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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/01/2019

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	13.61790	13.61790		13.70320	13.70320		13.82	0.00	0.00	0	1,018.00
\$ / R	On 31/01/2019	Any day expiry	13.61950	13.61950		13.70480	13.70480		14.35	0.00	0.00	0	1,837.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	0.13890	0.00014	0.13720	0.00014	0.139	22.06	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	13.80	Put	194.75800	0.19476	136.41040	0.13641	194.758	17.47	0.84	0	600.00
\$ / R	On 31/01/2019	Any day expiry	13.95	Put	334.81790	0.33482	261.47190	0.26147	334.818	19.81	0.95	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.00	Call	2.94160	0.00294	11.98500	0.01198	2.942	20.59	0.04	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Call	0.70770	0.00071	3.74800	0.00375	0.708	23.71	0.01	0	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	581.20770	0.58121	498.94800	0.49895	581.208	23.71	0.99	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	631.01090	0.63101	548.05690	0.54806	631.011	24.49	0.99	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	0.23280	0.00023	1.46820	0.00147	0.233	26.52	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.55	Call	0.09430	0.00009	0.49950	0.00050	0.094	29.19	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	0.01510	0.00002	0.02130	0.00002	0.015	39.27	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	0.01260	0.00001	0.01770	0.00002	0.013	46.43	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry	13.64020	13.64020		13.72570	13.72570		13.97	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry	13.64340	13.64340		13.72890	13.72890		14.23	0.00	0.00	0	6.00
\$ / R	On 15/02/2019	Any day expiry	13.76	Put	237.23690	0.23724	192.27570	0.19228	237.237	14.64	0.60	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	104.39190	0.10439	141.19430	0.14119	104.392	14.83	0.36	0.00	0	684.00
\$ / R	On 15/02/2019	Any day expiry	13.87	Put	314.01890	0.31402	261.07100	0.26107	314.019	15.05	0.69	0.00	0	22,000.00
\$ / R	On 25/02/2019	Any day expiry			13.66010	13.66010	13.74510	13.74510		14.20	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry			13.66180	13.66180	13.74670	13.74670		14.27	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry	13.75	Put	268.33940	0.26834	225.09260	0.22509	268.339	14.62	0.56	0.00	0	25,000.00
\$ / R	On 28/02/2019	Any day expiry			13.66500	13.66500	13.74990	13.74990		14.44	0.00	0.00	0	5,759.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	23.98950	0.02399	19.92920	0.01993	23.989	13.49	0.10	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	246.48060	0.24648	207.64040	0.20764	246.481	14.61	0.52	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	610.39310	0.61039	545.81910	0.54582	610.393	16.31	0.79	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	67.77630	0.06778	86.37810	0.08638	67.776	16.48	0.19	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	652.77630	0.65278	586.47810	0.58648	652.776	16.48	0.81	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	37.39260	0.03739	49.05520	0.04906	37.393	17.31	0.12	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	22.25830	0.02226	29.60780	0.02961	22.258	17.97	0.07	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	6.67470	0.00667	9.30980	0.00931	6.675	19.31	0.02	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	2.85400	0.00285	4.04180	0.00404	2.854	20.14	0.01	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.67150	13.67150	13.75640	13.75640		14.43	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.67320	13.67320	13.75800	13.75800		14.50	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			13.68290	13.68290	13.76770	13.76770		14.72	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	432.05300	0.43205	380.53380	0.38053	432.053	15.45	0.63	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	19.82820	0.01983	25.65650	0.02566	19.828	18.71	0.06	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.69420	13.69420	13.77910	13.77910		14.82	0.00	340,081,762.80	24,834	535,290.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.06340	0.00006	0.05970	0.00006	0.063	22.40	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	1.55650	0.00156	1.43840	0.00144	1.557	16.97	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	9.97810	0.00998	8.00480	0.00800	9.978	14.42	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	11.45760	0.01146	9.23110	0.00923	11.458	14.38	0.04	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	29.23980	0.02924	24.20650	0.02421	29.240	14.07	0.09	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	39.33170	0.03933	32.82600	0.03283	39.332	13.96	0.11	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	41.66730	0.04167	34.82910	0.03483	41.667	13.94	0.12	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	52.20070	0.05220	43.89560	0.04390	52.201	13.86	0.14	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	61.32420	0.06132	50.49660	0.05050	61.324	13.93	0.16	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	75.97970	0.07598	61.65270	0.06165	75.980	14.02	0.19	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	82.96800	0.08297	67.63640	0.06764	82.968	14.06	0.21	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	109.51820	0.10952	90.59780	0.09060	109.518	14.20	0.25	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	134.53450	0.13453	112.51060	0.11251	134.535	14.31	0.29	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	144.81480	0.14481	121.57990	0.12158	144.815	14.35	0.31	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	182.70040	0.18270	155.29000	0.15529	182.700	14.49	0.36	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	199.43080	0.19943	170.30120	0.17030	199.431	14.55	0.38	26,321,050.00	5,000	22,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	221.61860	0.22162	190.31040	0.19031	221.619	14.62	0.41	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	245.21440	0.24521	211.70860	0.21171	245.214	14.68	0.44	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	255.04420	0.25504	220.65780	0.22066	255.044	14.71	0.45	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	285.87050	0.28587	248.83250	0.24883	285.870	14.79	0.48	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	296.58570	0.29659	258.66350	0.25866	296.586	14.82	0.49	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	308.09780	0.30810	268.71540	0.26872	308.098	14.88	0.50	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	325.76650	0.32577	284.19920	0.28420	325.767	14.96	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	350.05930	0.35006	305.59760	0.30560	350.059	15.08	0.54	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	368.81320	0.36881	322.75590	0.32276	368.813	15.16	0.56	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	388.01470	0.38801	340.65710	0.34066	388.015	15.25	0.57	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	394.51090	0.39451	346.72720	0.34673	394.511	15.28	0.58	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	420.97240	0.42097	371.50680	0.37151	420.972	15.39	0.59	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	199.27820	0.19928	232.67590	0.23268	199.278	15.53	0.38	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	184.47450	0.18447	215.91470	0.21591	184.475	15.68	0.36	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	490.27450	0.49027	436.81470	0.43681	490.274	15.68	0.64	88,002,425.00	10,000	35,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	519.17880	0.51918	464.20940	0.46421	519.179	15.79	0.66	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	135.02230	0.13502	159.44320	0.15944	135.022	16.24	0.28	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	124.82010	0.12482	147.69390	0.14769	124.820	16.39	0.26	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	704.86710	0.70487	641.95000	0.64195	704.867	16.47	0.75	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	721.17750	0.72118	657.68430	0.65768	721.178	16.53	0.76	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	115.37750	0.11538	136.78430	0.13678	115.378	16.53	0.24	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	762.44120	0.76244	697.56090	0.69756	762.441	16.67	0.77	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	838.17150	0.83817	771.16960	0.77117	838.171	16.91	0.80	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	846.68270	0.84668	779.48420	0.77948	846.683	16.94	0.80	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	89.41880	0.08942	106.92460	0.10692	89.419	16.96	0.20	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	86.55910	0.08656	103.67980	0.10368	86.559	17.02	0.19	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	83.78970	0.08379	100.53240	0.10053	83.790	17.07	0.19	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	889.58970	0.88959	821.43240	0.82143	889.590	17.07	0.81	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	915.59990	0.91560	846.74850	0.84675	915.600	17.14	0.82	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	941.79890	0.94180	872.27870	0.87228	941.799	17.22	0.83	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	1,021.44620	1.02145	950.06550	0.95007	1,021.446	17.44	0.85	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	1,102.51360	1.10251	1,029.47740	1.02948	1,102.514	17.67	0.87	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	51.45430	0.05145	62.32010	0.06232	51.454	17.82	0.12	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,166.42680	1.16643	1,092.23490	1.09223	1,166.427	17.85	0.88	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,175.61390	1.17561	1,101.26550	1.10127	1,175.614	17.87	0.88	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,184.81330	1.18481	1,110.31170	1.11031	1,184.813	17.90	0.88	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,194.02700	1.19403	1,119.37310	1.11937	1,194.027	17.92	0.89	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	37.26810	0.03727	45.35220	0.04535	37.268	18.33	0.09	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,380.75550	1.38076	1,303.47290	1.30347	1,380.755	18.43	0.91	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,437.08920	1.43709	1,359.62950	1.35963	1,437.089	18.52	0.92	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,455.92270	1.45592	1,378.43030	1.37843	1,455.923	18.54	0.93	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,465.35490	1.46535	1,387.84530	1.38785	1,465.355	18.55	0.93	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	27.38280	0.02738	34.69780	0.03470	27.383	18.60	0.07	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,522.15400	1.52215	1,444.52850	1.44453	1,522.154	18.63	0.93	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,531.65370	1.53165	1,453.99940	1.45400	1,531.654	18.64	0.93	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	24.87950	0.02488	31.87940	0.03188	24.879	18.66	0.06	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	23.48370	0.02348	30.12800	0.03013	23.484	18.70	0.06	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,646.31150	1.64631	1,567.28620	1.56729	1,646.311	18.79	0.95	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	17.55550	0.01756	22.64710	0.02265	17.555	18.88	0.05	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	15.92080	0.01592	20.57110	0.02057	15.921	18.95	0.04	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	15.61210	0.01561	20.17820	0.02018	15.612	18.96	0.04	0.00	0	108.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	14.43340	0.01443	18.67670	0.01868	14.433	19.01	0.04	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	13.34090	0.01334	17.28200	0.01728	13.341	19.06	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	10.52300	0.01052	13.67060	0.01367	10.523	19.20	0.03	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	7.80680	0.00781	10.16740	0.01017	7.807	19.39	0.02	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	7.50120	0.00750	9.77170	0.00977	7.501	19.41	0.02	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	6.65270	0.00665	8.67210	0.00867	6.653	19.49	0.02	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	5.33570	0.00534	6.96030	0.00696	5.336	19.62	0.02	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	4.10830	0.00411	5.35940	0.00536	4.108	19.78	0.01	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	3.71470	0.00371	4.84500	0.00485	3.715	19.84	0.01	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	2.91680	0.00292	3.80040	0.00380	2.917	19.99	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	2.48240	0.00248	3.23090	0.00323	2.482	20.09	0.01	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	2.08350	0.00208	2.26440	0.00226	2.083	20.85	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	2.07340	0.00207	2.25130	0.00225	2.073	20.95	0.01	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	1.93860	0.00194	2.07150	0.00207	1.939	22.82	0.01	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	1.93600	0.00194	2.06780	0.00207	1.936	22.87	0.01	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	1.92340	0.00192	2.05030	0.00205	1.923	23.13	0.01	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	1.91000	0.00191	2.03120	0.00203	1.910	23.44	0.01	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	1.90790	0.00191	2.02830	0.00203	1.908	23.50	0.01	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	1.90590	0.00191	2.02530	0.00203	1.906	23.55	0.01	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	1.88330	0.00188	1.99170	0.00199	1.883	24.22	0.01	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	1.87400	0.00187	1.97690	0.00198	1.874	24.59	0.01	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	1.85710	0.00186	1.94600	0.00195	1.857	25.63	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	1.28640	0.00129	1.76110	0.00176	1.286	27.18	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.60500	0.00061	0.85000	0.00085	0.605	27.18	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.70890	13.70890	13.79370	13.79370		14.93	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	427.36920	0.42737	379.44180	0.37944	427.369	15.40	0.57	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	508.27450	0.50827	455.89580	0.45590	508.274	15.72	0.62	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.71210	13.71210	13.79690	13.79690		15.00	0.00	0.00	0	4,202.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	70.39930	0.07040	58.55190	0.05855	70.399	14.09	0.17	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	205.57000	0.20557	177.31710	0.17732	205.570	14.68	0.36	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	268.46010	0.26846	305.76840	0.30577	268.460	15.45	0.44	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	659.63170	0.65963	600.95850	0.60096	659.632	16.31	0.69	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	698.26680	0.69827	638.14830	0.63815	698.267	16.44	0.71	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	130.54090	0.13054	151.27460	0.15127	130.541	16.83	0.25	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	89.32200	0.08932	104.54720	0.10455	89.322	17.48	0.18	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	27.31620	0.02732	34.67570	0.03468	27.316	18.71	0.06	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	14.31810	0.01432	18.94410	0.01894	14.318	19.02	0.04	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.71870	13.71870	13.80350	13.80350		14.99	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.72360	13.72360	13.80840	13.80840		15.09	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	373.80290	0.37380	331.74170	0.33174	373.803	15.24	0.50	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	160.93140	0.16093	183.97360	0.18397	160.931	16.73	0.28	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.74010	13.74010	13.82480	13.82480		15.22	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			13.75820	13.75820	13.84280	13.84280		15.31	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			13.76310	13.76310	13.84780	13.84780		15.28	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			13.76480	13.76480		13.84950	13.84950		15.31	0.00	0.00	0	319.00
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	116.25300	0.11625	100.21000	0.10021	116.253	14.38	0.20	0.00	0	3,000.00			
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	558.46370	0.55846	611.11340	0.61111	558.464	14.97	0.62	0.00	0	2,500.00			
\$ / R	14.20	Put	On 30/04/2019	Any day expiry	704.51600	0.70452	649.03900	0.64904	704.516	16.31	0.63	0.00	0	250.00			
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	740.93730	0.74094	684.22660	0.68423	740.937	16.42	0.65	0.00	0	250.00			
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	138.82740	0.13883	155.21760	0.15522	138.827	17.71	0.21	0.00	0	500.00			
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	62.47250	0.06247	70.58340	0.07058	62.473	19.21	0.10	0.00	0	250.00			
\$ / R	15.96	Call	On 30/04/2019	Any day expiry	43.67670	0.04368	49.42000	0.04942	43.677	19.85	0.07	0.00	0	250.00			
\$ / R			On 31/05/2019	Any day expiry	13.81700	13.81700	13.90250	13.90250		15.65	0.00	0.00	0	264.00			
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	155.95950	0.15596	137.29850	0.13730	155.960	14.62	0.22	0.00	0	500.00			
\$ / R	14.20	Put	On 31/05/2019	Any day expiry	744.49920	0.74450	690.71440	0.69071	744.499	16.45	0.59	0.00	0	250.00			
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	779.45420	0.77945	724.54190	0.72454	779.454	16.55	0.61	0.00	0	250.00			
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	182.78120	0.18278	199.86960	0.19987	182.781	18.06	0.23	0.00	0	500.00			
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	94.70130	0.09470	104.34100	0.10434	94.701	19.40	0.13	0.00	0	250.00			
\$ / R	16.15	Call	On 31/05/2019	Any day expiry	70.41310	0.07041	77.59880	0.07760	70.413	19.98	0.10	0.00	0	250.00			
\$ / R			On 03/06/2019	Any day expiry	13.82210	13.82210	13.90760	13.90760		15.63	0.00	0.00	0	0.00			
\$ / R			On 04/06/2019	Any day expiry	13.82380	13.82380	13.90930	13.90930		15.65	0.00	0.00	0	74.00			
\$ / R			On 14/06/2019	Foreign Exchange Future	13.84080	13.84080	13.92630	13.92630		15.81	0.00	138,408.00	10	104,981.00			
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	3.76790	0.00377	3.42560	0.00343	3.768	17.76	0.01	0.00	0	1,000.00			
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	48.67530	0.04868	44.47600	0.04448	48.675	14.63	0.08	0.00	0	1,000.00			
\$ / R	12.65	Put	On 14/06/2019	Foreign Exchange Future	93.75640	0.09376	0.00000	0.00000	93.756	14.46	0.14	4,177,410.13	2,100	1,050.00			
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	112.79830	0.11280	98.79590	0.09880	112.798	14.53	0.17	0.00	0	1,000.00			
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	166.87340	0.16687	147.97200	0.14797	166.873	14.69	0.22	0.00	0	911.00			
\$ / R	13.00	Put	On 14/06/2019	Foreign Exchange Future	172.29240	0.17229	152.93410	0.15293	172.292	14.70	0.23	0.00	0	165,703.00			
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	248.88190	0.24888	221.70390	0.22170	248.882	14.93	0.30	0.00	0	30,000.00			
\$ / R	13.25	Put	On 14/06/2019	Foreign Exchange Future	252.61460	0.25261	224.95530	0.22496	252.615	14.94	0.30	0.00	0	1,282.00			
\$ / R	13.60	Call	On 14/06/2019	Foreign Exchange Future	645.27740	0.64528	0.00000	0.00000	645.277	15.45	0.59	5,733,668.56	700	700.00			
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	526.07790	0.52608	483.41930	0.48342	526.078	15.78	0.48	0.00	0	25,000.00			
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	555.15120	0.55515	510.79700	0.51080	555.151	15.87	0.49	0.00	0	5,035.00			
\$ / R	13.90	Call	On 14/06/2019	Foreign Exchange Future	507.91610	0.50792	0.00000	0.00000	507.916	15.90	0.50	695,494.80	100	100.00			
\$ / R	13.98	Call	On 14/06/2019	Foreign Exchange Future	476.94000	0.47694	514.57040	0.51457	476.940	16.06	0.48	0.00	0	1,000.00			
\$ / R	14.00	Put	On 14/06/2019	Foreign Exchange Future	628.68300	0.62868	580.33130	0.58033	628.683	16.10	0.53	0.00	0	143,900.00			
\$ / R	14.07	Put	On 14/06/2019	Foreign Exchange Future	673.45750	0.67346	623.44160	0.62344	673.458	16.23	0.55	0.00	0	39,589.00			
\$ / R	14.20	Put	On 14/06/2019	Foreign Exchange Future	760.06680	0.76007	707.11530	0.70712	760.067	16.48	0.58	0.00	0	13,600.00			
\$ / R	14.25	Put	On 14/06/2019	Foreign Exchange Future	794.51880	0.79452	740.48460	0.74048	794.519	16.57	0.59	0.00	0	1,282.00			
\$ / R	14.35	Call	On 14/06/2019	Foreign Exchange Future	356.01310	0.35601	0.00000	0.00000	356.013	16.76	0.38	5,538,740.38	1,050	1,050.00			
\$ / R	14.42	Call	On 14/06/2019	Foreign Exchange Future	336.85240	0.33685	364.85680	0.36486	336.852	16.90	0.36	0.00	0	30.00			
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	296.93770	0.29694	321.98640	0.32199	296.938	17.20	0.33	0.00	0	1,000.00			
\$ / R	14.63	Put	On 14/06/2019	Foreign Exchange Future	1,074.70330	1.07470	1,013.38130	1.01338	1,074.703	17.30	0.68	0.00	0	8,203.00			
\$ / R	14.65	Put	On 14/06/2019	Foreign Exchange Future	1,090.25880	1.09026	1,028.59690	1.02860	1,090.259	17.34	0.69	0.00	0	1,000.00			
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	246.12710	0.24613	267.19120	0.26719	246.127	17.66	0.28	0.00	0	30,000.00			
\$ / R	15.10	Call	On 14/06/2019	Foreign Exchange Future	198.39170	0.19839	215.53990	0.21554	198.392	18.20	0.23	0.00	0	1,500.00			
\$ / R	15.32	Call	On 14/06/2019	Foreign Exchange Future	167.42660	0.16743	182.61020	0.18261	167.427	18.59	0.20	0.00	0	1,980.00			
\$ / R	15.50	Call	On 14/06/2019	Foreign Exchange Future	145.04070	0.14504	158.54610	0.15855	145.041	18.87	0.18	0.00	0	145,182.00			

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	15.62	Call	131.90480	0.13190	144.23480	0.14423	131.905	19.06	0.16	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	129.84090	0.12984	141.98660	0.14199	129.841	19.09	0.16	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	114.54620	0.11455	125.30120	0.12530	114.546	19.33	0.14	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	106.81170	0.10681	116.85660	0.11686	106.812	19.47	0.14	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	104.36200	0.10436	114.18160	0.11418	104.362	19.52	0.13	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	98.12690	0.09813	107.36880	0.10737	98.127	19.64	0.13	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	91.60060	0.09160	100.23160	0.10023	91.601	19.78	0.12	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	28.91680	0.02892	30.26130	0.03026	28.917	23.22	0.04	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			13.85100	13.85100	13.93650	13.93650		15.81	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			13.86460	13.86460	13.95010	13.95010		15.85	0.00	0.00	0	359.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	187.45320	0.18745	167.39100	0.16739	187.453	14.76	0.23	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	774.21280	0.77421	722.01120	0.72201	774.213	16.49	0.57	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	808.17700	0.80818	754.93770	0.75494	808.177	16.58	0.58	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	215.97560	0.21598	233.22430	0.23322	215.976	18.28	0.24	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	120.68290	0.12068	131.18730	0.13119	120.683	19.48	0.14	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	93.33660	0.09334	101.46160	0.10146	93.337	20.01	0.11	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			13.86970	13.86970	13.95530	13.95530		15.83	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.87300	13.87300	13.95870	13.95870		15.86	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	357.45570	0.35746	324.21510	0.32422	357.456	15.29	0.36	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	91.31500	0.09132	99.09660	0.09910	91.315	20.14	0.11	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			13.92050	13.92050	14.00690	14.00690		15.99	0.00	0.00	0	26.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	220.18910	0.22019	198.59900	0.19860	220.189	14.88	0.24	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	803.84240	0.80384	752.88050	0.75288	803.842	16.49	0.54	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	836.88680	0.83689	784.96740	0.78497	836.887	16.57	0.56	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	252.96790	0.25297	271.37400	0.27137	252.968	18.45	0.25	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	150.53770	0.15054	162.35150	0.16235	150.538	19.52	0.16	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	120.23870	0.12024	129.73420	0.12973	120.239	20.01	0.13	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			13.92220	13.92220	14.00860	14.00860		16.00	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			13.94300	13.94300	14.02950	14.02950		16.09	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	1,004.74770	1.00475	949.27720	0.94928	1,004.748	16.96	0.60	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	149.93720	0.14994	161.22410	0.16122	149.937	19.76	0.15	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			13.97240	13.97240	14.05920	14.05920		16.13	0.00	0.00	0	65.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	245.37150	0.24537	223.06110	0.22306	245.372	14.92	0.25	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	828.51140	0.82851	778.58750	0.77859	828.511	16.52	0.53	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	860.94360	0.86094	810.11790	0.81012	860.944	16.60	0.54	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	281.28050	0.28128	300.87310	0.30087	281.280	18.66	0.25	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	176.75700	0.17676	189.25160	0.18925	176.757	19.71	0.17	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	144.27640	0.14428	154.45660	0.15446	144.276	20.19	0.14	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			13.97760	13.97760	14.06440	14.06440		16.17	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			13.98100	13.98100	14.06790	14.06790		16.19	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			13.98270	13.98270	14.06970	14.06970		16.19	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	49.78450	0.04978	54.42540	0.05443	49.784	22.96	0.05	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.00170	14.00170	14.08890	14.08890		16.19	0.00	14,001.70	1	14,284.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	7.92470	0.00792	7.19600	0.00720	7.925	15.34	0.01	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 16/09/2019	Foreign Exchange Future	12.50	Put	132.28780	0.13229	118.71690	0.11872	132.288	14.58	0.15	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	343.92070	0.34392	316.36910	0.31637	343.921	15.12	0.30	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	699.04410	0.69904	654.09990	0.65410	699.044	16.15	0.47	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	716.65540	0.71666	0.00000	0.00000	716.655	16.19	0.47	6,637,422.00	1,000	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	771.05780	0.77106	723.54120	0.72354	771.058	16.33	0.49	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	846.32660	0.84633	796.60460	0.79660	846.327	16.52	0.52	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	924.58140	0.92458	872.77660	0.87278	924.581	16.71	0.54	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,715.69670	1.71570	1,649.02110	1.64902	1,715.697	18.42	0.72	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,863.68470	1.86368	1,796.60970	1.79661	1,863.685	18.66	0.74	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	257.37970	0.25738	274.48170	0.27448	257.380	19.05	0.23	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	133.21850	0.13322	140.34760	0.14035	133.219	21.05	0.12	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	115.11720	0.11512	120.96430	0.12096	115.117	21.82	0.11	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	107.35160	0.10735	112.65250	0.11265	107.352	22.22	0.10	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	104.62240	0.10462	109.73180	0.10973	104.622	22.37	0.10	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	80.67510	0.08068	89.15170	0.08915	80.675	22.88	0.08	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	72.57990	0.07258	80.36380	0.08036	72.580	22.88	0.07	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	45.57220	0.04557	50.89300	0.05089	45.572	22.88	0.05	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.02580	14.02580	14.11340	14.11340		16.27	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	268.60480	0.26860	245.38120	0.24538	268.605	14.95	0.25	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	849.40800	0.84941	800.35330	0.80035	849.408	16.50	0.51	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	881.33930	0.88134	831.38330	0.83138	881.339	16.58	0.52	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	310.71370	0.31071	329.85750	0.32986	310.714	18.78	0.26	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	203.36580	0.20337	216.47450	0.21647	203.366	19.80	0.18	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	168.46240	0.16846	178.83620	0.17884	168.462	20.31	0.15	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.02930	14.02930	14.11690	14.11690		16.29	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.07940	14.07940	14.16770	14.16770		16.38	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	291.30890	0.29131	267.52130	0.26752	291.309	15.02	0.25	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	870.04450	0.87004	821.67030	0.82167	870.044	16.52	0.50	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	901.48780	0.90149	852.23380	0.85223	901.488	16.60	0.50	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	334.20230	0.33420	353.41360	0.35341	334.202	18.95	0.26	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	227.05990	0.22706	240.37900	0.24038	227.060	19.96	0.18	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	194.25950	0.19426	203.95080	0.20395	194.260	20.54	0.16	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.13050	14.13050	14.21900	14.21900		16.45	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	310.50980	0.31051	286.42000	0.28642	310.510	15.06	0.25	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	886.49370	0.88649	838.95850	0.83896	886.494	16.52	0.48	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	917.50430	0.91750	869.13540	0.86914	917.504	16.59	0.49	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	357.53630	0.35754	376.76900	0.37677	357.536	19.06	0.26	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	249.50630	0.24951	263.37290	0.26337	249.506	20.06	0.19	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	217.33000	0.21733	228.64450	0.22864	217.330	20.66	0.17	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.13560	14.13560	14.22420	14.22420		16.44	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.13890	14.13890	14.22770	14.22770		16.45	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.15410	14.15410	14.24340	14.24340		16.45	0.00	0.00	0	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	61.14590	0.06115	49.91050	0.04991	61.146	13.45	0.07	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	590.81420	0.59081	551.99610	0.55200	590.814	15.74	0.38	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	14.07	Put	816.00570	0.81601	770.03380	0.77003	816.006	16.33	0.45	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	270.69790	0.27070	285.19740	0.28520	270.698	19.99	0.20	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	226.48220	0.22648	236.53340	0.23653	226.482	20.80	0.17	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	73.54210	0.07354	80.58890	0.08059	73.542	22.52	0.06	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.18450	14.18450	14.27490	14.27490		16.50	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	330.03840	0.33004	305.33730	0.30534	330.038	15.09	0.25	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	903.11500	0.90311	855.34530	0.85535	903.115	16.50	0.47	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	933.72080	0.93372	885.38770	0.88539	933.721	16.57	0.48	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	380.05450	0.38005	400.08400	0.40008	380.054	19.16	0.26	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	273.27230	0.27327	287.84840	0.28785	273.272	20.14	0.20	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	242.87400	0.24287	254.88320	0.25488	242.874	20.78	0.17	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.18800	14.18800	14.27850	14.27850		16.51	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.23910	14.23910	14.33070	14.33070		16.57	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.29450	14.29450	14.38770	14.38770		16.70	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.31960	14.31960	14.41340	14.41340		16.73	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	70.24430	0.07024	59.91290	0.05991	70.244	12.73	0.08	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	831.63730	0.83164	786.55550	0.78656	831.637	16.32	0.42	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	323.25700	0.32326	334.24690	0.33425	323.257	21.08	0.20	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.35000	14.35000	14.44470	14.44470		16.83	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.39840	14.39840	14.49430	14.49430		16.92	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.46120	14.46120	14.55530	14.55530		17.02	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.47960	14.47960	14.57330	14.57330		17.09	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.56460	14.56460	14.65580	14.65580		17.17	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.66030	14.66030	14.75030	14.75030		17.29	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.69420	13.69420	13.77910	13.77910		14.82	0.00	0.00	0	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.84080	13.84080	13.92630	13.92630		15.81	0.00	0.00	0	10.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.00170	14.00170	14.08890	14.08890		16.19	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.15410	14.15410	14.24340	14.24340		16.45	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.31960	14.31960	14.41340	14.41340		16.73	0.00	0.00	0	0.00
£ / R	On 31/01/2019	Any day expiry			17.95260	17.95260	18.04690	18.04690		15.67	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			18.03870	18.03870	18.13270	18.13270		14.23	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.09380	18.09380	18.18780	18.18780		14.36	0.00	18,202,362.80	1,006	397,627.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	329.77200	0.32977	294.91680	0.29492	329.772	14.36	0.45	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	111.94390	0.11194	134.11320	0.13411	111.944	15.57	0.20	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,180.79900	1.18080	1,104.70840	1.10471	1,180.799	15.81	0.84	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	24.76040	0.02476	30.17880	0.03018	24.760	16.87	0.05	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	19.38370	0.01938	23.86310	0.02386	19.384	17.21	0.04	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	3.98750	0.00399	5.31630	0.00532	3.988	19.62	0.01	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.12760	18.12760	18.22160	18.22160		14.51	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			18.18060	18.18060	18.27460	18.27460		14.52	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			18.21490	18.21490	18.30890	18.30890		14.56	0.00	0.00	0	120.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.36790	18.36790	18.46300	18.46300		14.82	0.00	0.00	0	5,764.00

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			18.66520		18.66520		18.76210	18.76210		15.13	0.00	0.00	0	15,609.00
£ / R	On 13/12/2019	Foreign Exchange Future			18.94570		18.94570		19.04480	19.04480		15.40	0.00	0.00	0	12,690.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.25330		19.25330		19.35780	19.35780		15.93	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12560		0.12560		0.12660	0.12660		22.95	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12790		0.12790		0.12890	0.12890		21.86	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13040		0.13040		0.13140	0.13140		21.88	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13280		0.13280		0.13390	0.13390		21.83	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13550		0.13550		0.13670	0.13670		21.73	0.00	0.00	0	0.00
€ / R	On 20/02/2019	Any day expiry			15.62300		15.62300		15.72690	15.72690		12.72	0.00	0.00	0	0.00
€ / R	On 20/02/2019	Any day expiry	15.80	Put	305.80100		0.30580		244.76130	0.24476	305.801	13.34	0.63	0.00	0	25,000.00
€ / R	On 28/02/2019	Any day expiry			15.64900		15.64900		15.75230	15.75230		13.08	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.70630		15.70630		15.80970	15.80970		13.36	0.00	166,109,828.80	10,576	125,019.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	197.17670		0.19718		234.83310	0.23483	197.177	14.09	0.37	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			15.74150		15.74150		15.84500	15.84500		13.59	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			15.79740		15.79740		15.90080	15.90080		13.75	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			15.83370		15.83370		15.93700	15.93700		13.88	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.99460		15.99460		16.09950	16.09950		14.42	0.00	0.00	0	29,425.00
€ / R	On 14/08/2019	Any day expiry			16.20030		16.20030		16.30700	16.30700		14.78	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,246.18860		1.24619		1,171.59180	1.17159	1,246.189	15.94	0.64	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	103.63630		0.10364		110.89280	0.11089	103.636	19.44	0.10	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.31220		16.31220		16.42010	16.42010		14.92	0.00	0.00	0	21,186.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	242.11830		0.24212		258.81640	0.25882	242.118	18.03	0.20	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.61470		16.61470		16.72560	16.72560		15.25	0.00	0.00	0	17,899.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	53.87170		0.05387		46.62480	0.04662	53.872	13.49	0.06	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	683.24570		0.68325		631.35240	0.63135	683.246	14.71	0.39	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	239.82600		0.23983		243.46510	0.24347	239.826	20.80	0.16	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			16.95060		16.95060		17.06800	17.06800		15.62	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.67000		96.67000		96.67000	96.67000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			616.78700		616.78700		616.48100	616.48100			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			627.34900		627.34900		627.04000	627.04000			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			639.44800		639.44800		639.13500	639.13500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			711.11600		711.11600		711.01000	711.01000			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			723.29300		723.29300		723.18800	723.18800			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			737.24300		737.24300		737.13700	737.13700			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			643.76500		643.76500		643.51100	643.51100			0.00	0.00	0	396.00
ALBI	On 02/05/2019	Index Future			654.78900		654.78900		654.53300	654.53300			0.00	0.00	0	751.00
ALBI	On 01/08/2019	Index Future			667.41700		667.41700		667.15800	667.15800			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			9.79690		9.79690		9.88250	9.88250		11.74	0.00	13,940,988.70	1,423	5,780.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			9.91390		9.91390		10.00030	10.00030		12.35	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.04280		10.04280		10.13180	10.13180		12.46	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.16670		10.16670		10.25830	10.25830		12.40	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	226.26160		0.22626		248.72620	0.24873	226.262	13.83	0.29	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.30310		10.30310		10.39670	10.39670		12.84	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.34420		10.34420		10.38620	10.38620		12.45	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.47580		10.47580		10.51840	10.51840		13.19	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.61810		10.61810		10.66230	10.66230		13.37	0.00	0.00	0	500.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.75180		10.75180		10.79680	10.79680		13.56	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			10.89520		10.89520		10.94490	10.94490		13.98	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			3.42000		3.42000		5.36000	5.36000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			13.82820		13.82820		13.96110	13.96110		13.94	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.09530		14.09530		14.23060	14.23060		15.02	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.39030		14.39030		14.52920	14.52920		15.82	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.67160		14.67160		14.81390	14.81390		16.37	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			14.98470		14.98470		15.13410	15.13410		16.76	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.02790		2.02790		2.03940	2.03940		13.25	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.04890		2.04890		2.06020	2.06020		13.61	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.10460		2.10460		2.11840	2.11840		12.85	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.14410		2.14410		2.15820	2.15820		13.63	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.18770		2.18770		2.20210	2.20210		14.06	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.22920		2.22920		2.24410	2.24410		14.34	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.27490		2.27490		2.29090	2.29090		14.60	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			10.92923		78.36270		10.93555	78.32562			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future			11.02880		75.91468		11.03528	75.87724			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future			11.12975		77.37950		11.13644	77.34146			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

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
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	11.16342		80.60226		11.16465	80.59402			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.26267		77.72269		11.26390	77.71459			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.36153		79.22278		11.36277	79.21473			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	637.29700		637.29700		637.04700	637.04700			0.00	0.00	0	46.00
GOVI	On 02/05/2019	GOVI	648.21100		648.21100		647.95800	647.95800			0.00	0.00	0	434.00
GOVI	On 01/08/2019	GOVI	660.71200		660.71200		660.45600	660.45600			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.74890		1.74890		1.75990	1.75990		14.96	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.77180		1.77180		1.78260	1.78260		15.47	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	133.54604		133.54604		133.54195	133.54195			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	135.86450		135.86450		135.86074	135.86074			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	138.47127		138.47127		138.46775	138.46775			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	101.51260		101.51260		101.50922	101.50922			0.00	0.00	0	80.00
I2029	On 02/05/2019	Bond Future	102.20204		102.20204		102.19896	102.19896			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	104.19820		104.19820		104.19524	104.19524			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	104.01920		104.01920		104.14022	104.14022			0.00	0.00	0	120.00
I2033	On 02/05/2019	Bond Future	104.68001		104.68001		104.80339	104.80339			0.00	0.00	0	5,970.00
I2033	On 01/08/2019	Bond Future	106.72451		106.72451		106.85055	106.85055			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	122.07383		122.07383		122.06926	122.06926			0.00	0.00	0	2,995.00
I2038	On 02/05/2019	Bond Future	124.19289		124.19289		124.18887	124.18887			0.00	0.00	0	9,441.00
I2038	On 01/08/2019	Bond Future	126.56600		126.56600		126.56206	126.56206			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	116.32799		116.32799		116.32386	116.32386			0.00	0.00	0	2,393.00
I2046	On 02/05/2019	Bond Future	116.66183		116.66183		116.65789	116.65789			0.00	0.00	0	10,458.00
I2046	On 01/08/2019	Bond Future	118.94047		118.94047		118.93666	118.93666			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	120.36827		120.36827		120.36377	120.36377			0.00	2,407,365.40	20	3,083.00
I2050	On 02/05/2019	Bond Future	122.45789		122.45789		122.45361	122.45361			0.00	2,694,073.58	22	10,593.00
I2050	On 01/08/2019	Bond Future	123.03146		123.03146		123.02742	123.02742			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

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
IGOV	On 07/02/2019	Index Future			256.63900		256.63900		256.72500	256.72500			0.00	0.00	0	105.00
IGOV	On 02/05/2019	Index Future			261.09300		261.09300		261.18100	261.18100			0.00	0.00	0	715.00
IGOV	On 01/08/2019	Index Future			266.19100		266.19100		266.28200	266.28200			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			0.13460		0.13460		0.13590	0.13590			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13420		0.13420		0.13460	0.13460			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13400		0.13400		0.13450	0.13450			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13230		0.13230		0.13470	0.13470			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13120		0.13120		0.13440	0.13440			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.61610		1.61610		1.61990	1.61990		11.97	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.63910		1.63910		1.64290	1.64290		12.96	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.36180		9.36180		9.43500	9.43500		11.91	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.47640		9.47640		9.55020	9.55020		12.64	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.60180		9.60180		9.67710	9.67710		12.89	0.00	0.00	0	213.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.72150		9.72150		9.79800	9.79800		13.05	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			9.85050		9.85050		9.93050	9.93050		13.66	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.30910		1.30910		1.31400	1.31400			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.31430		1.31430		1.31840	1.31840			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.32130		1.32130		1.32000	1.32000			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.32710		1.32710		1.32580	1.32580			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.33310		1.33310		1.33170	1.33170			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.33850		1.33850		1.33710	1.33710			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.34450		1.34450		1.34300	1.34300			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14690		1.14690		1.14740	1.14740			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15560		1.15560		1.15600	1.15600			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.16500		1.16500		1.16550	1.16550			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17380		1.17380		1.17430	1.17430			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.18370		1.18370		1.18420	1.18420			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.76298		111.22144		8.76371	111.21711		6.54	0.00	8,897,715.20	80	65,604.00
R186	On 07/02/2019	Bond Future	8.30	Call	1.83000		0.00183		2.86000	0.00286	1.830	6.18	0.01	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	40.08000		0.04008		49.08000	0.04908	40.080	6.36	0.08	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	478.00000		0.47800		500.46000	0.50046	478.000	6.56	0.52	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.00	Put	67.05000		0.06705		80.53000	0.08053	67.050	6.76	0.12	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.10	Put	23.92000		0.02392		31.12000	0.03112	23.920	6.88	0.05	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
R186	On 07/02/2019	Bond Future	9.20	Call	2,565.63000	2.56563	2,564.53000	2.56453	2,565.630	7.01	0.98	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	2,736.04000	2.73604	2,734.18000	2.73418	2,736.040	7.05	0.99	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,963.71000	2.96371	2,961.06000	2.96106	2,963.710	7.10	0.99	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	3,589.79000	3.58979	3,585.99000	3.58599	3,589.790	7.23	1.00	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	0.12000	0.00012	0.25000	0.00025	0.120	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			8.81776	113.12685	8.81846	113.12280		6.50	0.00	99,212,247.45	877	68,281.00
R186	On 02/05/2019	Bond Future	8.50	Call	676.94000	0.67694	682.33000	0.68233	676.940	6.17	0.31	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	929.34000	0.92934	935.09000	0.93509	929.340	6.26	0.38	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,000.35000	1.00035	1,006.15000	1.00615	1,000.350	6.28	0.40	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,126.13000	1.12613	1,131.98000	1.13198	1,126.130	6.31	0.43	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,403.15000	1.40315	1,408.94000	1.40894	1,403.150	6.38	0.50	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,057.11000	2.05711	2,062.20000	2.06220	2,057.110	6.50	0.62	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	907.74000	0.90774	916.62000	0.91662	907.740	6.54	0.35	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,837.49000	2.83749	2,841.35000	2.84135	2,837.490	6.64	0.73	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,048.57000	3.04857	3,052.06000	3.05206	3,048.570	6.68	0.75	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,267.95000	3.26795	3,271.10000	3.27110	3,267.950	6.73	0.77	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	185.81000	0.18581	189.95000	0.18995	185.810	7.24	0.09	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	114.23000	0.11423	117.26000	0.11726	114.230	7.50	0.06	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	97.76000	0.09776	100.49000	0.10049	97.760	7.55	0.05	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	83.50000	0.08350	85.95000	0.08595	83.500	7.55	0.05	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.86586	110.00847	8.86655	110.00458		6.83	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	759.62000	0.75962	762.91000	0.76291	759.620	6.24	0.26	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,685.59000	2.68559	2,688.98000	2.68898	2,685.590	6.87	0.59	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	429.74000	0.42974	433.91000	0.43391	429.740	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			300.07680	300.07680	300.26087	300.26087			0.00	1,500,384.00	5	5.00
R197	On 02/05/2019	Bond Future			305.28621	305.28621	305.47448	305.47448			0.00	2,137,003.47	7	2,350.00
R197	On 01/08/2019	Bond Future			303.69109	303.69109	303.88362	303.88362			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			234.65114	234.65114	234.91467	234.91467			0.00	0.00	0	948.00
R202	On 02/05/2019	Bond Future			238.72483	238.72483	238.99374	238.99374			0.00	0.00	0	8,266.00
R202	On 01/08/2019	Bond Future			239.37295	239.37295	239.64759	239.64759			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			7.89571	103.03018	7.91138	102.97698		2.99	0.00	26,890,876.98	261	32,021.00
R2023	On 02/05/2019	Bond Future			7.91922	100.86660	7.93588	100.81282		3.22	0.00	0.00	0	65,479.00

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 01/08/2019	Bond Future			7.92246		102.81260		7.94038	102.75801		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			9.28348		91.54484		9.28928	91.50780		9.08	0.00	732,358,720.00	8,000	29,518.00
R2030	On 07/02/2019	Bond Future	8.90	Call	11.33000		0.01133		14.49000	0.01449	11.330	8.65	0.02	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	252.34000		0.25234		265.55000	0.26555	252.340	9.00	0.31	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,035.21000		2.03521		2,011.86000	2.01186	2,035.210	9.57	0.93	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,505.54000		2.50554		2,476.44000	2.47644	2,505.540	9.71	0.97	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	0.02000		0.00002		0.06000	0.00006	0.020	10.56	0.00	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.34378		93.11312		9.34973	93.07576		9.06	0.00	0.00	0	48,227.00
R2030	On 02/05/2019	Bond Future	8.90	Call	555.51000		0.55551		553.01000	0.55301	555.510	8.35	0.24	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,859.46000		1.85946		1,848.23000	1.84823	1,859.460	8.96	0.54	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	298.35000		0.29835		308.30000	0.30830	298.350	10.05	0.12	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.40246		90.90430		9.40861	90.86639		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			9.51873		93.64407		9.52957	93.56916		9.90	0.00	0.00	0	21,390.00
R2032	On 02/05/2019	Bond Future			9.57932		91.09227		9.59046	91.01641		10.29	0.00	0.00	0	38,741.00
R2032	On 01/08/2019	Bond Future			9.63670		92.85001		9.64820	92.77285		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			9.66894		97.63045		9.67477	97.58567		10.56	0.00	0.00	0	11,457.00
R2035	On 02/05/2019	Bond Future			9.72733		94.80413		9.73331	94.75877		11.01	0.00	31,664,579.42	334	72,344.00
R2035	On 01/08/2019	Bond Future			9.78376		96.63317		9.78989	96.58728		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			9.74343		89.82364		9.74922	89.77891		11.62	0.00	0.00	0	38,788.00
R2037	On 02/05/2019	Bond Future			9.80422		91.36246		9.81014	91.31726		11.57	0.00	0.00	0	56,904.00
R2037	On 01/08/2019	Bond Future			9.86482		88.86956		9.87091	88.82365		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			9.80331		93.19907		9.80909	93.15096		12.01	0.00	0.00	0	10,535.00
R2040	On 02/05/2019	Bond Future			9.86334		94.79570		9.86925	94.74706		11.97	0.00	4,265,806.50	45	20,023.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,251.49000		1.25149		1,245.11000	1.24511	1,251.490	11.29	0.35	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,907.41000		3.90741		3,884.99000	3.88499	3,907.410	12.26	0.69	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.92330		92.11869		9.92937	92.06935		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			9.82799		90.31471		9.83876	90.22355		12.60	0.00	0.00	0	27,669.00
R2044	On 02/05/2019	Bond Future			9.88571		91.86190		9.89675	91.76944		12.56	0.00	56,311,344.70	613	26,836.00
R2044	On 01/08/2019	Bond Future			9.94331		89.25348		9.95466	89.15949		13.23	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,266.59000		1.26659		1,247.74000	1.24774	1,266.590	12.23	0.28	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,975.20000		2.97520		2,938.75000	2.93875	2,975.200	13.05	0.49	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	10.53	Put	1,626.14000		1.62614		1,660.75000	1.66075	1,626.140	14.08	0.28	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			9.81303		93.81736		9.81376	93.81100		12.40	0.00	5,629,041.60	60	83,463.00
R2048	On 02/05/2019	Bond Future			9.86565		90.98907		9.86637	90.98286		12.99	0.00	5,459,344.20	60	92,616.00
R2048	On 01/08/2019	Bond Future			9.91663		92.74457		9.91735	92.73843		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			6.34579		101.35148		6.29652	101.39531		0.28	0.00	0.00	0	9,309.00
R207	On 02/05/2019	Bond Future			5.96455		103.08776		5.89793	103.13268		0.26	0.00	0.00	0	6,692.00
R207	On 01/08/2019	Bond Future			4.86522		101.43467		4.76089	101.48066		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			7.04128		101.92550		7.08162	101.84727		1.10	0.00	0.00	0	4,799.00
R208	On 02/05/2019	Bond Future			6.97963		100.27121		7.02502	100.19196		1.24	0.00	0.00	0	13,637.00
R208	On 01/08/2019	Bond Future			6.84296		102.20592		6.89543	102.12537		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			9.61261		74.32749		9.61833	74.29001		11.88	0.00	9,290,936.25	125	15,023.00
R209	On 07/02/2019	Bond Future	9.04	Call	0.45000		0.00045		0.74000	0.00074	0.450	10.77	0.00	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	334.19000		0.33419		347.95000	0.34795	334.190	11.56	0.37	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	2.47000		0.00247		4.19000	0.00419	2.470	12.75	0.01	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.66550		72.45227		9.67134	72.41438		12.42	0.00	0.00	0	110,825.00
R209	On 02/05/2019	Bond Future	9.35	Call	893.03000		0.89303		889.01000	0.88901	893.030	11.78	0.33	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,877.48000		2.87748		2,861.43000	2.86143	2,877.480	12.71	0.67	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	373.32000		0.37332		384.77000	0.38477	373.320	13.90	0.14	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	249.50000		0.24950		258.15000	0.25815	249.500	14.40	0.10	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.71552		73.85030		9.72150	73.81189		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			188.06613		188.06613		188.05984	188.05984			0.00	0.00	0	2,020.00
R210	On 02/05/2019	Bond Future			188.77549		188.77549		188.76987	188.76987			0.00	0.00	0	1,268.00

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 01/08/2019	Bond Future	192.46267		192.46267		192.45728	192.45728			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	156.29895		156.29895		156.29501	156.29501			0.00	4,688,968.50	30	3,420.00
R212	On 02/05/2019	Bond Future	159.01236		159.01236		159.00885	159.00885			0.00	4,293,333.72	27	3,473.00
R212	On 01/08/2019	Bond Future	162.04678		162.04678		162.04354	162.04354			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	9.40360		86.07459		9.40941	86.03816		9.58	0.00	0.00	0	2,102.00
R213	On 02/05/2019	Bond Future	9.45911		84.00074		9.46506	83.96396		10.00	0.00	0.00	0	31,029.00
R213	On 01/08/2019	Bond Future	9.51171		85.62133		9.51783	85.58406		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	9.78795		73.45132		9.78868	73.44634		12.75	0.00	940,176,896.00	12,800	4,146.00
R214	On 02/05/2019	Bond Future	9.84008		71.41469		9.84079	71.40989		13.34	0.00	457,054,016.00	6,400	27,837.00
R214	On 01/08/2019	Bond Future	9.89049		72.79250		9.89120	72.78774		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	10.13350		10.13350		10.19250	10.19250		12.53	0.00	0.00	0	1,200.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.26370		10.26370		10.32360	10.32360		13.13	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.51010		2.51010		2.51550	2.51550		16.81	0.00	0.00	0	25,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.42240		2.42240		2.42880	2.42880		17.72	0.00	0.00	0	0.00
Total for Derivatives :												3,070,526,216.64	87,566	8 090 252.00
Grand Total:												3,070,526,216.64	87,566	8 090 252.00