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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 05/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 05/03/2019	Any day expiry	14.13430	14.13430		14.21980	14.21980		15.53	0.00	1,273,217,744.00	90,080	0.00	
\$ / R	On 08/03/2019	Any day expiry	14.13930	14.13930		14.22470	14.22470		14.55	0.00	0.00	0	0.00	
\$ / R	On 08/03/2019	Any day expiry	14.00	Put	29.53510	0.02954	26.82120	0.02682	29.535	15.88	0.24	0.00	0	25,000.00
\$ / R	On 11/03/2019	Any day expiry	14.14430	14.14430		14.22960	14.22960		13.09	0.00	0.00	0	0.00	
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	33.18770	0.03319	30.62480	0.03062	33.188	14.66	0.22	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	1.23710	0.00124	2.31510	0.00232	1.237	22.55	0.01	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.15600	14.15600		14.24130	14.24130		13.13	0.00	1,788,596,444.00	126,349	763,220.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.97	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.16	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	0.00430	0.00000	0.00490	0.00000	0.004	17.13	0.00	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	0.00740	0.00001	0.00810	0.00001	0.007	17.24	0.00	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	0.16270	0.00016	0.18400	0.00018	0.163	17.70	0.00	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	0.28660	0.00029	0.30030	0.00030	0.287	17.29	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	0.32080	0.00032	0.33120	0.00033	0.321	17.21	0.00	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	0.50220	0.00050	0.48990	0.00049	0.502	16.89	0.00	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	0.66320	0.00066	0.62560	0.00063	0.663	16.69	0.00	0.00	0	1,155.00

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	13.12	Put	0.97580	0.00098	0.88060	0.00088	0.976	16.41	0.01	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	1.15010	0.00115	1.01930	0.00102	1.150	16.29	0.01	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	1.97750	0.00198	1.65740	0.00166	1.978	15.89	0.01	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	3.02900	0.00303	2.44010	0.00244	3.029	15.57	0.02	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	3.54770	0.00355	2.81920	0.00282	3.548	15.45	0.02	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	5.98700	0.00599	4.54840	0.00455	5.987	15.06	0.04	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	7.45880	0.00746	5.49860	0.00550	7.459	14.95	0.05	0.00	0	7,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	9.75920	0.00976	6.95970	0.00696	9.759	14.81	0.06	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	568.68210	0.56868	650.71400	0.65071	568.682	14.67	0.93	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	12.68210	0.01268	9.41400	0.00941	12.682	14.67	0.07	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	14.05580	0.01406	10.58720	0.01059	14.056	14.61	0.08	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	19.00510	0.01901	14.87710	0.01488	19.005	14.45	0.10	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	20.96670	0.02097	16.59730	0.01660	20.967	14.39	0.11	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	23.10390	0.02310	18.47950	0.01848	23.104	14.33	0.12	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	32.14110	0.03214	26.50880	0.02651	32.141	14.14	0.16	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	36.85560	0.03686	30.72190	0.03072	36.856	14.05	0.18	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	42.14220	0.04214	35.45650	0.03546	42.142	13.97	0.20	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	44.03990	0.04404	37.15740	0.03716	44.040	13.94	0.21	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	52.35710	0.05236	44.61330	0.04461	52.357	13.83	0.24	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	270.52120	0.27052	346.81150	0.34681	270.521	13.69	0.72	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	234.85780	0.23486	309.62550	0.30963	234.858	13.55	0.67	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	78.85780	0.07886	68.32550	0.06833	78.858	13.55	0.33	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	92.03280	0.09203	80.06480	0.08006	92.033	13.43	0.37	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	121.68490	0.12168	182.88170	0.18288	121.685	13.36	0.46	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	103.17700	0.10318	157.16750	0.15717	103.177	13.59	0.40	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	217.27260	0.21727	183.37980	0.18338	217.273	13.74	0.63	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	231.13870	0.23114	195.53010	0.19553	231.139	13.83	0.65	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	87.13870	0.08714	136.83010	0.13683	87.139	13.83	0.35	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	267.33740	0.26734	227.49400	0.22749	267.337	14.06	0.69	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	337.37780	0.33738	290.26340	0.29026	337.378	14.49	0.76	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	345.50190	0.34550	297.61680	0.29762	345.502	14.53	0.77	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	49.68690	0.04969	86.34070	0.08634	49.687	14.58	0.22	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	46.23630	0.04624	81.39370	0.08139	46.236	14.67	0.21	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	43.01320	0.04301	76.71090	0.07671	43.013	14.77	0.20	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	387.01320	0.38701	335.41090	0.33541	387.013	14.77	0.80	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	412.57420	0.41257	358.85780	0.35886	412.574	14.91	0.82	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	438.57580	0.43858	382.83460	0.38283	438.576	15.05	0.84	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	518.84030	0.51884	457.59120	0.45759	518.840	15.47	0.88	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	601.81120	0.60181	535.89960	0.53590	601.811	15.90	0.91	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	14.26560	0.01427	30.99180	0.03099	14.266	16.18	0.07	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	667.74800	0.66775	598.76310	0.59876	667.748	16.22	0.93	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	677.24900	0.67725	607.86240	0.60786	677.249	16.27	0.93	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	686.76860	0.68677	616.98890	0.61699	686.769	16.32	0.93	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	696.30590	0.69631	626.14180	0.62614	696.306	16.36	0.93	0.00	0	134,750.00

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	15.00	Call	7.08050	0.00708	16.70820	0.01671	7.080	17.22	0.04	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	890.18850	0.89019	813.36500	0.81337	890.189	17.44	0.97	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	949.06950	0.94907	870.75650	0.87076	949.069	17.77	0.97	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	968.74680	0.96875	889.99410	0.88999	968.747	17.87	0.97	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	978.59380	0.97859	899.63120	0.89963	978.594	17.93	0.97	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	4.03350	0.00403	9.59310	0.00959	4.034	18.14	0.02	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,037.78160	1.03778	957.68700	0.95769	1,037.782	18.25	0.98	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,047.66220	1.04766	967.39850	0.96740	1,047.662	18.31	0.98	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	3.43550	0.00344	8.14940	0.00815	3.436	18.42	0.02	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	3.12370	0.00312	7.39060	0.00739	3.124	18.58	0.02	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,166.51060	1.16651	1,084.58700	1.08459	1,166.511	18.96	0.99	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	1.96760	0.00197	4.54510	0.00455	1.968	19.39	0.01	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	1.69540	0.00170	3.87000	0.00387	1.695	19.66	0.01	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	1.64610	0.00165	3.74780	0.00375	1.646	19.71	0.01	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	1.46450	0.00146	3.29760	0.00330	1.464	19.93	0.01	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	1.30510	0.00131	2.90320	0.00290	1.305	20.15	0.01	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	0.92140	0.00092	1.99520	0.00200	0.921	20.77	0.01	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	0.60740	0.00061	1.32120	0.00132	0.607	21.54	0.00	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	0.57560	0.00058	1.25210	0.00125	0.576	21.65	0.00	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	0.49080	0.00049	1.06790	0.00107	0.491	21.95	0.00	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	0.36980	0.00037	0.80350	0.00080	0.370	22.52	0.00	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	0.26860	0.00027	0.58110	0.00058	0.269	23.19	0.00	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	0.23860	0.00024	0.51480	0.00051	0.239	23.45	0.00	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	0.18110	0.00018	0.38810	0.00039	0.181	24.07	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	0.15180	0.00015	0.32340	0.00032	0.152	24.48	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	0.10010	0.00010	0.20950	0.00021	0.100	25.51	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	0.09620	0.00010	0.20090	0.00020	0.096	25.62	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	0.04960	0.00005	0.09950	0.00010	0.050	27.47	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	0.04880	0.00005	0.09770	0.00010	0.049	27.52	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	0.04810	0.00005	0.08930	0.00009	0.048	27.91	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.05310	0.00005	0.08030	0.00008	0.053	28.59	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.05400	0.00005	0.07890	0.00008	0.054	28.71	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.05490	0.00005	0.07760	0.00008	0.055	28.82	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.06740	0.00007	0.08510	0.00009	0.067	30.31	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.07470	0.00007	0.08940	0.00009	0.075	31.11	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	0.09860	0.00010	0.10250	0.00010	0.099	33.40	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.17850	0.00018	0.14180	0.00014	0.179	39.12	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.26580	0.00027	0.18090	0.00018	0.266	43.70	0.00	0.00	0	7,100.00
\$ / R	On 22/03/2019	Any day expiry			14.16260	14.16260	14.24800	14.24800		14.04	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	409.19840	0.40920	484.73200	0.48473	409.198	14.10	0.81	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	156.43100	0.15643	216.21110	0.21621	156.431	14.29	0.47	0.00	0	30,000.00
\$ / R	On 27/03/2019	Any day expiry			14.17090	14.17090	14.25640	14.25640		14.55	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	79.98700	0.07999	67.51280	0.06751	79.987	13.93	0.27	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	122.19720	0.12220	104.92320	0.10492	122.197	14.20	0.36	0.00	0	65,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 28/03/2019	Any day expiry			14.17250	14.17250		14.25810	14.25810		14.70	0.00	0.00	0	0.00
\$ / R	13.84	Call	On 28/03/2019	Any day expiry	404.04290	0.40404	479.89860	0.47990	404.043	13.84	0.76	0.00	0	15,000.00			
\$ / R	14.00	Call	On 28/03/2019	Any day expiry	299.41640	0.29942	368.29760	0.36830	299.416	14.29	0.64	0.00	0	6,500.00			
\$ / R	14.18	Call	On 28/03/2019	Any day expiry	206.93980	0.20694	265.32830	0.26533	206.940	14.84	0.50	0.00	0	15,000.00			
\$ / R			On 29/03/2019	Any day expiry			14.17420	14.17420		14.25970	14.25970		14.86	0.00	0.00	0	3,708.00
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	3.89180	0.00389	4.51060	0.00451	3.892	16.24	0.02	0.00	0	500.00			
\$ / R	13.45	Put	On 29/03/2019	Any day expiry	10.11410	0.01011	13.65520	0.01366	10.114	12.68	0.05	0.00	0	600.00			
\$ / R	13.87	Call	On 29/03/2019	Any day expiry	388.32790	0.38833	464.08920	0.46409	388.328	13.99	0.73	0.00	0	600.00			
\$ / R	14.20	Put	On 29/03/2019	Any day expiry	232.03530	0.23204	202.94340	0.20294	232.035	15.08	0.51	0.00	0	250.00			
\$ / R	14.25	Put	On 29/03/2019	Any day expiry	262.51710	0.26252	229.21970	0.22922	262.517	15.31	0.55	0.00	0	250.00			
\$ / R	14.40	Call	On 29/03/2019	Any day expiry	137.90840	0.13791	181.26880	0.18127	137.908	15.99	0.36	0.00	0	600.00			
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	79.34630	0.07935	108.96590	0.10897	79.346	17.21	0.22	0.00	0	500.00			
\$ / R	15.43	Call	On 29/03/2019	Any day expiry	14.92790	0.01493	23.93450	0.02393	14.928	19.86	0.05	0.00	0	250.00			
\$ / R	15.79	Call	On 29/03/2019	Any day expiry	6.55100	0.00655	11.31650	0.01132	6.551	20.90	0.02	0.00	0	250.00			
\$ / R			On 02/04/2019	Any day expiry			14.18090	14.18090		14.26650	14.26650		15.18	0.00	0.00	0	55.00
\$ / R			On 04/04/2019	Any day expiry			14.18420	14.18420		14.26990	14.26990		15.39	0.00	0.00	0	30,000.00
\$ / R	14.00	Call	On 04/04/2019	Any day expiry	343.84720	0.34385	409.40980	0.40941	343.847	14.93	0.63	0.00	0	30,000.00			
\$ / R			On 05/04/2019	Any day expiry			14.18580	14.18580		14.27160	14.27160		15.41	0.00	0.00	0	0.00
\$ / R	13.76	Put	On 05/04/2019	Any day expiry	80.03220	0.08003	69.53500	0.06954	80.032	14.39	0.23	0.00	0	100.00			
\$ / R	14.35	Call	On 05/04/2019	Any day expiry	191.81830	0.19182	237.84380	0.23784	191.818	16.03	0.41	0.00	0	100.00			
\$ / R			On 15/04/2019	Any day expiry			14.20280	14.20280		14.28870	14.28870		15.15	0.00	0.00	0	260.00
\$ / R			On 26/04/2019	Any day expiry			14.22150	14.22150		14.30750	14.30750		15.07	0.00	0.00	0	349.00
\$ / R			On 29/04/2019	Any day expiry			14.22670	14.22670		14.31270	14.31270		15.11	0.00	0.00	0	15.00
\$ / R			On 30/04/2019	Any day expiry			14.22840	14.22840		14.31440	14.31440		15.13	0.00	0.00	0	2,426.00
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	15.77180	0.01577	12.01210	0.01201	15.772	14.05	0.05	0.00	0	3,000.00			
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	801.09430	0.80109	879.74680	0.87975	801.094	13.70	0.85	0.00	0	2,500.00			
\$ / R	14.20	Put	On 30/04/2019	Any day expiry	319.82970	0.31983	287.63880	0.28764	319.830	15.03	0.47	0.00	0	250.00			
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	347.47040	0.34747	313.44340	0.31344	347.470	15.13	0.50	0.00	0	250.00			
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	155.14900	0.15515	185.47320	0.18547	155.149	17.02	0.27	0.00	0	500.00			
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	58.78200	0.05878	73.41170	0.07341	58.782	19.20	0.12	0.00	0	250.00			
\$ / R	15.96	Call	On 30/04/2019	Any day expiry	35.65660	0.03566	46.97670	0.04698	35.657	19.79	0.07	0.00	0	250.00			
\$ / R			On 09/05/2019	Any day expiry			14.24370	14.24370		14.32990	14.32990		15.26	0.00	0.00	0	25,000.00
\$ / R	13.72	Call	On 09/05/2019	Any day expiry	660.26370	0.66026	731.22490	0.73122	660.264	14.25	0.74	0.00	0	50,000.00			
\$ / R	14.20	Call	On 09/05/2019	Any day expiry	385.18820	0.38519	440.90560	0.44091	385.188	15.16	0.53	0.00	0	50,000.00			
\$ / R			On 13/05/2019	Any day expiry			14.25050	14.25050		14.33690	14.33690		15.32	0.00	0.00	0	93.00
\$ / R			On 20/05/2019	Any day expiry			14.26250	14.26250		14.34910	14.34910		15.52	0.00	0.00	0	0.00
\$ / R	14.25	Call	On 20/05/2019	Any day expiry	408.97790	0.40898	462.99700	0.46300	408.978	15.52	0.52	0.00	0	61,000.00			
\$ / R	15.25	Call	On 20/05/2019	Any day expiry	144.71000	0.14471	169.40650	0.16941	144.710	18.16	0.22	0.00	0	40,000.00			
\$ / R	15.50	Call	On 20/05/2019	Any day expiry	111.88560	0.11189	132.09160	0.13209	111.886	18.77	0.18	0.00	0	21,000.00			
\$ / R			On 29/05/2019	Any day expiry			14.27790	14.27790		14.36470	14.36470		15.84	0.00	0.00	0	387.00
\$ / R			On 31/05/2019	Any day expiry			14.28130	14.28130		14.36820	14.36820		15.91	0.00	0.00	0	416.00
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	35.52510	0.03553	32.16300	0.03216	35.525	13.95	0.08	0.00	0	500.00			
\$ / R	14.20	Put	On 31/05/2019	Any day expiry	396.80420	0.39680	365.02620	0.36503	396.804	15.73	0.46	0.00	0	250.00			
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	424.02690	0.42403	390.76640	0.39077	424.027	15.82	0.47	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 31/05/2019	Any day expiry	15.01	Call	221.17500	0.22117	252.61430	0.25261	221.175	17.67	0.30	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	106.60880	0.10661	124.77530	0.12478	106.609	19.47	0.16	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	75.50720	0.07551	89.25240	0.08925	75.507	20.15	0.11	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.28640	14.28640	14.37340	14.37340		15.89	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.28810	14.28810	14.37510	14.37510		15.93	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.29870	14.29870	14.38570	14.38570		15.93	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	241.43760	0.24144	219.88620	0.21989	241.438	15.09	0.32	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	342.48900	0.34249	314.51760	0.31452	342.489	15.50	0.40	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	387.44820	0.38745	356.89250	0.35689	387.448	15.66	0.43	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	440.85090	0.44085	407.41580	0.40742	440.851	15.84	0.47	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.30580	14.30580	14.39280	14.39280		15.96	0.00	94,733,007.60	6,622	126,584.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.84610	0.00085	0.81730	0.00082	0.846	19.51	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	14.50020	0.01450	13.85860	0.01386	14.500	15.84	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	24.97020	0.02497	23.75000	0.02375	24.970	14.73	0.05	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	28.95250	0.02895	27.49190	0.02749	28.953	14.44	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	44.57870	0.04458	39.85980	0.03986	44.579	14.07	0.09	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	46.89460	0.04689	41.95080	0.04195	46.895	14.09	0.09	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	59.87280	0.05987	53.69450	0.05369	59.873	14.20	0.11	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	82.32280	0.08232	74.09940	0.07410	82.323	14.35	0.14	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	84.13160	0.08413	75.74930	0.07575	84.132	14.36	0.15	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	93.61540	0.09362	84.40140	0.08440	93.615	14.41	0.16	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	103.84160	0.10384	93.74990	0.09375	103.842	14.46	0.17	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	945.02960	0.94503	1,019.02150	1.01902	945.030	14.62	0.79	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	872.76890	0.87277	944.58350	0.94458	872.769	14.73	0.76	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	248.46240	0.24846	226.64150	0.22664	248.462	15.13	0.32	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	683.02290	0.68302	746.31470	0.74631	683.023	15.26	0.65	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	638.14240	0.63814	699.23850	0.69924	638.142	15.40	0.63	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	627.29760	0.62730	687.83550	0.68784	627.298	15.43	0.62	0.00	0	28,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	321.49760	0.32150	295.03550	0.29504	321.498	15.43	0.38	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	354.69320	0.35469	326.27530	0.32628	354.693	15.56	0.40	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	421.04570	0.42105	388.96250	0.38896	421.046	15.79	0.45	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	448.15520	0.44816	414.66070	0.41466	448.155	15.88	0.46	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	476.12220	0.47612	441.21740	0.44122	476.122	15.96	0.48	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	461.52630	0.46153	511.42400	0.51142	461.526	16.08	0.50	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	434.34920	0.43435	481.49390	0.48149	434.349	16.24	0.48	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	377.92390	0.37792	420.70690	0.42071	377.924	16.61	0.43	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	686.02450	0.68602	640.48920	0.64049	686.024	16.72	0.58	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	699.77570	0.69978	653.72540	0.65373	699.776	16.77	0.59	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	306.70570	0.30671	343.41810	0.34342	306.706	17.16	0.36	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	262.46620	0.26247	295.05260	0.29505	262.466	17.57	0.32	0.00	0	12,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	240.68590	0.24069	271.30980	0.27131	240.686	17.80	0.30	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	202.69320	0.20269	229.27670	0.22928	202.693	18.24	0.26	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	199.26590	0.19927	225.47410	0.22547	199.266	18.29	0.25	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	171.13050	0.17113	194.15140	0.19415	171.130	18.69	0.22	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	15.60	Call	157.42120	0.15742	178.83090	0.17883	157.421	18.91	0.21	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	152.28660	0.15229	173.08150	0.17308	152.287	19.00	0.20	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	133.13570	0.13314	152.05830	0.15206	133.136	19.34	0.18	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	123.05770	0.12306	141.18210	0.14118	123.058	19.50	0.17	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	119.88270	0.11988	137.61620	0.13762	119.883	19.56	0.16	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	111.83690	0.11184	128.56680	0.12857	111.837	19.70	0.15	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	103.47630	0.10348	119.14260	0.11914	103.476	19.87	0.14	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	20.45470	0.02045	26.19560	0.02620	20.455	22.63	0.03	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.31640	14.31640	14.40340	14.40340		15.92	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.33050	14.33050	14.41750	14.41750		16.02	0.00	0.00	0	2,140.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	56.40550	0.05641	50.86030	0.05086	56.406	14.07	0.10	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	440.65230	0.44065	407.78460	0.40778	440.652	15.76	0.44	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	467.63850	0.46764	433.48990	0.43349	467.638	15.84	0.46	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	260.84150	0.26084	291.07020	0.29107	260.842	17.80	0.30	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	140.01280	0.14001	158.70910	0.15871	140.013	19.40	0.18	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	105.15140	0.10515	119.77450	0.11977	105.151	20.02	0.14	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.33580	14.33580	14.42280	14.42280		15.97	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.33930	14.33930	14.42640	14.42640		15.99	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.38850	14.38850	14.47640	14.47640		16.01	0.00	0.00	0	682.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	78.72940	0.07873	73.71300	0.07371	78.729	14.07	0.12	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	479.65790	0.47966	446.37950	0.44638	479.658	15.67	0.43	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	506.39750	0.50640	471.96920	0.47197	506.398	15.76	0.44	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	301.46380	0.30146	331.16930	0.33117	301.464	17.84	0.31	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	175.42530	0.17543	194.75860	0.19476	175.425	19.27	0.19	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	137.22900	0.13723	152.87570	0.15288	137.229	19.82	0.15	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.39020	14.39020	14.47820	14.47820		16.01	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.41120	14.41120	14.49940	14.49940		15.96	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	651.39560	0.65140	611.21230	0.61121	651.396	16.11	0.50	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	171.41430	0.17141	189.76400	0.18976	171.414	19.41	0.18	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.44100	14.44100	14.52930	14.52930		16.02	0.00	0.00	0	1,678.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	98.54050	0.09854	93.95610	0.09396	98.540	14.10	0.13	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	509.55940	0.50956	476.13490	0.47613	509.559	15.61	0.42	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	536.08490	0.53608	501.58390	0.50158	536.085	15.70	0.43	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	328.77000	0.32877	357.46290	0.35746	328.770	17.93	0.30	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	200.85170	0.20085	220.64060	0.22064	200.852	19.22	0.20	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	160.34000	0.16034	176.59560	0.17660	160.340	19.74	0.16	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.44620	14.44620	14.53460	14.53460		15.98	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.44970	14.44970	14.53810	14.53810		15.99	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.45150	14.45150	14.53990	14.53990		15.99	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	57.01960	0.05702	65.27410	0.06527	57.020	23.40	0.06	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.47100	14.47100	14.55980	14.55980		15.97	0.00	17,437,555.00	1,205	21,947.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	5.27510	0.00528	4.88570	0.00489	5.275	17.43	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	53.01580	0.05302	49.25230	0.04925	53.016	14.41	0.07	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	138.89540	0.13890	127.97680	0.12798	138.895	14.24	0.17	0.00	0	11,333.00

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	13.25	Put	162.02740	0.16203	149.57030	0.14957	162.027	14.34	0.19	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,101.09700	1.10110	1,170.32720	1.17033	1,101.097	14.74	0.72	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	297.84350	0.29784	277.29770	0.27730	297.843	14.79	0.29	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	324.26520	0.32427	301.88520	0.30189	324.265	14.87	0.30	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	410.63720	0.41064	382.26000	0.38226	410.637	15.19	0.35	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	424.56690	0.42457	395.55910	0.39556	424.567	15.24	0.36	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	482.76960	0.48277	451.25240	0.45125	482.770	15.44	0.39	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	528.97930	0.52898	495.58340	0.49558	528.979	15.58	0.41	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	663.25870	0.66326	712.55500	0.71255	663.259	16.05	0.52	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	785.16780	0.78517	742.44250	0.74244	785.168	16.31	0.52	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	491.76430	0.49176	531.14700	0.53115	491.764	16.90	0.41	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	483.07960	0.48308	521.92070	0.52192	483.080	16.96	0.40	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,302.78760	1.30279	1,246.57400	1.24657	1,302.788	17.57	0.66	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	365.66570	0.36567	396.20160	0.39620	365.666	17.80	0.32	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,444.47290	1.44447	1,385.44880	1.38545	1,444.473	17.89	0.69	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	299.21510	0.29922	324.66470	0.32466	299.215	18.44	0.27	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	137.41880	0.13742	151.24300	0.15124	137.419	20.28	0.14	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	114.14690	0.11415	124.38850	0.12439	114.147	21.02	0.11	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	105.05810	0.10506	114.46430	0.11446	105.058	21.43	0.10	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	101.88930	0.10189	111.00230	0.11100	101.889	21.59	0.10	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	84.01150	0.08401	91.44850	0.09145	84.011	22.65	0.08	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.49600	14.49600	14.58520	14.58520		16.03	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	119.20820	0.11921	112.43500	0.11243	119.208	14.18	0.14	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	535.71880	0.53572	502.84940	0.50285	535.719	15.56	0.41	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	562.08430	0.56208	528.21050	0.52821	562.084	15.64	0.42	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	360.47240	0.36047	390.01240	0.39001	360.472	18.03	0.31	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	229.55490	0.22955	250.87790	0.25088	229.555	19.22	0.21	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	185.66160	0.18566	203.40420	0.20340	185.662	19.73	0.17	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.49960	14.49960	14.58880	14.58880		16.04	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.55110	14.55110	14.64060	14.64060		16.09	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	138.64640	0.13865	129.82520	0.12983	138.646	14.25	0.15	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	560.43640	0.56044	528.35130	0.52835	560.436	15.55	0.40	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	586.66180	0.58666	553.64740	0.55365	586.662	15.62	0.41	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	385.23950	0.38524	415.02830	0.41503	385.239	18.20	0.30	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	253.72150	0.25372	275.84520	0.27585	253.722	19.30	0.21	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	209.82600	0.20983	228.57330	0.22857	209.826	19.80	0.18	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.60330	14.60330	14.69270	14.69270		16.13	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	154.15900	0.15416	143.27690	0.14328	154.159	14.26	0.16	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	580.32610	0.58033	548.98400	0.54898	580.326	15.52	0.39	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	606.39410	0.60639	574.19500	0.57419	606.394	15.60	0.40	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	409.74690	0.40975	439.90500	0.43990	409.747	18.31	0.30	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	276.97670	0.27698	299.69590	0.29970	276.977	19.36	0.22	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	232.87260	0.23287	252.34030	0.25234	232.873	19.84	0.19	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.60880	14.60880	14.69810	14.69810		16.11	0.00	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 04/12/2019	Any day expiry		14.61240	14.61240		14.70170	14.70170		16.12	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future		14.62820	14.62820		14.71780	14.71780		16.18	0.00	0.00	0	10,863.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	23.07250	0.02307	20.16130	0.02016	23.073	13.23	0.03	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	351.45780	0.35146	332.10230	0.33210	351.458	14.84	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	404.27350	0.40427	382.78710	0.38279	404.273	14.96	0.31	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	523.75410	0.52375	495.01660	0.49502	523.754	15.31	0.36	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	402.89250	0.40289	433.76000	0.43376	402.893	18.47	0.29	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	300.62040	0.30062	324.93150	0.32493	300.620	19.26	0.23	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	239.42110	0.23942	259.45250	0.25945	239.421	19.90	0.19	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	85.28920	0.08529	97.19640	0.09720	85.289	22.66	0.07	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry		14.65950	14.65950		14.75010	14.75010		16.15	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	168.58310	0.16858	156.04840	0.15605	168.583	14.20	0.16	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	599.28890	0.59929	568.88790	0.56889	599.289	15.48	0.38	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	625.25880	0.62526	593.98610	0.59399	625.259	15.55	0.39	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	432.47750	0.43248	464.11990	0.46412	432.478	18.40	0.30	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	301.36310	0.30136	325.43240	0.32543	301.363	19.40	0.22	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	256.96500	0.25697	278.01860	0.27802	256.965	19.86	0.19	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry		14.66300	14.66300		14.75370	14.75370		16.16	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		14.71530	14.71530		14.80600	14.80600		16.19	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry		14.76530	14.76530		14.85580	14.85580		16.22	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry		14.77060	14.77060		14.86120	14.86120		16.20	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future		14.79680	14.79680		14.88700	14.88700		16.29	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	20.57250	0.02057	17.67630	0.01768	20.573	11.65	0.03	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	548.81650	0.54882	525.87510	0.52588	548.817	15.21	0.33	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	330.46100	0.33046	353.88170	0.35388	330.461	19.88	0.21	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry		14.82950	14.82950		14.91860	14.91860		16.41	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		14.88130	14.88130		14.96870	14.96870		16.53	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		14.94660	14.94660		15.03180	15.03180		16.66	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		14.96550	14.96550		15.05110	15.05110		16.68	0.00	0.00	0	300.00
\$ / R	On 28/07/2020	Any day expiry		15.05110	15.05110		15.14200	15.14200		16.84	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.14180	15.14180		15.23710	15.23710		16.97	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.15600	14.15600		14.24130	14.24130		13.13	0.00	70,780.00	5	465.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.30580	14.30580		14.39280	14.39280		15.96	0.00	71,529.00	5	5.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		14.47100	14.47100		14.55980	14.55980		15.97	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		14.62820	14.62820		14.71780	14.71780		16.18	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future		14.79680	14.79680		14.88700	14.88700		16.29	0.00	0.00	0	0.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.60860	18.60860		18.79820	18.79820		13.78	0.00	11,276,811.60	606	230,812.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	32.67690	0.03268	21.01680	0.02102	32.677	15.30	0.12	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	71.97030	0.07197	133.47270	0.13347	71.970	15.03	0.24	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	624.15260	0.62415	474.61200	0.47461	624.153	15.63	0.85	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	6.37710	0.00638	10.60300	0.01060	6.377	19.34	0.03	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	4.70490	0.00470	7.78860	0.00779	4.705	20.37	0.02	0.00	0	1,500.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	0.54410	0.00054		1.16630	0.00117	0.544	25.95	0.00	0.00	0	500.00	
£ / R	On 29/03/2019	Any day expiry			18.64290	18.64290		18.83320	18.83320		14.53	0.00	0.00	0	80.00	
£ / R	On 15/04/2019	Any day expiry			18.69690	18.69690		18.88790	18.88790		14.63	0.00	0.00	0	43.00	
£ / R	On 26/04/2019	Any day expiry			18.73160	18.73160		18.92300	18.92300		14.75	0.00	0.00	0	120.00	
£ / R	On 29/04/2019	Any day expiry			18.74110	18.74110		18.93260	18.93260		14.67	0.00	0.00	0	27.00	
£ / R	On 14/06/2019	Foreign Exchange Future			18.88780	18.88780		19.08190	19.08190		14.80	0.00	3,022,048.00	160	6,306.00	
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,118.30210	1.11830		1,274.75350	1.27475	1,118.302	14.66	0.75	0.00	0	1,000.00	
£ / R	On 16/09/2019	Foreign Exchange Future			19.19240	19.19240		19.39060	19.39060		14.77	0.00	959,620.00	50	18,304.00	
£ / R	On 13/12/2019	Foreign Exchange Future			19.48070	19.48070		19.68200	19.68200		14.97	0.00	0.00	0	12,565.00	
£ / R	On 16/03/2020	Foreign Exchange Future			19.78930	19.78930		19.99260	19.99260		15.18	0.00	0.00	0	0.00	
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12670	0.12670		0.12730	0.12730		19.04	0.00	0.00	0	10,000.00	
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12890	0.12890		0.12960	0.12960		17.78	0.00	0.00	0	0.00	
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13140	0.13140		0.13210	0.13210		17.45	0.00	0.00	0	0.00	
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13380	0.13380		0.13450	0.13450		17.37	0.00	0.00	0	0.00	
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13640	0.13640		0.13710	0.13710		18.95	0.00	0.00	0	0.00	
€ / R	On 18/03/2019	Foreign Exchange Future			16.05170	16.05170		16.14720	16.14720		12.59	0.00	31,316,866.70	1,951	132,099.00	
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	180.75940	0.18076		254.26740	0.25427	180.759	12.72	0.56	0.00	0	650.00	
€ / R	On 29/03/2019	Any day expiry			16.08710	16.08710		16.18310	16.18310		14.02	0.00	0.00	0	53.00	
€ / R	On 15/04/2019	Any day expiry			16.14290	16.14290		16.23940	16.23940		14.07	0.00	0.00	0	4.00	
€ / R	On 26/04/2019	Any day expiry			16.17900	16.17900		16.27570	16.27570		14.05	0.00	0.00	0	1.00	
€ / R	On 10/06/2019	Any day expiry			16.32780	16.32780		16.42620	16.42620		14.91	0.00	0.00	0	0.00	
€ / R	On 14/06/2019	Foreign Exchange Future			16.34150	16.34150		16.43980	16.43980		14.93	0.00	2,696,347.50	165	29,915.00	
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	118.03320	0.11803		103.64090	0.10364	118.033	13.55	0.18	0.00	0	570.00	
€ / R	On 14/08/2019	Any day expiry			16.54840	16.54840		16.64860	16.64860		14.93	0.00	0.00	0	0.00	
€ / R	On 14/08/2019	Any day expiry	19.65	Call	101.85060	0.10185		111.80950	0.11181	101.851	19.52	0.10	0.00	0	62,400.00	
€ / R	On 16/09/2019	Foreign Exchange Future			16.66110	16.66110		16.76240	16.76240		14.93	0.00	0.00	0	21,948.00	
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	253.79720	0.25380		231.46420	0.23146	253.797	13.72	0.24	0.00	0	14,429.00	
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	303.17550	0.30318		326.64520	0.32665	303.175	17.39	0.25	0.00	0	14,429.00	
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	254.13030	0.25413		275.11230	0.27511	254.130	17.82	0.22	0.00	0	55,000.00	
€ / R	On 13/12/2019	Foreign Exchange Future			16.96760	16.96760		17.07120	17.07120		15.13	0.00	0.00	0	17,761.00	
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	32.01300	0.03201		28.31720	0.02832	32.013	13.93	0.04	0.00	0	17,150.00	
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	476.91620	0.47692		443.95090	0.44395	476.916	14.14	0.32	0.00	0	17,150.00	
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	220.10460	0.22010		227.78110	0.22778	220.105	19.94	0.15	0.00	0	17,150.00	
€ / R	On 10/02/2020	Any day expiry			17.17850	17.17850		17.28320	17.28320		15.26	0.00	0.00	0	0.00	
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,241.07390	1.24107		1,302.75480	1.30275	1,241.074	14.61	0.61	0.00	0	21,000.00	
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,121.13960	1.12114		1,178.02150	1.17802	1,121.140	14.92	0.57	0.00	0	15,000.00	
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,082.41640	1.08242		1,137.67710	1.13768	1,082.416	15.02	0.56	0.00	0	15,000.00	
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,053.25360	1.05325		1,107.27830	1.10728	1,053.254	15.11	0.55	0.00	0	15,000.00	
€ / R	On 16/03/2020	Foreign Exchange Future			17.30200	17.30200		17.40630	17.40630		15.31	0.00	0.00	0	0.00	
5Y STND	On 21/12/2021	Interest Rate Swap			96.39000	96.39000		96.45000	96.45000			0.00	0.00	0	51.00	

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
AL37	On 02/05/2019	Index Future	629.77800	629.77800	628.78200	628.78200					0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future	641.65100	641.65100	640.66500	640.66500					0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	655.16000	655.16000	654.17500	654.17500					0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	728.59600	728.59600	725.39200	725.39200					0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	742.33200	742.33200	739.10100	739.10100					0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	757.96100	757.96100	754.68600	754.68600					0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	660.01700	660.01700	656.40500	656.40500					0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future	672.46100	672.46100	668.81000	668.81000					0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	686.61800	686.61800	682.91300	682.91300					0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.02970	10.02970	10.08830	10.08830				11.35	0.00	2,507,425.00	250	4,966.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.14830	10.14830	10.20840	10.20840				12.39	0.00	50,741.50	5	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.28040	10.28040	10.34200	10.34200				12.37	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.40810	10.40810	10.47030	10.47030				12.34	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	262.32890	0.26233	283.84830	0.28385	262.329	13.41	0.34	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	10.54620	10.54620	10.60870	10.60870				12.49	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.61450	10.61450	10.70330	10.70330				12.07	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	10.74790	10.74790	10.83910	10.83910				13.57	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	10.89370	10.89370	10.98700	10.98700				13.50	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.03240	11.03240	11.12640	11.12640				13.50	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.18150	11.18150	11.27670	11.27670				13.59	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future	0.00000	0.00000	0.00000	0.00000					0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.17310	14.17310	14.25290	14.25290				13.97	0.00	1,417,310.00	100	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.44160	14.44160	14.52360	14.52360				15.25	0.00	0.00	0	250.00
CHF / R	On 16/09/2019	Foreign Exchange Future	14.73810	14.73810	14.82320	14.82320				15.62	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.02360	15.02360	15.11090	15.11090				16.08	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	15.33620	15.33620	15.42470	15.42470				16.40	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.11120	2.11120	2.12250	2.12250				12.11	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.13350	2.13350	2.14490	2.14490				14.01	0.00	0.00	0	0.00
CNH / R	On 16/09/2019	Foreign Exchange Future	2.15750	2.15750	2.16920	2.16920				13.68	0.00	0.00	0	0.00
CNH / R	On 13/12/2019	Foreign Exchange Future	2.18030	2.18030	2.19190	2.19190				14.00	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.15150	2.15150	2.16420	2.16420				12.48	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.19140	2.19140	2.20460	2.20460				13.94	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.23550	2.23550	2.24900	2.24900				13.93	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.27790	2.27790	2.29170	2.29170				14.09	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.32380	2.32380	2.33790	2.33790				13.97	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
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	10.89973	76.66611		10.98764	76.15312				0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	11.00191	78.11188		11.09237	77.59257				0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.10910	75.96057		11.20260	75.43293				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	11.15669	78.42662		11.23445	77.90908				0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.25707	79.90607		11.33700	79.38231				0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.36244	77.32286		11.44503	76.79068				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	653.60400	653.60400		649.89100	649.89100				0.00	0.00	0	447.00
GOVI	On 01/08/2019	GOVI	665.92600	665.92600		662.17300	662.17300				0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI	679.94600	679.94600		676.13600	676.13600				0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.80440	1.80440		1.81540	1.81540			14.17	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.82770	1.82770		1.83900	1.83900			16.26	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.85270	1.85270		1.86430	1.86430			15.93	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.87570	1.87570		1.88740	1.88740			16.34	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	134.19168	134.19168		134.29141	134.29141				0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	135.29782	135.29782		135.40549	135.40549				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	138.18124	138.18124		138.29578	138.29578				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	100.71679	100.71679		101.00925	101.00925				0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	102.64063	102.64063		102.94320	102.94320				0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	103.72037	103.72037		104.03288	104.03288				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 02/05/2019	Bond Future	102.51335	102.51335		102.53295	102.53295				0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	104.47130	104.47130		104.49604	104.49604				0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	105.51383	105.51383		105.54260	105.54260				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 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	122.64539		122.64539		122.57762	122.57762			0.00	0.00	0	10,812.00
I2038	On 01/08/2019	Bond Future	123.34878		123.34878		123.28531	123.28531			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future	125.97761		125.97761		125.91686	125.91686			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	115.24544		115.24544		115.26784	115.26784			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future	117.44685		117.44685		117.47472	117.47472			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future	118.20933		118.20933		118.24195	118.24195			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	120.98050		120.98050		120.75378	120.75378			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future	121.47358		121.47358		121.24767	121.24767			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future	124.06250		124.06250		123.83581	123.83581			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	257.93900		257.93900		257.98000	257.98000			0.00	36,111,460.00	14	735.00
IGOV	On 01/08/2019	Index Future	262.86400		262.86400		262.91800	262.91800			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future	268.46500		268.46500		268.52900	268.52900			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	0.14120		0.14120		0.14210	0.14210			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14090		0.14090		0.14170	0.14170			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.14030		0.14030		0.14120	0.14120			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.14000		0.14000		0.14090	0.14090			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.13970		0.13970		0.14050	0.14050			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.63680		1.63680		1.65170	1.65170		12.47	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.65990		1.65990		1.67510	1.67510		12.95	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future	1.68500		1.68500		1.70050	1.70050		13.25	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future	1.70870		1.70870		1.72440	1.72440		13.08	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.62340		9.62340		9.68600	9.68600		11.83	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.74100		9.74100		9.80540	9.80540		13.20	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	9.87050		9.87050		9.93570	9.93570		13.13	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	9.99220		9.99220		10.05880	10.05880		13.34	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.12360		10.12360		10.19070	10.19070		13.50	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.32620		1.32620		1.33380	1.33380			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 14/06/2019	Foreign Exchange Future			1.33260		1.33260		1.34030	1.34030			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.33840		1.33840		1.34610	1.34610			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.34260		1.34260		1.35030	1.35030			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.31450		1.31450		1.32000	1.32000			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.32030		1.32030		1.32580	1.32580			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.32630		1.32630		1.33180	1.33180			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.33170		1.33170		1.33730	1.33730			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.33740		1.33740		1.34300	1.34300			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.13390		1.13390		1.13380	1.13380			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.14230		1.14230		1.14220	1.14220			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15130		1.15130		1.15130	1.15130			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.15990		1.15990		1.15990	1.15990			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.16930		1.16930		1.16920	1.16920			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.69033		113.86796		8.75767	113.47551		6.31	0.00	63,652,189.64	559	88,415.00
R186	On 02/05/2019	Bond Future	8.50	Call	649.12000		0.64912		530.19000	0.53019	649.120	6.16	0.35	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	936.53000		0.93653		781.05000	0.78105	936.530	6.23	0.45	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,018.87000		1.01887		853.92000	0.85392	1,018.870	6.25	0.47	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,165.36000		1.16536		984.52000	0.98452	1,165.360	6.28	0.51	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,493.53000		1.49353		1,281.15000	1.28115	1,493.530	6.35	0.59	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	649.28000		0.64928		799.21000	0.79921	649.280	6.42	0.33	0.00	0	4,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,274.34000		2.27434		2,004.10000	2.00410	2,274.340	6.50	0.73	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	484.60000		0.48460		606.81000	0.60681	484.600	6.50	0.27	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	418.59000		0.41859		528.31000	0.52831	418.590	6.56	0.24	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,190.66000		3.19066		2,875.67000	2.87567	3,190.660	6.72	0.84	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,433.52000		3.43352		3,109.52000	3.10952	3,433.520	6.78	0.86	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,681.14000		3.68114		3,349.06000	3.34906	3,681.140	6.84	0.88	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	43.42000		0.04342		60.66000	0.06066	43.420	7.39	0.03	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	16.50000		0.01650		24.16000	0.02416	16.500	7.39	0.01	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	12.29000		0.01229		18.24000	0.01824	12.290	7.39	0.01	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	9.55000		0.00955		14.34000	0.01434	9.550	7.39	0.01	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.74075		110.71560		8.81048	110.32075		6.73	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	824.62000		0.82462		718.63000	0.71863	824.620	6.37	0.30	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,949.08000		2.94908		2,706.01000	2.70601	2,949.080	7.00	0.65	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	223.99000		0.22399		263.19000	0.26319	223.990	7.91	0.09	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.78305		113.04802		8.85583	112.64856		6.59	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

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 02/05/2019	Bond Future			302.60379		302.60379		302.79018	302.79018			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			300.82821		300.82821		301.03148	301.03148			0.00	0.00	0	0.00
R197	On 07/11/2019	Bond Future			307.23968		307.23968		307.45753	307.45753			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			234.64228		234.64228		234.68721	234.68721			0.00	0.00	0	8,666.00
R202	On 01/08/2019	Bond Future			235.11097		235.11097		235.16726	235.16726			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			240.12174		240.12174		240.18704	240.18704			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			7.80782		101.22716		7.85470	101.07523		3.00	0.00	0.00	0	66,540.00
R2023	On 01/08/2019	Bond Future			7.81652		103.13606		7.86567	102.98583		3.37	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.81021		101.37286		7.86274	101.22285		3.29	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			9.21389		93.93386		9.29118	93.44430		8.81	0.00	89,800,770.16	956	46,528.00
R2030	On 02/05/2019	Bond Future	8.90	Call	507.25000		0.50725		396.10000	0.39610	507.250	8.42	0.27	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,000.48000		2.00048		1,709.93000	1.70993	2,000.480	8.98	0.64	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	84.58000		0.08458		117.63000	0.11763	84.580	10.27	0.05	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.27411		91.70030		9.35369	91.20567		9.53	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	301.66000		0.30166		247.57000	0.24757	301.660	8.46	0.13	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,845.62000		1.84562		1,635.97000	1.63597	1,845.620	9.43	0.46	0.00	0	2,025.00
R2030	On 07/11/2019	Bond Future			9.32441		93.63233		9.40667	93.13041		9.38	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			9.45358		91.95476		9.53078	91.42386		9.98	0.00	0.00	0	43,357.00
R2032	On 01/08/2019	Bond Future			9.51251		93.68908		9.59178	93.15225		10.44	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.56911		91.49951		9.65090	90.95447		10.69	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			9.61676		95.64874		9.69891	95.02014		10.71	0.00	4,399,842.04	46	78,181.00
R2035	On 01/08/2019	Bond Future			9.67507		97.45242		9.75934	96.81631		11.24	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.73440		94.99833		9.82124	94.35196		11.56	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			9.70457		92.12854		9.78166	91.53502		11.28	0.00	0.00	0	54,434.00
R2037	On 01/08/2019	Bond Future			9.76717		89.61059		9.84622	89.00998		12.41	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.82219		91.49874		9.90348	90.88848		12.20	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			9.78436		95.44954		9.86143	94.81142		11.67	0.00	0.00	0	25,025.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,081.95000		1.08195		876.38000	0.87638	1,081.950	11.44	0.37	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,006.02000		4.00602		3,540.50000	3.54050	4,006.020	12.50	0.77	0.00	0	1,150.00

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 01/08/2019	Bond Future			9.84683		92.74397		9.92584	92.09804		12.87	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.90203		94.69812		9.98323	94.04175		12.66	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			9.78721		92.69395		9.85911	92.08533		12.27	0.00	0.00	0	36,424.00
R2044	On 01/08/2019	Bond Future			9.84655		90.06152		9.92017	89.44561		13.55	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,383.93000		1.38393	1,214.14000	1.21414	1,383.930		12.99	0.30	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,197.71000		3.19771	2,895.55000	2.89555	3,197.710		13.70	0.52	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,285.14000		1.28514	1,450.13000	1.45013	1,285.140		14.95	0.24	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.89884		91.95921		9.97442	91.33330		13.36	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			9.74219		92.06515		9.82924	91.30409		12.71	0.00	150,066,194.50	1,630	104,482.00
R2048	On 01/08/2019	Bond Future			9.79417		93.80125		9.88330	93.03002		13.40	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.84686		91.33379		9.93846	90.54929		13.87	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			6.30894		102.85614		6.37114	102.81440		0.21	0.00	42,171,017.40	410	6,025.00
R207	On 01/08/2019	Bond Future			5.50306		101.15436		5.58964	101.11643		0.21	0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			1.87586		103.28527		2.07154	103.24996		0.02	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			7.00420		100.22830		7.03530	100.17403		0.99	0.00	0.00	0	14,463.00
R208	On 01/08/2019	Bond Future			6.89988		102.11854		6.93297	102.06779		1.20	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.68832		100.86327		6.72551	100.81486		1.03	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			9.56847		73.08602		9.65558	72.51669		12.14	0.00	19,367,795.30	265	102,067.00
R209	On 02/05/2019	Bond Future	9.35	Call	789.36000		0.78936	618.46000	0.61846	789.360		11.92	0.35	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,016.72000		3.01672	2,613.33000	2.61333	3,016.720		12.99	0.75	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	134.24000		0.13424	186.19000	0.18619	134.240		14.31	0.07	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	63.09000		0.06309	91.34000	0.09134	63.090		14.31	0.04	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.62054		74.46442		9.70972	73.88758		12.72	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,484.19000		1.48419	1,284.67000	1.28467	1,484.190		12.47	0.38	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,094.36000		3.09436	2,772.58000	2.77258	3,094.360		13.14	0.59	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	833.32000		0.83332	965.70000	0.96570	833.320		14.51	0.21	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.67053		72.87908		9.76216	72.29261		13.10	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	186.13099		186.13099		186.16724	186.16724			0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future	189.68636		189.68636		189.73172	189.73172			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future	191.09052		191.09052		191.14330	191.14330			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	157.62371		157.62371		157.74212	157.74212			0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future	158.41440		158.41440		158.54218	158.54218			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	161.79062		161.79062		161.92645	161.92645			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	9.32945	84.80787		9.41163	84.29508			9.74	0.00	0.00	0	27,738.00
R213	On 01/08/2019	Bond Future	9.38356	86.40708		9.46796	85.88846			10.11	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.43811	84.67244		9.52523	84.14574			10.40	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	9.75258	72.00994		9.82940	71.48691			13.06	0.00	0.00	0	21,863.00
R214	On 01/08/2019	Bond Future	9.80511	73.36790		9.88367	72.83818			13.71	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.85848	71.61250		9.93911	71.07404			14.13	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	10.44790		10.44790		10.50970	10.50970		12.25	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.57630		10.57630		10.63920	10.63920		13.61	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.71890		10.71890		10.78350	10.78350		13.40	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.85490		10.85490		10.91990	10.91990		13.62	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.60790		2.60790		2.62510	2.62510		14.81	0.00	0.00	0	25,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.51290		2.51290		2.52930	2.52930		16.02	0.00	0.00	0	0.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.43270		2.43270		2.44900	2.44900		16.52	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.37270		2.37270		2.38870	2.38870		17.92	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>3,632,943,498.94</b>	<b>231,433</b>	<b>8 544 516.00</b>



Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Grand Total:</b>											3,632,943,498.94	231,433	8 544 516.00