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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/02/2019

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 21/02/2019	Any day expiry	14.14740	14.14740	14.12510	14.12510		26.55	0.00	0.00	0	0.00
\$ / R	13.80	Put	21.05420	0.02105	24.40310	0.02440	21.054	30.26	0.13	0.00	0	25,000.00	
\$ / R		On 25/02/2019	Any day expiry	14.15400	14.15400	14.13190	14.13190		20.54	0.00	0.00	0	0.00
\$ / R		On 26/02/2019	Any day expiry	14.15560	14.15560	14.13360	14.13360		20.38	0.00	0.00	0	0.00
\$ / R	13.75	Put	32.68010	0.03268	38.73080	0.03873	32.680	20.75	0.15	0.00	0	25,000.00	
\$ / R		On 28/02/2019	Any day expiry	14.15900	14.15900	14.13710	14.13710		19.70	0.00	0.00	0	5,759.00
\$ / R	13.00	Put	1.33990	0.00134	1.76580	0.00177	1.340	22.72	0.01	0.00	0	500.00	
\$ / R	13.70	Put	30.19260	0.03019	34.98000	0.03498	30.193	19.40	0.14	0.00	0	600.00	
\$ / R	14.20	Put	198.58340	0.19858	217.59850	0.21760	198.583	19.96	0.53	0.00	0	250.00	
\$ / R	14.25	Call	138.10620	0.13811	135.97030	0.13597	138.106	20.22	0.43	0.00	0	600.00	
\$ / R	14.25	Put	229.10620	0.22911	248.87030	0.24887	229.106	20.22	0.57	0.00	0	250.00	
\$ / R	14.52	Call	64.84380	0.06484	65.01230	0.06501	64.844	21.63	0.23	0.00	0	500.00	
\$ / R	14.75	Call	32.76600	0.03277	33.40950	0.03341	32.766	22.83	0.13	0.00	0	600.00	
\$ / R	15.27	Call	6.57850	0.00658	7.06110	0.00706	6.579	25.40	0.03	0.00	0	250.00	
\$ / R	15.63	Call	2.16360	0.00216	2.43850	0.00244	2.164	27.09	0.01	0.00	0	250.00	
\$ / R		On 04/03/2019	Any day expiry	14.16580	14.16580	14.14400	14.14400		18.35	0.00	0.00	0	74.00

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 05/03/2019	Any day expiry			14.16750	14.16750		14.14570	14.14570		18.26	0.00	0.00	0	10,080.00
\$ / R	13.40	Call	On 05/03/2019	Any day expiry	775.20040	0.77520	754.20450	0.75420	775.200	16.51	0.96	0.00	0	50,000.00			
\$ / R	13.45	Put	On 05/03/2019	Any day expiry	8.76740	0.00877	0.00000	0.00000	8.767	16.01	0.05	66,955,005.00	100,000	100,000.00			
\$ / R	13.50	Call	On 05/03/2019	Any day expiry	679.64800	0.67965	659.12960	0.65913	679.648	16.17	0.94	0.00	0	50,000.00			
\$ / R	13.70	Put	On 05/03/2019	Any day expiry	36.85830	0.03686	41.32940	0.04133	36.858	16.81	0.15	213,516,810.00	100,000	100,000.00			
\$ / R	13.70	Call	On 05/03/2019	Any day expiry	504.35830	0.50436	487.02940	0.48703	504.358	16.81	0.85	0.00	0	100,000.00			
\$ / R			On 11/03/2019	Any day expiry	14.17750	14.17750	14.15580	14.15580		17.77	0.00	0.00	0	0.00			
\$ / R	13.94	Put	On 11/03/2019	Any day expiry	123.60090	0.12360	135.83140	0.13583	123.601	16.95	0.33	0.00	0	27,500.00			
\$ / R	15.15	Call	On 11/03/2019	Any day expiry	31.75160	0.03175	32.41210	0.03241	31.752	21.41	0.10	0.00	0	27,500.00			
\$ / R			On 18/03/2019	Foreign Exchange Future	14.18930	14.18930	14.16770	14.16770		17.35	0.00	891,939,398.00	62,860	576,961.00			
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	0.01380	0.00001	0.01460	0.00001	0.014	30.33	0.00	0.00	0	1,000.00			
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	0.17620	0.00018	0.18740	0.00019	0.176	22.15	0.00	0.00	0	1,000.00			
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	1.86060	0.00186	1.94210	0.00194	1.861	19.68	0.01	0.00	0	721.00			
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future	2.10940	0.00211	2.20030	0.00220	2.109	19.54	0.01	0.00	0	720.00			
\$ / R	12.80	Put	On 18/03/2019	Foreign Exchange Future	5.11210	0.00511	5.33240	0.00533	5.112	18.53	0.02	0.00	0	7,520.00			
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future	6.78070	0.00678	7.11880	0.00712	6.781	18.13	0.03	0.00	0	16,000.00			
\$ / R	12.92	Put	On 18/03/2019	Foreign Exchange Future	7.17400	0.00717	7.54070	0.00754	7.174	18.05	0.03	0.00	0	139,342.00			
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future	8.98410	0.00898	9.48670	0.00949	8.984	17.73	0.03	0.00	0	15,434.00			
\$ / R	13.05	Put	On 18/03/2019	Foreign Exchange Future	10.33610	0.01034	10.94280	0.01094	10.336	17.53	0.04	0.00	0	1,155.00			
\$ / R	13.12	Put	On 18/03/2019	Foreign Exchange Future	12.56930	0.01257	13.35110	0.01335	12.569	17.25	0.05	0.00	0	138,000.00			
\$ / R	13.15	Put	On 18/03/2019	Foreign Exchange Future	13.66480	0.01366	14.53390	0.01453	13.665	17.12	0.05	0.00	0	10,125.00			
\$ / R	13.25	Put	On 18/03/2019	Foreign Exchange Future	18.03110	0.01803	19.25210	0.01925	18.031	16.72	0.06	0.00	0	225,407.00			
\$ / R	13.33	Put	On 18/03/2019	Foreign Exchange Future	22.47160	0.02247	24.05330	0.02405	22.472	16.40	0.08	0.00	0	135,043.00			
\$ / R	13.36	Put	On 18/03/2019	Foreign Exchange Future	24.39490	0.02439	26.13310	0.02613	24.395	16.28	0.08	0.00	0	134,750.00			
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	32.01410	0.03201	34.83730	0.03484	32.014	15.88	0.11	0.00	0	20,000.00			
\$ / R	13.50	Call	On 18/03/2019	Foreign Exchange Future	724.96030	0.72496	708.45730	0.70846	724.960	15.72	0.88	0.00	0	145.00			
\$ / R	13.50	Put	On 18/03/2019	Foreign Exchange Future	35.66030	0.03566	40.75730	0.04076	35.660	15.72	0.12	0.00	0	7,550.00			
\$ / R	13.55	Put	On 18/03/2019	Foreign Exchange Future	43.43200	0.04343	49.17010	0.04917	43.432	15.84	0.14	0.00	0	10,000.00			
\$ / R	13.60	Call	On 18/03/2019	Foreign Exchange Future	641.68210	0.64168	626.48710	0.62649	641.682	15.95	0.84	0.00	0	500.00			
\$ / R	13.60	Put	On 18/03/2019	Foreign Exchange Future	52.38210	0.05238	58.78710	0.05879	52.382	15.95	0.16	0.00	0	6,570.00			
\$ / R	13.62	Put	On 18/03/2019	Foreign Exchange Future	56.31130	0.05631	62.98780	0.06299	56.311	16.00	0.17	0.00	0	6,432.00			
\$ / R	13.68	Put	On 18/03/2019	Foreign Exchange Future	69.35980	0.06936	76.86470	0.07686	69.360	16.14	0.20	0.00	0	14,200.00			
\$ / R	13.70	Put	On 18/03/2019	Foreign Exchange Future	74.14480	0.07414	81.92910	0.08193	74.145	16.19	0.21	0.00	0	2,500.00			
\$ / R	13.72	Put	On 18/03/2019	Foreign Exchange Future	79.15470	0.07915	87.21930	0.08722	79.155	16.23	0.22	0.00	0	10,000.00			
\$ / R	13.79	Put	On 18/03/2019	Foreign Exchange Future	98.51170	0.09851	107.56030	0.10756	98.512	16.40	0.25	0.00	0	262,812.00			
\$ / R	13.82	Put	On 18/03/2019	Foreign Exchange Future	107.69930	0.10770	117.16850	0.11717	107.699	16.47	0.27	0.00	0	2,100.00			
\$ / R	13.85	Put	On 18/03/2019	Foreign Exchange Future	117.43650	0.11744	127.32230	0.12732	117.436	16.54	0.29	0.00	0	1,000.00			
\$ / R	13.86	Put	On 18/03/2019	Foreign Exchange Future	120.80450	0.12080	130.82930	0.13083	120.805	16.56	0.29	0.00	0	721.00			
\$ / R	13.90	Put	On 18/03/2019	Foreign Exchange Future	134.90040	0.13490	145.47370	0.14547	134.900	16.65	0.32	0.00	0	720.00			
\$ / R	13.95	Call	On 18/03/2019	Foreign Exchange Future	393.23010	0.39323	382.87620	0.38288	393.230	16.77	0.65	0.00	0	1,000.00			
\$ / R	14.00	Call	On 18/03/2019	Foreign Exchange Future	363.83950	0.36384	354.13980	0.35414	363.839	16.89	0.62	0.00	0	100.00			
\$ / R	14.00	Put	On 18/03/2019	Foreign Exchange Future	174.53950	0.17454	186.43980	0.18644	174.540	16.89	0.38	0.00	0	29,200.00			
\$ / R	14.04	Put	On 18/03/2019	Foreign Exchange Future	192.16410	0.19216	204.57170	0.20457	192.164	16.98	0.40	0.00	0	7,100.00			
\$ / R	14.20	Call	On 18/03/2019	Foreign Exchange Future	261.93480	0.26193	255.93990	0.25594	261.935	17.35	0.50	0.00	0	2,000.00			

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	14.25	Call	241.46580	0.24147	236.10620	0.23611	241.466	17.55	0.47	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	320.57390	0.32057	337.17600	0.33718	320.574	17.67	0.54	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	333.12590	0.33313	349.95980	0.34996	333.126	17.74	0.55	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	222.42590	0.22243	217.65980	0.21766	222.426	17.74	0.45	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	365.44860	0.36545	382.83120	0.38283	365.449	17.94	0.58	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	426.84210	0.42684	445.10750	0.44511	426.842	18.29	0.63	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	433.90480	0.43390	452.26070	0.45226	433.905	18.33	0.63	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	170.31370	0.17031	167.15700	0.16716	170.314	18.37	0.36	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	164.66600	0.16467	161.68220	0.16168	164.666	18.45	0.35	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	159.19750	0.15920	156.37750	0.15638	159.198	18.53	0.34	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	469.89750	0.46990	488.67750	0.48868	469.898	18.53	0.66	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	492.01670	0.49202	511.03360	0.51103	492.017	18.64	0.67	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	514.51200	0.51451	533.75110	0.53375	514.512	18.76	0.68	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	584.09690	0.58410	603.92900	0.60393	584.097	19.11	0.72	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	656.53810	0.65654	676.85880	0.67686	656.538	19.46	0.76	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	95.54110	0.09554	94.53550	0.09454	95.541	19.70	0.22	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	714.62480	0.71462	735.26180	0.73526	714.625	19.74	0.78	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	723.03720	0.72304	743.71460	0.74371	723.037	19.78	0.78	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	731.47690	0.73148	752.19480	0.75219	731.477	19.82	0.79	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	739.94330	0.73994	760.69970	0.76070	739.943	19.85	0.79	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	67.40030	0.06740	67.10050	0.06710	67.400	20.42	0.17	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	913.44880	0.91345	934.85760	0.93486	913.449	20.55	0.84	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	967.06510	0.96707	988.61670	0.98862	967.065	20.74	0.86	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	985.08570	0.98509	1,006.67960	1.00668	985.086	20.81	0.86	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	994.12200	0.99412	1,015.73610	1.01574	994.122	20.84	0.87	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	49.73820	0.04974	49.82640	0.04983	49.738	20.97	0.13	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,048.69380	1.04869	1,070.41600	1.07042	1,048.694	21.04	0.88	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,057.84460	1.05784	1,079.58310	1.07958	1,057.845	21.07	0.88	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	45.49260	0.04549	45.66120	0.04566	45.493	21.14	0.12	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	43.12400	0.04312	43.33520	0.04334	43.124	21.24	0.11	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,168.77600	1.16878	1,190.67010	1.19067	1,168.776	21.46	0.90	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	33.04420	0.03304	33.40930	0.03341	33.044	21.73	0.09	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	30.25360	0.03025	30.65280	0.03065	30.254	21.89	0.08	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	29.72530	0.02973	30.13040	0.03013	29.725	21.92	0.08	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	27.70750	0.02771	28.13300	0.02813	27.708	22.05	0.07	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	25.83240	0.02583	26.27420	0.02627	25.832	22.18	0.07	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	20.49540	0.02050	20.88800	0.02089	20.495	22.47	0.06	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	14.87240	0.01487	15.11680	0.01512	14.872	22.70	0.04	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	14.24450	0.01424	14.47210	0.01447	14.245	22.73	0.04	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	12.50980	0.01251	12.69050	0.01269	12.510	22.82	0.04	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	9.84200	0.00984	9.95150	0.00995	9.842	22.98	0.03	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	7.39350	0.00739	7.43990	0.00744	7.394	23.18	0.02	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	6.61890	0.00662	6.64640	0.00665	6.619	23.25	0.02	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	5.06850	0.00507	5.06030	0.00506	5.069	23.43	0.02	0.00	0	10,000.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	4.23870	0.00424	4.21350	0.00421	4.239	23.55	0.01	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	2.70450	0.00270	2.65460	0.00265	2.704	23.85	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	2.58530	0.00259	2.53400	0.00253	2.585	23.88	0.01	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	1.14570	0.00115	1.09000	0.00109	1.146	24.42	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	1.12010	0.00112	1.06460	0.00106	1.120	24.44	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	1.00020	0.00100	0.99140	0.00099	1.000	24.51	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.93530	0.00094	0.98940	0.00099	0.935	24.77	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.93550	0.00094	0.98920	0.00099	0.935	24.84	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.93580	0.00094	0.98900	0.00099	0.936	24.91	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.94100	0.00094	0.98860	0.00099	0.941	25.83	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.94520	0.00095	0.98990	0.00099	0.945	26.32	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	0.96250	0.00096	0.99940	0.00100	0.963	27.72	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	1.03400	0.00103	1.05380	0.00105	1.034	31.24	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	1.11670	0.00112	1.12390	0.00112	1.117	34.06	0.00	0.00	0	7,100.00
\$ / R	On 22/03/2019	Any day expiry			14.19610	14.19610	14.17460	14.17460		17.35	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	511.15000	0.51115	498.79930	0.49880	511.150	16.46	0.73	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	284.46610	0.28447	278.29940	0.27830	284.466	17.35	0.51	0.00	0	30,000.00
\$ / R	On 27/03/2019	Any day expiry			14.20470	14.20470	14.18330	14.18330		17.18	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	156.10390	0.15610	166.78510	0.16679	156.104	16.49	0.32	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	204.69010	0.20469	216.95880	0.21696	204.690	16.75	0.38	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.20810	14.20810	14.18680	14.18680		17.21	0.00	0.00	0	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	12.83140	0.01283	14.86070	0.01486	12.831	16.16	0.04	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	50.24380	0.05024	55.05740	0.05506	50.244	15.75	0.13	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	497.21310	0.49721	486.02400	0.48602	497.213	16.50	0.68	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	310.62910	0.31063	325.08680	0.32509	310.629	17.21	0.48	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	339.77490	0.33977	354.78710	0.35479	339.775	17.39	0.51	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	242.52460	0.24252	237.72680	0.23773	242.525	17.90	0.42	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	166.54590	0.16655	163.79080	0.16379	166.546	18.84	0.31	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	56.28740	0.05629	56.10220	0.05610	56.287	21.22	0.12	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	31.88240	0.03188	31.63860	0.03164	31.882	21.97	0.07	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.21490	14.21490	14.19370	14.19370		17.06	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.22010	14.22010	14.19900	14.19900		17.11	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	139.01690	0.13902	147.59850	0.14760	139.017	16.20	0.27	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	290.87020	0.29087	285.16330	0.28516	290.870	17.59	0.45	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.23720	14.23720	14.21640	14.21640		17.04	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.25640	14.25640	14.23560	14.23560		17.32	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.26170	14.26170	14.24080	14.24080		17.29	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.26350	14.26350	14.24260	14.24260		17.35	0.00	5,577,195.00	390	1,052.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	35.00540	0.03501	38.17220	0.03817	35.005	15.34	0.08	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	889.16790	0.88917	875.60550	0.87561	889.168	15.89	0.80	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	397.70040	0.39770	412.16470	0.41216	397.700	17.25	0.46	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	425.21740	0.42522	440.11370	0.44011	425.217	17.35	0.48	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	247.06900	0.24707	244.44240	0.24444	247.069	18.94	0.33	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	116.84930	0.11685	116.46000	0.11646	116.849	20.90	0.17	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	82.69250	0.08269	82.38390	0.08238	82.693	21.65	0.13	0.00	0	250.00
\$ / R	On 09/05/2019	Any day expiry			14.27950	14.27950	14.25840	14.25840		17.60	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	764.28610	0.76429	753.89240	0.75389	764.286	16.46	0.71	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	500.73040	0.50073	494.56860	0.49457	500.730	17.41	0.54	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.28660	14.28660	14.26540	14.26540		17.62	0.00	0.00	0	93.00
\$ / R	On 31/05/2019	Any day expiry			14.31880	14.31880	14.29740	14.29740		17.55	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	65.43040	0.06543	69.79280	0.06979	65.430	15.58	0.11	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	461.89830	0.46190	476.06130	0.47606	461.898	17.35	0.45	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	489.24460	0.48924	503.77540	0.50378	489.245	17.45	0.46	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	308.17340	0.30817	304.65200	0.30465	308.173	19.20	0.34	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	170.42490	0.17042	168.83550	0.16884	170.425	20.96	0.20	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	129.11280	0.12911	127.98180	0.12798	129.113	21.64	0.16	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.32410	14.32410	14.30280	14.30280		17.47	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.32590	14.32590	14.30460	14.30460		17.57	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.33660	14.33660	14.31530	14.31530		17.50	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	297.48770	0.29749	308.26480	0.30826	297.488	16.51	0.33	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	402.30870	0.40231	414.78140	0.41478	402.309	16.95	0.40	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	448.01740	0.44802	461.11230	0.46111	448.017	17.12	0.43	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	501.78040	0.50178	515.53850	0.51554	501.780	17.31	0.46	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.34380	14.34380	14.32250	14.32250		17.49	0.00	11,044,726.00	770	106,010.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	2.03450	0.00203	2.34280	0.00234	2.034	20.13	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	24.47510	0.02448	26.68400	0.02668	24.475	16.60	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	42.72250	0.04272	45.91060	0.04591	42.723	15.85	0.07	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	49.48150	0.04948	52.98310	0.05298	49.481	15.65	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	72.75660	0.07276	77.27820	0.07728	72.757	15.43	0.12	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	75.80580	0.07581	80.45150	0.08045	75.806	15.45	0.12	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	120.04630	0.12005	126.28390	0.12628	120.046	15.70	0.17	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	122.21520	0.12222	128.52120	0.12852	122.215	15.71	0.17	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	133.47290	0.13347	140.12830	0.14013	133.473	15.77	0.18	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,029.45900	1.02946	1,016.25570	1.01626	1,029.459	15.98	0.76	0.00	0	10,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	960.03440	0.96003	947.57760	0.94758	960.034	16.09	0.74	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	302.87700	0.30288	314.37160	0.31437	302.877	16.49	0.33	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	776.89770	0.77690	767.51890	0.76752	776.898	16.62	0.65	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	733.40990	0.73341	724.50020	0.72450	733.410	16.78	0.63	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	722.86380	0.72286	714.06600	0.71407	722.864	16.82	0.62	0.00	0	11,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	379.06380	0.37906	391.56600	0.39157	379.064	16.82	0.38	0.00	0	287,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	413.16380	0.41316	426.05020	0.42605	413.164	16.95	0.40	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	480.59490	0.48059	494.14390	0.49414	480.595	17.20	0.44	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	507.90970	0.50791	521.69830	0.52170	507.910	17.30	0.45	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	535.97480	0.53597	549.98980	0.54999	535.975	17.39	0.47	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	558.56760	0.55857	552.01150	0.55201	558.568	17.49	0.52	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	530.71270	0.53071	524.52740	0.52453	530.713	17.64	0.50	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	472.07050	0.47207	466.65820	0.46666	472.071	18.00	0.46	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	741.30760	0.74131	757.41920	0.75742	741.308	18.11	0.56	0.00	0	8,203.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	754.69580		0.75470		770.89630	0.77090	754.696	18.15	0.56	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	396.13340		0.39613		391.70850	0.39171	396.133	18.53	0.40	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	347.59240		0.34759		343.78470	0.34378	347.592	18.92	0.36	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	323.38030		0.32338		319.88080	0.31988	323.380	19.14	0.34	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	276.27800		0.27628		273.38610	0.27339	276.278	19.63	0.29	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	243.35990		0.24336		240.87740	0.24088	243.360	20.02	0.26	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	226.99450		0.22699		224.71250	0.22471	226.995	20.24	0.25	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	220.80150		0.22080		218.59400	0.21859	220.802	20.33	0.24	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	197.89530		0.19790		195.48420	0.19548	197.895	20.68	0.22	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	185.38690		0.18539		183.13620	0.18314	185.387	20.84	0.21	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	181.41000		0.18141		179.20940	0.17921	181.410	20.89	0.20	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	171.25390		0.17125		169.18050	0.16918	171.254	21.04	0.19	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	160.56510		0.16057		158.62460	0.15862	160.565	21.20	0.18	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	52.78220		0.05278		51.82390	0.05182	52.782	25.08	0.06	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.35450		14.35450		14.33310	14.33310		17.41	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.36870		14.36870		14.34730	14.34730		17.35	0.00	0.00	0	753.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	86.11580		0.08612		90.65230	0.09065	86.116	15.35	0.13	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	497.66740		0.49767		510.45640	0.51046	497.667	17.07	0.43	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	524.86020		0.52486		537.95800	0.53796	524.860	17.17	0.45	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	342.08730		0.34209		337.71900	0.33772	342.087	19.07	0.34	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	202.96620		0.20297		200.32290	0.20032	202.966	20.68	0.21	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	159.48350		0.15948		157.38500	0.15739	159.484	21.29	0.17	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.37410		14.37410		14.35260	14.35260		17.29	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.37770		14.37770		14.35610	14.35610		17.39	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.42770		14.42770		14.40610	14.40610		17.28	0.00	0.00	0	430.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	109.32470		0.10932		114.05690	0.11406	109.325	15.21	0.14	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	532.45950		0.53246		544.12110	0.54412	532.459	16.83	0.42	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	559.43520		0.55944		571.36600	0.57137	559.435	16.92	0.43	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	380.78320		0.38078		375.30340	0.37530	380.783	18.99	0.34	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	239.03260		0.23903		235.32410	0.23532	239.033	20.43	0.22	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	193.52460		0.19352		190.36220	0.19036	193.525	20.98	0.19	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.42940		14.42940		14.40790	14.40790		17.27	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.45090		14.45090		14.42960	14.42960		17.18	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	702.92250		0.70292		715.32010	0.71532	702.923	17.23	0.48	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	232.92930		0.23293		229.02510	0.22903	232.929	20.56	0.21	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.48120		14.48120		14.46040	14.46040		17.19	0.00	0.00	0	187.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	130.42840		0.13043		133.98450	0.13398	130.428	15.17	0.15	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	559.67210		0.55967		570.71420	0.57071	559.672	16.67	0.41	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	586.48800		0.58649		597.77610	0.59778	586.488	16.75	0.42	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	407.09020		0.40709		402.06120	0.40206	407.090	19.02	0.33	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	265.78740		0.26579		261.85320	0.26185	265.787	20.35	0.23	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	218.63860		0.21864		215.41910	0.21542	218.639	20.88	0.19	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.48660		14.48660		14.46580	14.46580		17.14	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.49010		14.49010		14.46950	14.46950		17.15	0.00	0.00	0	74.00

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		14.49190	14.49190	14.47130	14.47130	17.14	0.00	0.00	0	0.00
\$ / R	19.00	Call	On 05/09/2019	Any day expiry	94.18510	0.09419	91.72710	0.09173	94.185	24.93	0.08	0.00	0	20,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.51150	14.51150	14.49130	14.49130		17.08	0.00	73,094,425.50	5,037	22,783.00
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	5.43430	0.00543	6.02560	0.00603	5.434	17.04	0.01	0.00	0	1,000.00
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	66.44590	0.06645	69.84620	0.06985	66.446	14.94	0.08	0.00	0	1,000.00
\$ / R	13.15	Put	On 16/09/2019	Foreign Exchange Future	172.88610	0.17289	178.64730	0.17865	172.886	15.21	0.18	0.00	0	11,333.00
\$ / R	13.25	Put	On 16/09/2019	Foreign Exchange Future	198.23960	0.19824	204.41030	0.20441	198.240	15.32	0.20	0.00	0	3,900.00
\$ / R	13.65	Call	On 16/09/2019	Foreign Exchange Future	1,185.13670	1.18514	1,172.71670	1.17272	1,185.137	15.73	0.72	0.00	0	5,666.00
\$ / R	13.70	Put	On 16/09/2019	Foreign Exchange Future	342.08170	0.34208	350.05530	0.35006	342.082	15.78	0.29	0.00	0	2,000.00
\$ / R	13.77	Put	On 16/09/2019	Foreign Exchange Future	368.95640	0.36896	377.72430	0.37772	368.956	15.85	0.31	0.00	0	28,500.00
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	457.29390	0.45729	467.68190	0.46768	457.294	16.17	0.36	0.00	0	800.00
\$ / R	14.00	Put	On 16/09/2019	Foreign Exchange Future	471.55840	0.47156	482.06420	0.48206	471.558	16.22	0.36	0.00	0	1,000.00
\$ / R	14.12	Put	On 16/09/2019	Foreign Exchange Future	530.91760	0.53092	541.86780	0.54187	530.918	16.43	0.39	0.00	0	177.00
\$ / R	14.21	Put	On 16/09/2019	Foreign Exchange Future	577.78730	0.57779	589.04890	0.58905	577.787	16.58	0.41	0.00	0	2,700.00
\$ / R	14.50	Call	On 16/09/2019	Foreign Exchange Future	753.33550	0.75334	745.30130	0.74530	753.336	17.08	0.53	0.00	0	14,000.00
\$ / R	14.65	Put	On 16/09/2019	Foreign Exchange Future	833.96350	0.83396	846.67870	0.84668	833.964	17.34	0.50	0.00	0	3,000.00
\$ / R	15.03	Call	On 16/09/2019	Foreign Exchange Future	568.83150	0.56883	562.56160	0.56256	568.832	17.99	0.42	0.00	0	177.00
\$ / R	15.38	Put	On 16/09/2019	Foreign Exchange Future	1,343.14160	1.34314	1,358.19800	1.35820	1,343.142	18.60	0.63	0.00	0	5,000.00
\$ / R	15.51	Call	On 16/09/2019	Foreign Exchange Future	444.52450	0.44452	439.71350	0.43971	444.524	18.83	0.35	0.00	0	28,500.00
\$ / R	15.56	Put	On 16/09/2019	Foreign Exchange Future	1,482.04420	1.48204	1,497.55560	1.49756	1,482.044	18.92	0.66	0.00	0	2,571.00
\$ / R	15.62	Put	On 16/09/2019	Foreign Exchange Future	1,529.28690	1.52929	1,544.93980	1.54494	1,529.287	19.03	0.67	0.00	0	21.00
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	372.25520	0.37226	368.24290	0.36824	372.255	19.48	0.30	0.00	0	1,000.00
\$ / R	17.23	Call	On 16/09/2019	Foreign Exchange Future	189.58260	0.18958	187.22150	0.18722	189.583	21.40	0.16	0.00	0	800.00
\$ / R	17.64	Call	On 16/09/2019	Foreign Exchange Future	161.34860	0.16135	159.15260	0.15915	161.349	22.15	0.14	0.00	0	5,000.00
\$ / R	17.85	Call	On 16/09/2019	Foreign Exchange Future	150.72460	0.15072	148.55340	0.14855	150.725	22.60	0.13	0.00	0	2,700.00
\$ / R	17.93	Call	On 16/09/2019	Foreign Exchange Future	146.99630	0.14700	144.83320	0.14483	146.996	22.77	0.13	0.00	0	2,571.00
\$ / R	18.47	Call	On 16/09/2019	Foreign Exchange Future	125.67160	0.12567	123.54940	0.12355	125.672	23.93	0.11	0.00	0	1,200.00
\$ / R			On 30/09/2019	Any day expiry	14.53730	14.53730	14.51630	14.51630		17.10	0.00	0.00	0	53.00
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	148.51520	0.14852	153.47070	0.15347	148.515	15.07	0.16	0.00	0	500.00
\$ / R	14.20	Put	On 30/09/2019	Any day expiry	582.78240	0.58278	594.35530	0.59436	582.782	16.51	0.40	0.00	0	250.00
\$ / R	14.25	Put	On 30/09/2019	Any day expiry	609.45620	0.60946	621.26910	0.62127	609.456	16.60	0.41	0.00	0	250.00
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	437.02770	0.43703	432.46350	0.43246	437.028	19.02	0.33	0.00	0	500.00
\$ / R	16.50	Call	On 30/09/2019	Any day expiry	294.19130	0.29419	290.68220	0.29068	294.191	20.25	0.24	0.00	0	250.00
\$ / R	16.89	Call	On 30/09/2019	Any day expiry	244.41930	0.24442	241.59000	0.24159	244.419	20.78	0.20	0.00	0	250.00
\$ / R			On 02/10/2019	Any day expiry	14.54110	14.54110	14.51980	14.51980		17.11	0.00	0.00	0	55.00
\$ / R			On 31/10/2019	Any day expiry	14.59450	14.59450	14.57240	14.57240		17.08	0.00	0.00	0	108.00
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	164.84750	0.16485	171.36990	0.17137	164.848	14.99	0.16	0.00	0	500.00
\$ / R	14.20	Put	On 31/10/2019	Any day expiry	604.51220	0.60451	616.63690	0.61664	604.512	16.42	0.39	0.00	0	250.00
\$ / R	14.25	Put	On 31/10/2019	Any day expiry	631.02590	0.63103	643.41760	0.64342	631.026	16.50	0.40	0.00	0	250.00
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	460.60620	0.46061	456.03630	0.45604	460.606	19.12	0.33	0.00	0	500.00
\$ / R	16.70	Call	On 31/10/2019	Any day expiry	318.32730	0.31833	315.10120	0.31510	318.327	20.27	0.24	0.00	0	250.00
\$ / R	17.09	Call	On 31/10/2019	Any day expiry	269.14030	0.26914	266.35930	0.26636	269.140	20.78	0.21	0.00	0	250.00
\$ / R			On 29/11/2019	Any day expiry	14.64660	14.64660	14.62610	14.62610		17.07	0.00	0.00	0	52.00
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	179.11980	0.17912	185.36060	0.18536	179.120	14.92	0.17	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 29/11/2019	Any day expiry	14.20	Put	623.01530	0.62302	634.55790	0.63456	623.015	16.34	0.39	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	649.40560	0.64941	661.15590	0.66116	649.406	16.42	0.40	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	484.00900	0.48401	480.35320	0.48035	484.009	19.18	0.33	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	341.31920	0.34132	338.91510	0.33892	341.319	20.27	0.24	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	292.35560	0.29236	290.37060	0.29037	292.356	20.77	0.21	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry	14.65210		14.65210	14.65210	14.63160	14.63160		17.04	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry	14.65570		14.65570	14.65570	14.63530	14.63530		17.05	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.67200		14.67200	14.67200	14.65180	14.65180		17.02	0.00	542,864.00	37	10,513.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	22.18650	0.02219	25.52900	0.02553	22.187	12.97	0.03	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	389.78450	0.38978	398.35820	0.39836	389.784	15.62	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	444.17580	0.44418	453.21460	0.45321	444.176	15.76	0.31	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	564.76940	0.56477	576.29810	0.57630	564.769	16.09	0.36	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	476.53010	0.47653	472.64010	0.47264	476.530	19.33	0.32	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	366.57580	0.36658	363.77360	0.36377	366.576	20.15	0.25	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	299.15970	0.29916	297.01770	0.29702	299.160	20.82	0.21	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	121.32850	0.12133	120.29200	0.12029	121.329	23.77	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry	14.70510		14.70510	14.70510	14.68480	14.68480		17.03	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	190.87140	0.19087	197.79320	0.19779	190.871	14.77	0.17	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	640.13460	0.64013	651.75880	0.65176	640.135	16.25	0.38	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	666.35770	0.66636	678.18470	0.67818	666.358	16.33	0.39	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	507.19470	0.50719	503.37660	0.50338	507.195	19.24	0.32	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	366.54860	0.36655	364.30760	0.36431	366.549	20.27	0.24	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	317.76860	0.31777	316.07220	0.31607	317.769	20.75	0.22	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry	14.70880		14.70880	14.70880	14.68840	14.68840		17.03	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry	14.76320		14.76320	14.76320	14.74150	14.74150		17.03	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry	14.82210		14.82210	14.82210	14.79970	14.79970		17.06	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.84900		14.84900	14.84900	14.82680	14.82680		17.15	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	19.69110	0.01969	22.87480	0.02287	19.691	11.50	0.03	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	587.56870	0.58757	599.46510	0.59947	587.569	15.94	0.33	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	399.22900	0.39923	397.24640	0.39725	399.229	20.76	0.24	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry	14.88170		14.88170	14.88170	14.85970	14.85970		17.25	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry	14.93360		14.93360	14.93360	14.91190	14.91190		17.34	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry	15.00020		15.00020	15.00020	14.97830	14.97830		17.43	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future	15.02020		15.02020	15.02020	14.99810	14.99810		17.44	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry	15.11250		15.11250	15.11250	15.08890	15.08890		17.57	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future	15.21110		15.21110	15.21110	15.19030	15.19030		17.67	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future	14.18930		14.18930	14.18930	14.16770	14.16770		17.35	0.00	0.00	0	435.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future	14.34380		14.34380	14.34380	14.32250	14.32250		17.49	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future	14.51150		14.51150	14.51150	14.49130	14.49130		17.08	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future	14.67200		14.67200	14.67200	14.65180	14.65180		17.02	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future	14.84900		14.84900	14.84900	14.82680	14.82680		17.15	0.00	0.00	0	0.00
£ / R	On 28/02/2019	Any day expiry	18.39670		18.39670	18.39670	18.28930	18.28930		18.17	0.00	0.00	0	47.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
£ / R			On 18/03/2019	Foreign Exchange Future			18.45270	18.45270		18.34530	18.34530		16.21	0.00	5,092,945.20	276	326,198.00
£ / R	18.00	Put	On 18/03/2019	Foreign Exchange Future	138.48980	0.13849		178.44400	0.17844	138.490	15.90	0.28	0.00	0	500.00		
£ / R	19.00	Call	On 18/03/2019	Foreign Exchange Future	144.57590	0.14458		126.18290	0.12618	144.576	17.36	0.28	0.00	0	2,500.00		
£ / R	19.19	Put	On 18/03/2019	Foreign Exchange Future	844.43250	0.84443		938.42580	0.93843	844.433	17.76	0.78	0.00	0	1,000.00		
£ / R	20.00	Call	On 18/03/2019	Foreign Exchange Future	23.44870	0.02345		22.03950	0.02204	23.449	18.67	0.06	0.00	0	500.00		
£ / R	20.18	Call	On 18/03/2019	Foreign Exchange Future	16.01190	0.01601		15.66800	0.01567	16.012	18.81	0.04	0.00	0	1,500.00		
£ / R	21.44	Call	On 18/03/2019	Foreign Exchange Future	3.01240	0.00301		2.88440	0.00288	3.012	22.67	0.01	0.00	0	500.00		
£ / R			On 29/03/2019	Any day expiry	18.48780	18.48780		18.38070	18.38070		16.50	0.00	0.00	0	80.00		
£ / R			On 15/04/2019	Any day expiry	18.54220	18.54220		18.43550	18.43550		16.55	0.00	0.00	0	43.00		
£ / R			On 26/04/2019	Any day expiry	18.57750	18.57750		18.47070	18.47070		16.67	0.00	0.00	0	120.00		
£ / R			On 29/04/2019	Any day expiry	18.58720	18.58720		18.48030	18.48030		16.60	0.00	0.00	0	27.00		
£ / R			On 14/06/2019	Foreign Exchange Future	18.73570	18.73570		18.62760	18.62760		16.47	0.00	2,398,169.60	128	5,703.00		
£ / R	18.00	Call	On 14/06/2019	Foreign Exchange Future	1,102.33350	1.10233		1,038.08060	1.03808	1,102.334	16.33	0.69	0.00	0	1,000.00		
£ / R			On 16/09/2019	Foreign Exchange Future	19.04090	19.04090		18.93310	18.93310		16.10	0.00	13,366,711.80	702	15,894.00		
£ / R			On 13/12/2019	Foreign Exchange Future	19.33110	19.33110		19.22260	19.22260		16.03	0.00	2,416,387.50	125	12,565.00		
£ / R			On 16/03/2020	Foreign Exchange Future	19.65070	19.65070		19.54000	19.54000		16.23	0.00	0.00	0	0.00		
¥ / R			On 18/03/2019	Foreign Exchange Future	0.12850	0.12850		0.12840	0.12840		19.70	0.00	0.00	0	10,000.00		
¥ / R			On 14/06/2019	Foreign Exchange Future	0.13080	0.13080		0.13070	0.13070		19.27	0.00	0.00	0	0.00		
¥ / R			On 16/09/2019	Foreign Exchange Future	0.13340	0.13340		0.13330	0.13330		18.73	0.00	0.00	0	0.00		
¥ / R			On 13/12/2019	Foreign Exchange Future	0.13580	0.13580		0.13570	0.13570		20.11	0.00	0.00	0	0.00		
¥ / R			On 16/03/2020	Foreign Exchange Future	0.13870	0.13870		0.13850	0.13850		20.05	0.00	0.00	0	0.00		
€ / R			On 20/02/2019	Any day expiry	16.01400	16.01400		15.99390	15.99390		35.32	0.00	0.00	0	0.00		
€ / R			On 28/02/2019	Any day expiry	16.03950	16.03950		16.01990	16.01990		18.41	0.00	0.00	0	29.00		
€ / R			On 18/03/2019	Foreign Exchange Future	16.09780	16.09780		16.07840	16.07840		15.98	0.00	4,362,503.80	271	139,512.00		
€ / R	16.00	Call	On 18/03/2019	Foreign Exchange Future	326.40520	0.32641		320.76840	0.32077	326.405	15.78	0.56	0.00	0	650.00		
€ / R			On 29/03/2019	Any day expiry	16.13460	16.13460		16.11580	16.11580		16.00	0.00	0.00	0	53.00		
€ / R			On 15/04/2019	Any day expiry	16.19180	16.19180		16.17360	16.17360		15.83	0.00	0.00	0	4.00		
€ / R			On 26/04/2019	Any day expiry	16.22900	16.22900		16.21080	16.21080		16.15	0.00	0.00	0	1.00		
€ / R			On 10/06/2019	Any day expiry	16.38180	16.38180		16.36290	16.36290		16.25	0.00	0.00	0	0.00		
€ / R			On 14/06/2019	Foreign Exchange Future	16.39540	16.39540		16.37660	16.37660		16.23	0.00	2,246,169.80	137	29,914.00		
€ / R			On 14/08/2019	Any day expiry	16.60620	16.60620		16.58760	16.58760		15.94	0.00	0.00	0	0.00		
€ / R	19.65	Call	On 14/08/2019	Any day expiry	148.10930	0.14811		146.68520	0.14669	148.109	20.45	0.13	0.00	0	62,400.00		
€ / R			On 16/09/2019	Foreign Exchange Future	16.71980	16.71980		16.70270	16.70270		15.88	0.00	2,307,332.40	138	21,578.00		
€ / R	15.62	Put	On 16/09/2019	Foreign Exchange Future	288.87250	0.28887		294.98150	0.29498	288.873	14.49	0.25	0.00	0	14,429.00		
€ / R	18.27	Call	On 16/09/2019	Foreign Exchange Future	380.24180	0.38024		377.79340	0.37779	380.242	18.27	0.28	0.00	0	14,429.00		
€ / R	18.60	Call	On 16/09/2019	Foreign Exchange Future	326.10410	0.32610		323.44280	0.32344	326.104	18.73	0.25	0.00	0	55,000.00		
€ / R			On 13/12/2019	Foreign Exchange Future	17.03040	17.03040		17.01280	17.01280		15.93	0.00	2,350,195.20	138	17,761.00		
€ / R	13.73	Put	On 13/12/2019	Foreign Exchange Future	33.42690	0.03343		32.94810	0.03295	33.427	13.89	0.04	0.00	0	17,150.00		
€ / R	16.15	Put	On 13/12/2019	Foreign Exchange Future	508.26960	0.50827		512.69950	0.51270	508.270	14.74	0.32	0.00	0	17,150.00		
€ / R	20.62	Call	On 13/12/2019	Foreign Exchange Future	272.48450	0.27248		271.55090	0.27155	272.485	20.57	0.17	0.00	0	17,150.00		
€ / R			On 10/02/2020	Any day expiry	17.25040	17.25040		17.23040	17.23040		15.92	0.00	0.00	0	0.00		
€ / R	16.65	Call	On 10/02/2020	Any day expiry	1,338.85260	1.33885		1,325.18420	1.32518	1,338.853	15.15	0.62	0.00	0	21,000.00		

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 10/02/2020	Any day expiry	16.91	Call	1,219.84830		1.21985	1,206.74010	1.20674	1,219.848		15.48	0.58	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,181.33990		1.18134	1,168.41930	1.16842	1,181.340		15.60	0.57	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,152.30730		1.15231	1,139.53130	1.13953	1,152.307		15.69	0.56	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.37860		17.37860	17.35830	17.35830			16.05	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.83000		96.83000	96.83000	96.83000				0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			625.72400		625.72400	626.02200	626.02200				0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			637.59500		637.59500	637.90000	637.90000				0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			651.05500		651.05500	651.47100	651.47100				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			718.96000		718.96000	719.50300	719.50300				0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			732.60000		732.60000	733.15600	733.15600				0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			748.06600		748.06600	748.75300	748.75300				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			649.15000		649.15000	650.67900	650.67900				0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future			661.46600		661.46600	663.02600	663.02600				0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future			675.43000		675.43000	677.13100	677.13100				0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.11340		10.11340	10.14040	10.14040			13.56	0.00	0.00	0	5,731.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.23600		10.23600	10.26320	10.26320			13.57	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.36970		10.36970	10.39770	10.39770			13.13	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.49940		10.49940	10.52780	10.52780			13.02	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	323.47610		0.32348	335.76890	0.33577	323.476		13.89	0.38	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.64280		10.64280	10.66960	10.66960			13.18	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.69910		10.69910	10.71420	10.71420			14.70	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.83830		10.83830	10.85390	10.85390			14.62	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.98700		10.98700	11.00410	11.00410			14.25	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.12730		11.12730	11.14430	11.14430			14.15	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.28190		11.28190	11.29910	11.29910			14.28	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			9.27000		9.27000	8.85000	8.85000				0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.18000		14.18000	14.16910	14.16910			16.94	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.45550		14.45550	14.44500	14.44500			16.75	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.75710		14.75710	14.74710	14.74710			16.63	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.04570		15.04570	15.03600	15.03600			16.78	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.36960		15.36960	15.35750	15.35750			16.85	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.09770		2.09770	2.09250	2.09250			15.22	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.12150		2.12150	2.11610	2.11610			14.76	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.15750		2.15750	2.15530	2.15530			14.92	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
DKK / R	On 14/06/2019	Foreign Exchange Future		2.19850	2.19850		2.19640	2.19640		15.01	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.24320	2.24320		2.24130	2.24130		14.78	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.28610	2.28610		2.28410	2.28410		14.82	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.33400	2.33400		2.33170	2.33170		15.04	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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 02/05/2019	Bond Future		11.13833	75.28552		11.09829	75.51462			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future		11.24745	76.71434		11.20593	76.94799			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future		11.36342	74.53793		11.31800	74.78911			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 02/05/2019	Bond Future		11.40447	76.79758		11.35404	77.12442			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.51212	78.25558		11.45988	78.58875			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future		11.62667	75.64202		11.57031	75.99527			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 02/05/2019	GOVI		642.42800	642.42800		644.01800	644.01800			0.00	0.00	0	442.00
GOVI	On 01/08/2019	GOVI		654.61700	654.61700		656.23800	656.23800			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI		668.43600	668.43600		670.19900	670.19900			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.81000	1.81000		1.80760	1.80760		17.08	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.83440	1.83440		1.83210	1.83210		17.61	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.22887	135.22887		135.23823	135.23823			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		136.37077	136.37077		136.38062	136.38062			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future		139.28454	139.28454		139.31718	139.31718			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 02/05/2019	Bond Future		101.75137	101.75137		101.75822	101.75822			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future		103.70695	103.70695		103.71418	103.71418			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future		104.81512	104.81512		104.83951	104.83951			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

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
I2033	On 02/05/2019	Bond Future		104.35615	104.35615		104.04943	104.04943			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		106.36166	106.36166		106.04945	106.04945			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future		107.45035	107.45035		107.14866	107.14866			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 02/05/2019	Bond Future		123.20675	123.20675		123.12267	123.12267			0.00	0.00	0	10,004.00
I2038	On 01/08/2019	Bond Future		123.93547	123.93547		123.85008	123.85008			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		126.58357	126.58357		126.51683	126.51683			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 02/05/2019	Bond Future		115.64872	115.64872		115.65629	115.65629			0.00	0.00	0	12,517.00
I2046	On 01/08/2019	Bond Future		117.87142	117.87142		117.87945	117.87945			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		118.64954	118.64954		118.67685	118.67685			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 02/05/2019	Bond Future		121.67452	121.67452		121.68226	121.68226			0.00	0.00	0	10,644.00
I2050	On 01/08/2019	Bond Future		122.19500	122.19500		122.20328	122.20328			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		124.80603	124.80603		124.83460	124.83460			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 02/05/2019	Index Future		259.72000	259.72000		259.68600	259.68600			0.00	0.00	0	737.00
IGOV	On 01/08/2019	Index Future		264.71000	264.71000		264.67600	264.67600			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future		270.36500	270.36500		270.37300	270.37300			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
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14080	0.14080		0.14090	0.14090			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14000	0.14000		0.14090	0.14090			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13950	0.13950		0.14050	0.14050			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.14010	0.14010		0.14000	0.14000			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13970	0.13970		0.13970	0.13970			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.65190	1.65190		1.64760	1.64760		14.38	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.67570	1.67570		1.67140	1.67140		14.70	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.72010	9.72010		9.74030	9.74030		14.20	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.84190	9.84190		9.86240	9.86240		14.22	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.97290	9.97290		9.99480	9.99480		13.94	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.09790	10.09790		10.12000	10.12000		14.09	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.23490	10.23490		10.25540	10.25540		14.37	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
PULA / R	On 18/03/2019	Foreign Exchange Future			1.32660		1.32660		1.33030	1.33030			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33360		1.33360		1.33760	1.33760			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.30050		1.30050		1.29490	1.29490			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.30620		1.30620		1.30060	1.30060			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.31210		1.31210		1.30650	1.30650			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.31750		1.31750		1.31200	1.31200			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.32340		1.32340		1.31790	1.31790			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.13450		1.13450		1.13490	1.13490			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.14300		1.14300		1.14340	1.14340			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15220		1.15220		1.15260	1.15260			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.16070		1.16070		1.16110	1.16110			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17030		1.17030		1.17070	1.17070			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.92172		112.52704		8.91177	112.58426		6.48	0.00	57,838,898.56	514	70,237.00
R186	On 02/05/2019	Bond Future	8.50	Call	405.69000		0.40569		425.39000	0.42539	405.690	6.33	0.23	3,751,912.78	148	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	595.46000		0.59546		620.47000	0.62047	595.460	6.40	0.30	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	651.06000		0.65106		677.42000	0.67742	651.060	6.42	0.32	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	751.28000		0.75128		779.91000	0.77991	751.280	6.45	0.35	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	981.86000		0.98186		1,014.97000	1.01497	981.860	6.52	0.42	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	1,377.64000		1.37764		1,357.80000	1.35780	1,377.640	6.59	0.51	0.00	0	4,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,561.67000		1.56167		1,602.95000	1.60295	1,561.670	6.66	0.56	9,325,622.91	148	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	1,112.85000		1.11285		1,096.91000	1.09691	1,112.850	6.66	0.44	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	999.14000		0.99914		985.00000	0.98500	999.140	6.71	0.41	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,297.75000		2.29775		2,345.47000	2.34547	2,297.750	6.88	0.68	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,500.67000		2.50067		2,549.68000	2.54968	2,500.670	6.93	0.71	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,711.12000		2.71112		2,761.29000	2.76129	2,711.120	6.99	0.74	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	185.85000		0.18585		184.67000	0.18467	185.850	7.55	0.10	1,700,720.54	148	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	92.21000		0.09221		91.95000	0.09195	92.210	7.55	0.06	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	74.46000		0.07446		74.34000	0.07434	74.460	7.55	0.05	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	62.02000		0.06202		61.98000	0.06198	62.020	7.55	0.04	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.98107		109.36251		8.97059	109.42107		6.82	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	516.22000		0.51622		532.39000	0.53239	516.220	6.22	0.21	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,194.90000		2.19490		2,232.74000	2.23274	2,194.900	6.86	0.54	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	439.78000		0.43978		435.48000	0.43548	439.780	8.01	0.14	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			9.03511		111.67260		9.02067	111.75079			0.00	0.00	0	0.00
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 02/05/2019	Bond Future			304.26516		304.26516		304.28756	304.28756			0.00	0.00	0	2,350.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 01/08/2019	Bond Future			302.55660		302.55660		302.58010	302.58010			0.00	0.00	0	0.00
R197	On 07/11/2019	Bond Future			309.02167		309.02167		309.09585	309.09585			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 02/05/2019	Bond Future			237.32118		237.32118		237.33671	237.33671			0.00	0.00	0	8,966.00
R202	On 01/08/2019	Bond Future			237.86856		237.86856		237.88509	237.88509			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			242.95108		242.95108		243.00720	243.00720			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 02/05/2019	Bond Future			8.00661		100.58486		7.99070	100.63608		3.20	0.00	0.00	0	69,212.00
R2023	On 01/08/2019	Bond Future			8.02734		102.49364		8.01006	102.54611		3.33	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			8.03865		100.72252		8.01390	100.79273			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 02/05/2019	Bond Future			9.46006		92.38667		9.44001	92.51138		9.09	0.00	0.00	0	47,530.00
R2030	On 02/05/2019	Bond Future	8.90	Call	315.65000		0.31565		343.68000	0.34368	315.650	8.72	0.17	982,464.53	63	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,337.69000		1.33769		1,407.48000	1.40748	1,337.690	9.25	0.47	2,734,279.38	63	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	314.82000		0.31482		304.21000	0.30421	314.820	10.51	0.14	816,662.20	63	3,000.00
R2030	On 01/08/2019	Bond Future			9.52795		90.13492		9.50709	90.26221		9.54	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	172.09000		0.17209		184.54000	0.18454	172.090	8.34	0.08	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,252.83000		1.25283		1,304.11000	1.30411	1,252.830	9.17	0.35	0.00	0	2,025.00
R2030	On 07/11/2019	Bond Future			9.58763		92.03907		9.56339	92.18424			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 02/05/2019	Bond Future			9.68944		90.34626		9.65919	90.55033		10.37	0.00	30,898,420.92	342	43,966.00
R2032	On 01/08/2019	Bond Future			9.75495		92.06106		9.72360	92.26928		10.36	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.81994		89.84236		9.78509	90.07007			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 02/05/2019	Bond Future			9.85170		93.86746		9.80611	94.20918		11.12	0.00	0.00	0	77,074.00
R2035	On 01/08/2019	Bond Future			9.91625		95.64877		9.86911	95.99724		11.14	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.98348		93.16192		9.93252	93.53327			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 02/05/2019	Bond Future			9.93472		90.37417		9.88914	90.71744		11.70	0.00	0.00	0	58,354.00
R2037	On 01/08/2019	Bond Future			10.00339		87.83391		9.95628	88.18393		12.29	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			10.06569		89.68950		10.01495	90.06188			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 02/05/2019	Bond Future			10.01954		93.52401		9.96885	93.93361		12.11	0.00	0.00	0	25,496.00
R2040	On 02/05/2019	Bond Future	9.60	Call	666.80000		0.66680		783.14000	0.78314	666.800	11.42	0.24	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	2,836.81000		2.83681		3,110.56000	3.11056	2,836.810	12.41	0.62	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.08818		90.79324		10.03582	91.21082		12.74	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
R2040	On 07/11/2019	Bond Future			10.15069		92.71137		10.09463	93.15328			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 02/05/2019	Bond Future			10.02690		90.69146		9.98647	91.02398		12.71	0.00	22,128,716.24	244	36,686.00
R2044	On 01/08/2019	Bond Future			10.09240		88.03204		10.05067	88.37107		13.38	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	852.79000		0.85279		934.46000	0.93446	852.790	12.38	0.21	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,265.43000		2.26543		2,420.38000	2.42038	2,265.430	13.20	0.42	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,844.02000		1.84402		1,746.65000	1.74665	1,844.020	14.24	0.32	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.15192		89.89183		10.10699	90.25298			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 02/05/2019	Bond Future			9.99099		89.91928		9.95057	90.26181		13.14	0.00	56,199,550.00	625	109,665.00
R2048	On 01/08/2019	Bond Future			10.04911		91.62561		10.00744	91.97490		13.21	0.00	0.00	0	0.00
R2048	On 07/11/2019	Bond Future			10.10936		89.11726		10.06455	89.48881			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 02/05/2019	Bond Future			6.42801		102.77626		6.39649	102.79740		0.26	0.00	90,443,108.80	880	6,038.00
R207	On 01/08/2019	Bond Future			5.66109		101.08515		5.61134	101.10692		0.22	0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			2.23612		103.22029		2.01899	103.25944			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 02/05/2019	Bond Future			7.11576		100.03379		7.09770	100.06525		1.20	0.00	16,705,642.93	167	13,646.00
R208	On 01/08/2019	Bond Future			7.02137		101.93237		7.00027	101.96467		1.26	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.83009		100.67891		6.79182	100.72863			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 02/05/2019	Bond Future			9.79724		71.60472		9.75679	71.86339		12.52	0.00	81,772,590.24	1,142	103,735.00
R209	On 02/05/2019	Bond Future	9.35	Call	494.57000		0.49457		565.40000	0.56540	494.570	11.88	0.23	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,142.72000		2.14272		2,313.09000	2.31309	2,142.720	12.82	0.61	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	366.94000		0.36694		335.88000	0.33588	366.940	14.02	0.15	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	231.11000		0.23111		211.25000	0.21125	231.110	14.52	0.10	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.85474		72.96380		9.81306	73.22752		12.63	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,002.98000		1.00298		1,086.72000	1.08672	1,002.980	12.01	0.29	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,305.68000		2.30568		2,445.96000	2.44596	2,305.680	12.70	0.49	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	1,192.84000		1.19284		1,129.23000	1.12923	1,192.840	13.89	0.27	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.91159		71.35095		9.86664	71.63230			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/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 02/05/2019	Bond Future	187.33368		187.33368		187.34629	187.34629			0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future	190.93424		190.93424		190.94740	190.94740			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future	192.37547		192.37547		192.42039	192.42039			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 02/05/2019	Bond Future	158.50961		158.50961		158.52146	158.52146			0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future	159.33590		159.33590		159.34833	159.34833			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	162.74051		162.74051		162.77957	162.77957			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 02/05/2019	Bond Future	9.57435		83.29217		9.55435	83.41456		10.03	0.00	0.00	0	27,886.00
R213	On 01/08/2019	Bond Future	9.63533		84.87275		9.61459	84.99771		10.13	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.69866		83.11040		9.67481	83.25174			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 02/05/2019	Bond Future	9.99109		70.40601		9.94046	70.74160		13.49	0.00	0.00	0	24,501.00
R214	On 01/08/2019	Bond Future	10.04927		71.74211		9.99714	72.08418		13.57	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	10.10967		69.95636		10.05410	70.31736			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	10.47490		10.47490		10.45420	10.45420		14.83	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.60890		10.60890		10.58830	10.58830		14.70	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.63530		2.63530		2.63100	2.63100		16.82	0.00	0.00	0	18,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.54820		2.54820		2.54260	2.54260		17.35	0.00	0.00	0	0.00
Total for Derivatives :												1,672,509,428.82	275,556	8 587 199.00
Grand Total:												1,672,509,428.82	275,556	8 587 199.00