640	0.31636	334.89270	0.33489	316.356	17.11	0.41	0.00	0	1,800.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	330.78300	0.33078	349.52490	0.34952	330.783	17.16	0.42	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	335.67420	0.33567	354.48030	0.35448	335.674	17.18	0.42	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	355.63350	0.35563	374.69590	0.37470	355.633	17.24	0.44	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	447.87810	0.44788	442.03670	0.44204	447.878	17.32	0.54	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	424.70710	0.42471	419.13720	0.41914	424.707	17.40	0.52	0.00	0	100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	408.30710	0.40831	427.93720	0.42794	408.307	17.40	0.48	0.00	0	35,606.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	430.46310	0.43046	451.12940	0.45113	430.463	17.46	0.49	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	344.17980	0.34418	340.89750	0.34090	344.180	17.83	0.45	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	326.51300	0.32651	323.51410	0.32351	326.513	17.94	0.43	0.00	0	750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	579.91520	0.57992	602.27650	0.60228	579.915	18.01	0.58	0.00	0	7,028.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	593.28200	0.59328	615.74430	0.61574	593.282	18.06	0.59	0.00	0	3,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	309.68200	0.30968	306.94430	0.30694	309.682	18.06	0.41	0.00	0	250.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	627.26250	0.62726	649.96490	0.64996	627.263	18.18	0.60	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	690.37010	0.69037	713.45540	0.71346	690.370	18.39	0.63	0.00	0	7,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	697.53190	0.69753	720.65550	0.72066	697.532	18.41	0.64	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	261.12030	0.26112	259.08380	0.25908	261.120	18.43	0.36	0.00	0	6,332.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	255.58500	0.25558	253.62170	0.25362	255.585	18.48	0.36	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	250.16240	0.25016	248.27170	0.24827	250.162	18.53	0.35	0.00	0	225,780.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	733.76240	0.73376	757.07170	0.75707	733.762	18.53	0.65	0.00	0	50.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	755.83450	0.75583	779.24670	0.77925	755.834	18.60	0.66	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	778.15190	0.77815	801.65900	0.80166	778.152	18.67	0.67	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	846.49720	0.84650	870.26120	0.87026	846.497	18.88	0.69	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	916.81450	0.91681	940.75750	0.94076	916.814	19.09	0.72	0.00	0	24,326.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	180.90700	0.18091	179.92170	0.17992	180.907	19.22	0.27	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	972.52510	0.97253	996.79090	0.99679	972.525	19.24	0.73	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	980.56450	0.98056	1,004.87880	1.00488	980.564	19.26	0.74	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	988.62510	0.98863	1,012.98910	1.01299	988.625	19.28	0.74	0.00	0	10,010.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	996.70650	0.99671	1,021.11760	1.02112	996.706	19.30	0.74	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	145.10340	0.14510	144.98350	0.14498	145.103	19.64	0.22	0.00	0	1,260.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,162.44030	1.16244	1,187.66320	1.18766	1,162.440	19.73	0.79	0.00	0	63,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,213.55170	1.21355	1,238.97070	1.23897	1,213.552	19.86	0.80	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,230.71810	1.23072	1,256.19920	1.25620	1,230.718	19.90	0.80	0.00	0	99,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,239.32650	1.23933	1,264.83530	1.26484	1,239.326	19.92	0.80	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	120.30690	0.12031	120.73160	0.12073	120.307	20.01	0.19	0.00	0	720.00	

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\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,291.28870	1.29129	1,316.96660	1.31697	1,291.289	20.05	0.81	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,300.00060	1.30000	1,325.70440	1.32570	1,300.001	20.07	0.82	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	113.86760	0.11387	114.42330	0.11442	113.868	20.11	0.18	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	110.17520	0.11018	110.80440	0.11080	110.175	20.18	0.18	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,405.63020	1.40563	1,431.61320	1.43161	1,405.630	20.33	0.84	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	93.47750	0.09348	94.41240	0.09441	93.478	20.50	0.15	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	88.51020	0.08851	89.28280	0.08928	88.510	20.60	0.14	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	87.49100	0.08749	88.29220	0.08829	87.491	20.62	0.14	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	83.52820	0.08353	84.43630	0.08444	83.528	20.69	0.14	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	81.61370	0.08161	82.57220	0.08257	81.614	20.72	0.13	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	79.74430	0.07974	80.75130	0.08075	79.744	20.75	0.13	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	69.39010	0.06939	70.65050	0.07065	69.390	20.96	0.12	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	58.32970	0.05833	59.82280	0.05982	58.330	21.21	0.10	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	56.99630	0.05700	58.51520	0.05852	56.996	21.24	0.10	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	53.18150	0.05318	54.76590	0.05477	53.181	21.34	0.09	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	46.84990	0.04685	48.52970	0.04853	46.850	21.53	0.08	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	40.35630	0.04036	42.10710	0.04211	40.356	21.75	0.07	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	38.11300	0.03811	39.88210	0.03988	38.113	21.83	0.07	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	33.24350	0.03324	35.03410	0.03503	33.243	22.04	0.06	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	30.36110	0.03036	32.15360	0.03215	30.361	22.17	0.06	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	24.24620	0.02425	26.00650	0.02601	24.246	22.51	0.05	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	23.71040	0.02371	25.46510	0.02547	23.710	22.54	0.04	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	15.72200	0.01572	16.67200	0.01667	15.722	23.10	0.03	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	15.53130	0.01553	16.44790	0.01645	15.531	23.11	0.03	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	14.61280	0.01461	15.37030	0.01537	14.613	23.17	0.03	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	13.58340	0.01358	14.16580	0.01417	13.583	23.24	0.03	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	13.41910	0.01342	13.97410	0.01397	13.419	23.25	0.03	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	13.25680	0.01326	13.78480	0.01378	13.257	23.26	0.03	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	11.32060	0.01132	11.53830	0.01154	11.321	23.42	0.02	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	10.40050	0.01040	10.47920	0.01048	10.400	23.50	0.02	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	8.17120	0.00817	7.94480	0.00794	8.171	23.74	0.02	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	4.50850	0.00451	3.93860	0.00394	4.509	24.33	0.01	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	2.65120	0.00265	2.13410	0.00213	2.651	24.63	0.01	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.03170	14.03170	14.00690	14.00690		17.55	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	367.36910	0.36737	385.25870	0.38526	367.369	17.29	0.43	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	430.00990	0.43001	448.45030	0.44845	430.010	17.47	0.47	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.03510	14.03510	14.01040	14.01040		17.59	0.00	0.00	0	5,111.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	82.28380	0.08228	91.56410	0.09156	82.284	16.31	0.15	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	553.58780	0.55359	573.77030	0.57377	553.588	17.92	0.54	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	585.43010	0.58543	605.85410	0.60585	585.430	18.03	0.56	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	246.63360	0.24663	243.80420	0.24380	246.634	18.95	0.32	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	116.96520	0.11697	116.68060	0.11668	116.965	20.55	0.17	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	81.23770	0.08124	81.61260	0.08161	81.238	21.19	0.12	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.04200	14.04200	14.01740	14.01740		17.56	0.00	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 05/04/2019	Any day expiry			14.04710	14.04710		14.02260	14.02260		17.62	0.00	0.00	0	0.00
\$ / R	13.76	Put	On 05/04/2019	Any day expiry	330.51340	0.33051	346.92100	0.34692	330.513	17.19	0.39	0.00	0	100.00			
\$ / R	14.35	Call	On 05/04/2019	Any day expiry	361.98070	0.36198	357.36390	0.35736	361.981	18.26	0.42	0.00	0	100.00			
\$ / R			On 15/04/2019	Any day expiry	14.06410	14.06410	14.04010	14.04010		17.61	0.00	0.00	0	260.00			
\$ / R			On 26/04/2019	Any day expiry	14.08380	14.08380	14.05970	14.05970		17.77	0.00	1,003,052.50	71	71.00			
\$ / R			On 30/04/2019	Any day expiry	14.09100	14.09100	14.06680	14.06680		17.75	0.00	0.00	0	1,180.00			
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	123.74600	0.12375	132.35410	0.13235	123.746	16.42	0.17	0.00	0	3,000.00			
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	863.71060	0.86371	853.00320	0.85300	863.711	16.82	0.70	0.00	0	2,500.00			
\$ / R	14.20	Put	On 30/04/2019	Any day expiry	611.80010	0.61180	629.29660	0.62930	611.800	17.94	0.51	0.00	0	250.00			
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	642.63530	0.64264	660.36470	0.66036	642.635	18.04	0.53	0.00	0	250.00			
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	304.44040	0.30444	300.24520	0.30025	304.440	19.17	0.33	0.00	0	500.00			
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	166.82100	0.16682	165.25750	0.16526	166.821	20.61	0.20	0.00	0	250.00			
\$ / R	15.96	Call	On 30/04/2019	Any day expiry	126.27470	0.12627	125.43590	0.12544	126.275	21.17	0.16	0.00	0	250.00			
\$ / R			On 31/05/2019	Any day expiry	14.14650	14.14650	14.12190	14.12190		17.92	0.00	0.00	0	475.00			
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	160.87490	0.16087	168.64490	0.16864	160.875	16.53	0.19	0.00	0	500.00			
\$ / R	14.20	Put	On 31/05/2019	Any day expiry	659.67990	0.65968	675.57710	0.67558	659.680	18.01	0.49	0.00	0	250.00			
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	689.78320	0.68978	705.93240	0.70593	689.783	18.09	0.50	0.00	0	250.00			
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	352.15870	0.35216	347.25200	0.34725	352.159	19.41	0.33	0.00	0	500.00			
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	209.91210	0.20991	207.51090	0.20751	209.912	20.71	0.21	0.00	0	250.00			
\$ / R	16.15	Call	On 31/05/2019	Any day expiry	164.65460	0.16465	163.18100	0.16318	164.655	21.23	0.17	0.00	0	250.00			
\$ / R			On 03/06/2019	Any day expiry	14.15190	14.15190	14.12720	14.12720		17.89	0.00	0.00	0	0.00			
\$ / R			On 04/06/2019	Any day expiry	14.15370	14.15370	14.12900	14.12900		17.91	0.00	0.00	0	74.00			
\$ / R			On 14/06/2019	Foreign Exchange Future	14.17160	14.17160	14.14670	14.14670		18.03	0.00	226,745.60	16	112,532.00			
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	5.22770	0.00523	5.84890	0.00585	5.228	18.68	0.01	0.00	0	1,000.00			
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	59.68580	0.05969	64.12150	0.06412	59.686	16.46	0.08	0.00	0	1,000.00			
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	122.92960	0.12293	128.09660	0.12810	122.930	16.44	0.15	0.00	0	1,000.00			
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	171.90500	0.17191	179.25130	0.17925	171.905	16.58	0.19	0.00	0	911.00			
\$ / R	13.00	Put	On 14/06/2019	Foreign Exchange Future	176.82000	0.17682	184.28130	0.18428	176.820	16.59	0.20	0.00	0	165,703.00			
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	243.42810	0.24343	252.30180	0.25230	243.428	16.77	0.25	0.00	0	30,000.00			
\$ / R	13.25	Put	On 14/06/2019	Foreign Exchange Future	246.51880	0.24652	255.45050	0.25545	246.519	16.78	0.25	0.00	0	1,282.00			
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	479.27120	0.47927	492.63610	0.49264	479.271	17.47	0.39	0.00	0	25,000.00			
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	504.14950	0.50415	517.76330	0.51776	504.149	17.55	0.41	0.00	0	5,035.00			
\$ / R	13.98	Call	On 14/06/2019	Foreign Exchange Future	747.49550	0.74750	736.68080	0.73668	747.496	17.70	0.57	0.00	0	1,000.00			
\$ / R	14.00	Put	On 14/06/2019	Foreign Exchange Future	566.55790	0.56656	580.73520	0.58074	566.558	17.73	0.44	0.00	0	143,900.00			
\$ / R	14.07	Put	On 14/06/2019	Foreign Exchange Future	604.68210	0.60468	619.17160	0.61917	604.682	17.83	0.45	0.00	0	39,589.00			
\$ / R	14.20	Put	On 14/06/2019	Foreign Exchange Future	678.74030	0.67874	694.09120	0.69409	678.740	18.03	0.48	0.00	0	13,600.00			
\$ / R	14.25	Put	On 14/06/2019	Foreign Exchange Future	708.58650	0.70859	724.18100	0.72418	708.586	18.11	0.50	0.00	0	1,282.00			
\$ / R	14.42	Call	On 14/06/2019	Foreign Exchange Future	566.02280	0.56602	557.50870	0.55751	566.023	18.39	0.47	0.00	0	30.00			
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	511.45700	0.51146	503.61850	0.50362	511.457	18.65	0.43	0.00	0	1,000.00			
\$ / R	14.63	Put	On 14/06/2019	Foreign Exchange Future	953.89530	0.95390	971.15390	0.97115	953.895	18.74	0.58	0.00	0	8,203.00			
\$ / R	14.65	Put	On 14/06/2019	Foreign Exchange Future	967.65070	0.96765	984.98800	0.98499	967.651	18.77	0.58	0.00	0	1,000.00			
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	439.27640	0.43928	432.33910	0.43234	439.276	19.05	0.38	0.00	0	30,000.00			
\$ / R	15.10	Call	On 14/06/2019	Foreign Exchange Future	368.54710	0.36855	363.26220	0.36326	368.547	19.53	0.33	0.00	0	1,500.00			
\$ / R	15.32	Call	On 14/06/2019	Foreign Exchange Future	321.62110	0.32162	317.43630	0.31744	321.621	19.90	0.30	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	288.05800	0.28806	284.67250	0.28467	288.058	20.21	0.27	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	267.63170	0.26763	264.14710	0.26415	267.632	20.41	0.25	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	264.20960	0.26421	260.79360	0.26079	264.210	20.44	0.25	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	238.41520	0.23842	235.52230	0.23552	238.415	20.66	0.23	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	225.08330	0.22508	222.45870	0.22246	225.083	20.78	0.22	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	220.81850	0.22082	218.28040	0.21828	220.818	20.82	0.21	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	209.85520	0.20986	207.53830	0.20754	209.855	20.93	0.21	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	198.21310	0.19821	196.12850	0.19613	198.213	21.05	0.20	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	74.25360	0.07425	75.89170	0.07589	74.254	24.28	0.08	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.18230	14.18230	14.15740	14.15740		18.02	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,021.95750	1.02196	1,039.32310	1.03932	1,021.958	18.86	0.59	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	108.71930	0.10872	109.34090	0.10934	108.719	22.63	0.11	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.19660	14.19660	14.17160	14.17160		18.04	0.00	0.00	0	105.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	191.74490	0.19174	198.87110	0.19887	191.745	16.63	0.20	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	696.46380	0.69646	711.20770	0.71121	696.464	18.04	0.48	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	726.04990	0.72605	741.03590	0.74104	726.050	18.12	0.49	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	388.16530	0.38817	382.46700	0.38247	388.165	19.59	0.33	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	243.28390	0.24328	240.12360	0.24012	243.284	20.79	0.22	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	196.16580	0.19617	194.07720	0.19408	196.166	21.26	0.19	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.20200	14.20200	14.17690	14.17690		18.01	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.20560	14.20560	14.18050	14.18050		18.03	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	337.11400	0.33711	347.00790	0.34701	337.114	16.97	0.30	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	191.00950	0.19101	189.12120	0.18912	191.010	21.37	0.18	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.25650	14.25650	14.23140	14.23140		18.12	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	222.64280	0.22264	229.80600	0.22981	222.643	16.64	0.21	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	733.55880	0.73356	747.54520	0.74755	733.559	18.05	0.46	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	762.67510	0.76268	776.93600	0.77694	762.675	18.12	0.47	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	431.33920	0.43134	425.42030	0.42542	431.339	19.78	0.34	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	283.85070	0.28385	280.68340	0.28068	283.851	20.90	0.24	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	235.04920	0.23505	232.88900	0.23289	235.049	21.34	0.20	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.25840	14.25840	14.23330	14.23330		18.12	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.28050	14.28050	14.25530	14.25530		18.18	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	915.00140	0.91500	930.53170	0.93053	915.001	18.44	0.51	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	278.87690	0.27888	275.82310	0.27582	278.877	21.11	0.23	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.31180	14.31180	14.28650	14.28650		18.19	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	247.64490	0.24764	255.18750	0.25519	247.645	16.64	0.21	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	762.75350	0.76275	776.63850	0.77664	762.754	18.04	0.45	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	791.68710	0.79169	805.83280	0.80583	791.687	18.12	0.46	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	462.43390	0.46243	456.51870	0.45652	462.434	19.98	0.33	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	314.88200	0.31488	311.63350	0.31163	314.882	21.04	0.24	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	264.91280	0.26491	262.63590	0.26264	264.913	21.49	0.21	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.31730	14.31730	14.29200	14.29200		18.16	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.32100	14.32100	14.29570	14.29570		18.17	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.32280	14.32280	14.29750	14.29750		18.18	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	115.74330	0.11574	116.38930	0.11639	115.743	24.70	0.09	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.34310	14.34310	14.31770	14.31770		18.23	0.00	645,439.50	45	14,285.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	9.42630	0.00943	10.07310	0.01007	9.426	16.26	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	128.96470	0.12896	137.18410	0.13718	128.965	15.72	0.13	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	339.18390	0.33918	347.78990	0.34779	339.184	16.84	0.26	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	619.14070	0.61914	631.94210	0.63194	619.141	17.58	0.39	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	650.23630	0.65024	663.35420	0.66335	650.236	17.67	0.40	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	714.70050	0.71470	728.43240	0.72843	714.701	17.84	0.42	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	782.11900	0.78212	796.43460	0.79643	782.119	18.02	0.45	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	852.37610	0.85238	867.13980	0.86714	852.376	18.20	0.47	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,569.14700	1.56915	1,587.79680	1.58780	1,569.147	19.70	0.64	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,708.07970	1.70808	1,727.30880	1.72731	1,708.080	19.97	0.66	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	427.95250	0.42795	422.28260	0.42228	427.953	20.41	0.30	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	234.76570	0.23477	234.59730	0.23460	234.766	22.05	0.18	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	205.37110	0.20537	206.01610	0.20602	205.371	22.80	0.16	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	192.52170	0.19252	193.52180	0.19352	192.522	23.18	0.15	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	187.96920	0.18797	189.09230	0.18909	187.969	23.32	0.14	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	169.55580	0.16956	171.18140	0.17118	169.556	23.98	0.13	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	161.48110	0.16148	163.32540	0.16333	161.481	24.31	0.12	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	154.86080	0.15486	155.56920	0.15557	154.861	24.60	0.12	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	107.35250	0.10735	107.40710	0.10741	107.353	24.64	0.09	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.36890	14.36890	14.34340	14.34340		18.23	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	271.01990	0.27102	278.30840	0.27831	271.020	16.63	0.22	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	788.42420	0.78842	801.30510	0.80131	788.424	18.01	0.44	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	817.17750	0.81718	830.30030	0.83030	817.178	18.08	0.45	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	496.55440	0.49655	489.72640	0.48973	496.554	20.10	0.33	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	347.79920	0.34780	343.65360	0.34365	347.799	21.11	0.25	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	295.10460	0.29510	291.97000	0.29197	295.105	21.58	0.21	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.37260	14.37260	14.34710	14.34710		18.24	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.42600	14.42600	14.39970	14.39970		18.30	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	294.17630	0.29418	302.04750	0.30205	294.176	16.66	0.22	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	813.15610	0.81316	826.34260	0.82634	813.156	18.01	0.43	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	841.73590	0.84174	855.17510	0.85518	841.736	18.08	0.44	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	523.45340	0.52345	516.57420	0.51657	523.453	20.28	0.33	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	375.71040	0.37571	371.51730	0.37152	375.710	21.25	0.25	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	323.61020	0.32361	320.39260	0.32039	323.610	21.71	0.22	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.47940	14.47940	14.45200	14.45200		18.35	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	314.12510	0.31413	322.58380	0.32258	314.125	16.68	0.22	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	833.73630	0.83374	847.30130	0.84730	833.736	17.99	0.42	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	862.15400	0.86215	875.97190	0.87597	862.154	18.06	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	549.66040	0.54966	542.62690	0.54263	549.660	20.39	0.33	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	402.99320	0.40299	398.59650	0.39860	402.993	21.35	0.25	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	351.21980	0.35122	347.78260	0.34778	351.220	21.80	0.23	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.48490	14.48490	14.45740	14.45740		18.39	0.00	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 04/12/2019	Any day expiry		14.48860	14.48860		14.46100	14.46100		18.40	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future		14.50520	14.50520		14.47720	14.47720		18.40	0.00	0.00	0	9,900.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	64.35110	0.06435	66.10310	0.06610	64.351	14.57	0.07	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	569.33230	0.56933	580.56210	0.58056	569.332	17.28	0.33	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	770.97080	0.77097	784.03890	0.78404	770.971	17.79	0.40	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	430.36990	0.43037	425.62360	0.42562	430.370	21.28	0.26	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	359.17130	0.35917	355.73170	0.35573	359.171	21.88	0.23	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	151.70650	0.15171	151.39300	0.15139	151.706	24.25	0.10	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry		14.53830	14.53830		14.50970	14.50970		18.43	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	328.80420	0.32880	340.32940	0.34033	328.804	16.57	0.22	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	853.01750	0.85302	867.42940	0.86743	853.018	17.95	0.41	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	881.20650	0.88121	895.91300	0.89591	881.206	18.02	0.42	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	575.64740	0.57565	568.27000	0.56827	575.647	20.49	0.33	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	431.79730	0.43180	427.47150	0.42747	431.797	21.43	0.26	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	380.27780	0.38028	377.88570	0.37789	380.278	21.86	0.23	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry		14.54200	14.54200		14.51330	14.51330		18.44	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		14.59750	14.59750		14.56870	14.56870		18.54	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		14.65830	14.65830		14.62990	14.62990		18.64	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future		14.68580	14.68580		14.65760	14.65760		18.72	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	100.20070	0.10020	99.48190	0.09948	100.201	14.97	0.09	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	800.10050	0.80010	810.96850	0.81097	800.101	17.80	0.37	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	477.96750	0.47797	475.69000	0.47569	477.968	22.12	0.25	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry		14.71920	14.71920		14.69110	14.69110		18.75	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		14.77220	14.77220		14.74450	14.74450		18.82	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		14.83890	14.83890		14.81160	14.81160		18.95	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		14.85850	14.85850		14.83140	14.83140		18.96	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		14.94880	14.94880		14.92220	14.92220		19.07	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.04300	15.04300		15.01700	15.01700		19.16	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.01640	14.01640		13.99120	13.99120		17.48	0.00	0.00	0	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.17160	14.17160		14.14670	14.14670		18.03	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		14.34310	14.34310		14.31770	14.31770		18.23	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		14.50520	14.50520		14.47720	14.47720		18.40	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future		14.68580	14.68580		14.65760	14.65760		18.72	0.00	0.00	0	0.00
£ / R	On 10/01/2019	Any day expiry		17.74670	17.74670		18.11900	18.11900		17.59	0.00	0.00	0	0.00
£ / R	On 21/01/2019	Any day expiry		17.76750	17.76750		17.77200	17.77200		15.74	0.00	0.00	0	4,112.00
£ / R	On 31/01/2019	Any day expiry		17.79640	17.79640		17.79970	17.79970		16.15	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry		17.88200	17.88200		17.88680	17.88680		16.30	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future		17.93730	17.93730		17.94230	17.94230		16.33	0.00	17,847,613.50	995	395,583.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	535.32420	0.53532	544.95560	0.54496	535.324	16.39	0.51	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	180.89230	0.18089	188.22330	0.18822	180.892	17.71	0.24	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,401.88840	1.40189	1,403.45850	1.40346	1,401.888	17.95	0.80	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	64.44100	0.06444	66.69170	0.06669	64.441	18.97	0.10	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 18/03/2019	Foreign Exchange Future	20.18	Call	53.30460	0.05330	54.27990	0.05428	53.305	19.19	0.08	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	14.37040	0.01437	12.20250	0.01220	14.370	20.71	0.02	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			17.97120	17.97120	17.97690	17.97690		16.38	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			18.02390	18.02390	18.03040	18.03040		16.38	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			18.05860	18.05860	18.11900	18.11900		16.46	0.00	2,174,280.00	120	120.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.21290	18.21290	18.21950	18.21950		16.59	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.51340	18.51340	18.52100	18.52100		16.78	0.00	0.00	0	16,660.00
£ / R	On 13/12/2019	Foreign Exchange Future			18.79560	18.79560	18.80110	18.80110		16.97	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.10540	19.10540	19.11460	19.11460		17.65	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13043	0.13043	0.12966	0.12966		23.28	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13284	0.13284	0.13205	0.13205		22.86	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13550	0.13550	0.13470	0.13470		22.62	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13804	0.13804	0.13720	0.13720		22.56	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.14096	0.14096	0.14011	0.14011		22.47	0.00	0.00	0	0.00
€ / R	On 10/01/2019	Any day expiry			16.03200	16.03200	16.42650	16.42650		17.98	0.00	0.00	0	0.00
€ / R	On 21/01/2019	Any day expiry			16.05450	16.05450	16.02560	16.02560		15.14	0.00	0.00	0	4,830.00
€ / R	On 28/02/2019	Any day expiry			16.17890	16.17890	16.15060	16.15060		15.97	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.23930	16.23930	16.21110	16.21110		16.08	0.00	8,233,325.10	507	135,246.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	564.60740	0.56461	552.01630	0.55202	564.607	15.77	0.60	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			16.22930	16.22930	16.20100	16.20100		16.17	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			16.33510	16.33510	16.30770	16.30770		16.32	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			16.37320	16.37320	16.42650	16.42650		16.37	0.00	16,426.50	1	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.54350	16.54350	16.51550	16.51550		16.64	0.00	0.00	0	24,300.00
€ / R	On 14/08/2019	Any day expiry			16.76180	16.76180	16.73320	16.73320		16.84	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,018.85250	1.01885	1,035.21710	1.03522	1,018.853	17.17	0.52	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	233.46040	0.23346	230.10810	0.23011	233.460	20.47	0.18	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.88000	16.88000	16.85160	16.85160		16.96	0.00	0.00	0	10,175.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	459.41430	0.45941	451.99810	0.45200	459.414	19.10	0.30	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.19910	17.19910	17.16660	17.16660		17.16	0.00	0.00	0	277.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	66.22290	0.06622	66.82420	0.06682	66.223	15.56	0.06	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	581.20210	0.58120	590.37880	0.59038	581.202	16.00	0.31	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	376.86790	0.37687	371.68350	0.37168	376.868	20.91	0.21	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.50890	17.50890	17.47670	17.47670		17.44	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.82000	96.82000	96.90000	96.90000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			614.41800	614.41800	613.88000	613.88000			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			625.13700	625.13700	624.59100	624.59100			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			637.32000	637.32000	636.76400	636.76400			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			710.55900	710.55900	709.49600	709.49600			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			722.95600	722.95600	721.87500	721.87500			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 01/08/2019	Index Future		737.04500	737.04500		735.94400	735.94400			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future		644.95700	644.95700		643.53600	643.53600			0.00	0.00	0	905.00
ALBI	On 02/05/2019	Index Future		656.20900	656.20900		654.76500	654.76500			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future		668.99700	668.99700		667.52600	667.52600			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future		10.07730	10.07730		10.05970	10.05970		13.48	0.00	0.00	0	7,365.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.20140	10.20140		10.18510	10.18510		13.77	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future		10.33940	10.33940		10.32390	10.32390		13.87	0.00	0.00	0	650.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future		10.47040	10.47040		10.45340	10.45340		13.90	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	376.79870	0.37680	372.38470	0.37238	376.799	14.72	0.39	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future		10.61430	10.61430		10.59920	10.59920		14.48	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		10.60100	10.60100		10.59800	10.59800		14.50	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future		10.73880	10.73880		10.73530	10.73530		14.91	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future		10.88780	10.88780		10.88400	10.88400		15.05	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future		10.90450	10.90450		10.89900	10.89900		15.01	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future		11.04390	11.04390		11.03590	11.03590		15.51	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future		52.61000	52.61000		52.24000	52.24000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future		14.39000	14.39000		14.43990	14.43990		16.33	0.00	3,597,500.00	250	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.67350	14.67350		14.72500	14.72500		17.20	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		14.98810	14.98810		15.04050	15.04050		17.88	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		15.28630	15.28630		15.33730	15.33730		18.31	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		15.57190	15.57190		15.62470	15.62470		18.49	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.06330	2.06330		2.05140	2.05140		15.13	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.08530	2.08530		2.07350	2.07350		15.84	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.17630	2.17630		2.18630	2.18630		15.35	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.21780	2.21780		2.22850	2.22850		15.71	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.26390	2.26390		2.27410	2.27410		15.62	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.30740	2.30740		2.31380	2.31380		15.87	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.43560	2.43560		2.44780	2.44780		17.03	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	10.88895		78.59966		10.92052	78.41384			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future	10.98306		76.17972		11.01563	75.99085			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.07976		77.66465		11.11347	77.47219			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	11.12209		80.87984		11.15863	80.63434			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.21615		78.03035		11.25388	77.78067			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.31107		79.55157		11.35008	79.29718			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	638.49200		638.49200		637.05200	637.05200			0.00	0.00	0	451.00
GOVI	On 02/05/2019	GOVI	649.63100		649.63100		648.16700	648.16700			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	662.29100		662.29100		660.79900	660.79900			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.79190		1.79190		1.78890	1.78890		17.58	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.81560		1.81560		1.81250	1.81250		17.76	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	132.74582		132.74582		132.77943	132.77943			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	135.09190		135.09190		135.12634	135.12634			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	137.71010		137.71010		137.74538	137.74538			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	100.82523		100.82523		100.82206	100.82206			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	101.53415		101.53415		101.53110	101.53110			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	103.53714		103.53714		103.53416	103.53416			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	102.97702		102.97702		102.97358	102.97358			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future	103.65166		103.65166		103.64836	103.64836			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	105.69632		105.69632		105.69311	105.69311			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	120.37625		120.37625		120.37211	120.37211			0.00	72,225,750.00	600	10,476.00
I2038	On 02/05/2019	Bond Future	122.50377		122.50377		122.49981	122.49981			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	124.86776		124.86776		124.86388	124.86388			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	114.30310		114.30310		114.29906	114.29906			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future	114.63714		114.63714		114.63329	114.63329			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	116.89872		116.89872		116.89485	116.89485			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 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	118.68769		118.68769		118.68326	118.68326			0.00	0.00	0	10,568.00
I2050	On 02/05/2019	Bond Future	120.78518		120.78518		120.78123	120.78123			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	121.34956		121.34956		121.34554	121.34554			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	254.28200		254.28200		254.28100	254.28100			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future	258.77600		258.77600		258.77500	258.77500			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future	263.88000		263.88000		263.88000	263.88000			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	0.13650		0.13650		0.13610	0.13610			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13590		0.13590		0.13560	0.13560			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.13560		0.13560		0.13550	0.13550			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.13530		0.13530		0.13500	0.13500			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.13510		0.13510		0.13440	0.13440			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.65910		1.65910		1.66010	1.66010		13.92	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.68360		1.68360		1.68470	1.68470		14.59	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.52410		9.52410		9.52100	9.52100		13.64	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.64330		9.64330		9.64080	9.64080		14.03	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	9.77490		9.77490		9.77200	9.77200		14.34	0.00	0.00	0	213.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	9.89860		9.89860		9.89430	9.89430		14.64	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.40230		10.40230		10.40050	10.40050		15.77	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.32930		1.32930		1.31910	1.31910			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.33600		1.33600		1.32580	1.32580			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future	1.27970		1.27970		1.28240	1.28240			0.00	6,398.50	5	400.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future	1.28520		1.28520		1.28790	1.28790			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future	1.29080		1.29080		1.29360	1.29360			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future	1.29580		1.29580		1.29870	1.29870			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future	1.30090		1.30090		1.30410	1.30410			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future	1.15860		1.15860		1.15870	1.15870			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future	1.16740		1.16740		1.16740	1.16740			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future	1.17690		1.17690		1.17700	1.17700			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future	1.18570		1.18570		1.18580	1.18580			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future	1.19220		1.19220		1.19230	1.19230			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			8.78318		111.10146		8.80920	110.94715		6.82	0.00	777,710,220.00	7,000	87,420.00
R186	On 07/02/2019	Bond Future	8.30	Call	66.09000		0.06609		60.04000	0.06004	66.090	6.46	0.07	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	236.91000		0.23691		207.84000	0.20784	236.910	6.64	0.21	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	801.05000		0.80105		734.92000	0.73492	801.050	6.84	0.49	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.00	Put	366.43000		0.36643		413.92000	0.41392	366.430	7.03	0.27	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.10	Put	239.22000		0.23922		270.59000	0.27059	239.220	7.15	0.19	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	2,589.87000		2.58987		2,454.75000	2.45475	2,589.870	7.28	0.87	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	2,742.59000		2.74259		2,604.48000	2.60448	2,742.590	7.32	0.88	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,949.26000		2.94926		2,808.17000	2.80817	2,949.260	7.37	0.90	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	3,531.93000		3.53193		3,385.35000	3.38535	3,531.930	7.51	0.94	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	33.52000		0.03352		37.60000	0.03760	33.520	7.66	0.04	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	2.65000		0.00265		3.77000	0.00377	2.650	7.95	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	2.27000		0.00227		3.34000	0.00334	2.270	7.95	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			8.83281		113.03975		8.85995	112.88291		6.76	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	869.64000		0.86964		810.36000	0.81036	869.640	6.61	0.33	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,130.62000		1.13062		1,065.30000	1.06530	1,130.620	6.68	0.39	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,202.72000		1.20272		1,136.00000	1.13600	1,202.720	6.70	0.41	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,328.98000		1.32898		1,259.91000	1.25991	1,328.980	6.73	0.43	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,605.70000		1.60570		1,528.58000	1.52858	1,605.700	6.80	0.49	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,249.38000		2.24938		2,149.93000	2.14993	2,249.380	6.94	0.60	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,013.60000		3.01360		2,883.96000	2.88396	3,013.600	7.16	0.69	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,218.30000		3.21830		3,082.12000	3.08212	3,218.300	7.21	0.71	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,429.03000		3.42903		3,288.91000	3.28891	3,429.030	7.27	0.73	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	345.01000		0.34501		343.73000	0.34373	345.010	7.82	0.14	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	208.36000		0.20836		232.23000	0.23223	208.360	7.82	0.09	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	179.00000		0.17900		205.10000	0.20510	179.000	7.82	0.08	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	157.29000		0.15729		181.06000	0.18106	157.290	7.82	0.07	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.87779		109.94135		8.90622	109.78161		6.87	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	830.41000		0.83041		821.57000	0.82157	830.410	6.27	0.27	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,764.23000		2.76423		2,713.80000	2.71380	2,764.230	6.91	0.58	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	516.68000		0.51668		564.18000	0.56418	516.680	8.04	0.15	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			299.65568		299.65568		299.64858	299.64858			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.95159		304.95159		304.94500	304.94500			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.40834		303.40834		303.40196	303.40196			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			231.30321		231.30321		231.29523	231.29523			0.00	0.00	0	8,805.00
R202	On 02/05/2019	Bond Future			235.39096		235.39096		235.38354	235.38354			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
R202	On 01/08/2019	Bond Future			236.01949		236.01949		236.01211	236.01211			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			8.00825		102.64891		8.03432	102.56085		3.00	0.00	0.00	0	62,388.00
R2023	On 02/05/2019	Bond Future			8.02983		100.51017		8.05765	100.42077		3.16	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.03540		102.46918		8.06542	102.37814		3.28	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			9.27921		91.57212		9.30518	91.40637		9.45	0.00	0.00	0	55,192.00
R2030	On 07/02/2019	Bond Future	8.90	Call	170.60000		0.17060		150.45000	0.15045	170.600	9.02	0.15	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	666.82000		0.66682		606.39000	0.60639	666.820	9.37	0.40	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,313.47000		2.31347		2,182.56000	2.18256	2,313.470	9.94	0.80	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,724.54000		2.72454		2,582.83000	2.58283	2,724.540	10.08	0.84	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	17.68000		0.01768		20.29000	0.02029	17.680	10.95	0.02	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.33476		93.16980		9.36159	93.00135		9.42	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	812.63000		0.81263		744.97000	0.74497	812.630	9.04	0.29	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,178.30000		2.17830		2,079.74000	2.07974	2,178.300	9.58	0.54	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	485.90000		0.48590		485.37000	0.48537	485.900	10.83	0.16	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.39011		90.98049		9.41794	90.80892		9.54	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			9.49015		93.84198		9.52121	93.62692		10.29	0.00	0.00	0	42,475.00
R2032	On 02/05/2019	Bond Future			9.54559		91.32251		9.57761	91.10392		10.67	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.59914		93.10263		9.63225	92.87989		10.31	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			9.62565		97.96395		9.65671	97.72449		10.97	0.00	0.00	0	74,160.00
R2035	On 02/05/2019	Bond Future			9.67885		95.17306		9.71082	94.92953		11.42	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.73120		97.02802		9.76418	96.77997		11.05	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			9.69418		90.20555		9.72516	89.96503		12.07	0.00	0.00	0	64,737.00
R2037	On 02/05/2019	Bond Future			9.74982		91.77943		9.78168	91.53487		12.01	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			9.80628		89.31267		9.83914	89.06353		12.18	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			9.76407		93.52672		9.80010	93.22580		12.48	0.00	0.00	0	30,578.00
R2040	On 02/05/2019	Bond Future			9.81940		95.15855		9.85643	94.85261		12.43	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,772.40000		1.77240		1,619.10000	1.61910	1,772.400	12.21	0.40	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,536.32000		4.53632		4,291.92000	4.29192	4,536.320	13.21	0.69	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.87567		92.50736		9.91385	92.19560		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			9.77826		90.73768		9.81425	90.43124		13.10	0.00	0.00	0	37,882.00
R2044	On 02/05/2019	Bond Future			9.83120		92.32076		9.86816	92.00921		13.06	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			9.88494		89.73946		9.92302	89.42191		13.29	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			9.75853		94.29430		9.79453	93.97876		12.93	0.00	0.00	0	107,413.00
R2048	On 02/05/2019	Bond Future			9.80639		91.50278		9.84334	91.18186		13.53	0.00	274,508.34	3	6.00
R2048	On 01/08/2019	Bond Future			9.85354		93.28624		9.89155	92.95922		13.14	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			5.95596		101.69907		5.93533	101.71751		0.26	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future			5.39435		103.47329		5.36639	103.49226		0.24	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			3.93142		101.84786		3.88759	101.86733		0.17	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			6.98760		102.02971		6.95581	102.09150		0.97	0.00	15,100,397.08	148	17,335.00
R208	On 02/05/2019	Bond Future			6.90090		100.40886		6.86487	100.47193		1.09	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.73888		102.36597		6.69703	102.43042		1.16	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			9.56247		74.65730		9.59339	74.45365		12.37	0.00	895,887.60	12	117,725.00
R209	On 07/02/2019	Bond Future	9.04	Call	77.81000		0.07781		68.22000	0.06822	77.810	11.53	0.07	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	954.30000		0.95430		862.32000	0.86232	954.300	12.44	0.48	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	91.31000		0.09131		102.20000	0.10220	91.310	13.83	0.07	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.61045		72.81083		9.64219	72.60378		12.90	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,244.95000		1.24495		1,214.93000	1.21493	1,244.950	12.24	0.38	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,353.14000		3.35314		3,256.68000	3.25668	3,353.140	13.20	0.67	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	480.02000		0.48002		539.96000	0.53996	480.020	14.39	0.15	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	342.03000		0.34203		388.04000	0.38804	342.030	14.89	0.11	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.65664		74.23011		9.68929	74.01914		12.55	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	186.33138		186.33138		186.32531	186.32531			0.00	0.00	0	2,448.00
R210	On 02/05/2019	Bond Future	187.06866		187.06866		187.06296	187.06296			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future	190.75904		190.75904		190.75341	190.75341			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	156.02709		156.02709		156.02370	156.02370			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future	158.78470		158.78470		158.78152	158.78152			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	161.84579		161.84579		161.84276	161.84276			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	9.37985	86.22372		9.40585	86.06048			9.97	0.00	0.00	0	31,062.00
R213	On 02/05/2019	Bond Future	9.43038	84.17868		9.45716	84.01280			10.39	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.47926	85.81936		9.50694	85.65040			10.12	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	9.73839	73.79056		9.77439	73.54388			13.30	0.00	0.00	0	29,292.00
R214	On 02/05/2019	Bond Future	9.78593	71.78212		9.82284	71.53134			13.87	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	9.83269	73.18121		9.87063	72.92567			13.45	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	10.38480	10.38480		10.34670	10.34670			14.77	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.52350	10.52350		10.48550	10.48550			15.04	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.48330	2.48330		2.46510	2.46510			21.20	0.00	2,483,300.00	1,000	20,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.40000	2.40000		2.38290	2.38290			21.35	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,326,824,808.72</b>	<b>41,056</b>	<b>7 910 304.00</b>
<b>Grand Total:</b>												<b>1,326,824,808.72</b>	<b>41,056</b>	<b>7 910 304.00</b>