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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 06/03/2019

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 08/03/2019	Any day expiry	14.21190	14.21190		14.13930	14.13930		14.98	0.00	0.00	0	0.00	
\$ / R	On 08/03/2019	Any day expiry	14.00	Put	11.29930	0.01130	29.53510	0.02954	11.299	17.58	0.12	0.00	0	25,000.00
\$ / R	On 11/03/2019	Any day expiry			14.21690	14.21690	14.14430	14.14430		13.39	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	18.33720	0.01834	33.18770	0.03319	18.337	15.57	0.14	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	1.34820	0.00135	1.23710	0.00124	1.348	23.32	0.01	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.22860	14.22860	14.15600	14.15600		13.98	0.00	1,217,598,216.40	85,574	752,368.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.00080	0.00000	0.00000	0.00000	0.001	39.74	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	15.74	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	0.00210	0.00000	0.00430	0.00000	0.002	17.80	0.00	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	0.00360	0.00000	0.00740	0.00001	0.004	17.91	0.00	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	0.11510	0.00012	0.16270	0.00016	0.115	18.72	0.00	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	0.20520	0.00021	0.28660	0.00029	0.205	18.33	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	0.23020	0.00023	0.32080	0.00032	0.230	18.25	0.00	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	0.36350	0.00036	0.50220	0.00050	0.364	17.94	0.00	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	0.48240	0.00048	0.66320	0.00066	0.482	17.74	0.00	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	0.71440	0.00071	0.97580	0.00098	0.714	17.46	0.01	0.00	0	138,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	0.84420		0.00084		1.15010	0.00115	0.844	17.34	0.01	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	1.46360		0.00146		1.97750	0.00198	1.464	16.95	0.01	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	2.25530		0.00226		3.02900	0.00303	2.255	16.64	0.01	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	2.64720		0.00265		3.54770	0.00355	2.647	16.52	0.02	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	4.47800		0.00448		5.98700	0.00599	4.478	16.12	0.03	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	5.50450		0.00550		7.45880	0.00746	5.505	15.97	0.03	0.00	0	7,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	7.25100		0.00725		9.75920	0.00976	7.251	15.83	0.04	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	638.08710		0.63809		568.68210	0.56868	638.087	15.70	0.95	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	9.48710		0.00949		12.68210	0.01268	9.487	15.70	0.05	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	10.54310		0.01054		14.05580	0.01406	10.543	15.65	0.06	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	14.36910		0.01437		19.00510	0.01901	14.369	15.49	0.08	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	15.89350		0.01589		20.96670	0.02097	15.893	15.44	0.09	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	17.55910		0.01756		23.10390	0.02310	17.559	15.38	0.09	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	24.65110		0.02465		32.14110	0.03214	24.651	15.20	0.13	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	28.37730		0.02838		36.85560	0.03686	28.377	15.12	0.14	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	32.57490		0.03257		42.14220	0.04214	32.575	15.04	0.16	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	34.08650		0.03409		44.03990	0.04404	34.087	15.01	0.16	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	40.73750		0.04074		52.35710	0.05236	40.738	14.91	0.19	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	329.13970		0.32914		270.52120	0.27052	329.140	14.78	0.77	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	290.79210		0.29079		234.85780	0.23486	290.792	14.64	0.73	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	62.19210		0.06219		78.85780	0.07886	62.192	14.64	0.27	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	72.98760		0.07299		92.03280	0.09203	72.988	14.54	0.30	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	159.88660		0.15989		121.68490	0.12168	159.887	14.12	0.54	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	133.58620		0.13359		103.17700	0.10318	133.586	13.98	0.48	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	172.60180		0.17260		217.27260	0.21727	172.602	14.11	0.55	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	184.87200		0.18487		231.13870	0.23114	184.872	14.19	0.57	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	113.47200		0.11347		87.13870	0.08714	113.472	14.19	0.43	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	217.30750		0.21731		267.33740	0.26734	217.308	14.40	0.62	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	281.46260		0.28146		337.37780	0.33738	281.463	14.77	0.70	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	289.00530		0.28901		345.50190	0.34550	289.005	14.81	0.71	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	65.22430		0.06522		49.68690	0.04969	65.224	14.85	0.28	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	60.68340		0.06068		46.23630	0.04624	60.683	14.93	0.26	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	56.42750		0.05643		43.01320	0.04301	56.428	15.01	0.25	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	327.82750		0.32783		387.01320	0.38701	327.828	15.01	0.75	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	351.94490		0.35194		412.57420	0.41257	351.945	15.14	0.77	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	376.62500		0.37663		438.57580	0.43858	376.625	15.26	0.79	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	453.60150		0.45360		518.84030	0.51884	453.602	15.63	0.85	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	534.16200		0.53416		601.81120	0.60181	534.162	16.00	0.89	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	18.00650		0.01801		14.26560	0.01427	18.007	16.25	0.09	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	598.71350		0.59871		667.74800	0.66775	598.713	16.29	0.91	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	608.04640		0.60805		677.24900	0.67725	608.046	16.33	0.91	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	617.40380		0.61740		686.76860	0.68677	617.404	16.37	0.92	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	626.78580		0.62679		696.30590	0.69631	626.786	16.41	0.92	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	8.42960		0.00843		7.08050	0.00708	8.430	17.18	0.05	0.00	0	1,260.00

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	15.04	Put	818.79310	0.81879	890.18850	0.89019	818.793	17.43	0.96	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	877.49250	0.87749	949.06950	0.94907	877.493	17.81	0.97	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	897.11730	0.89712	968.74680	0.96875	897.117	17.93	0.97	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	906.93940	0.90694	978.59380	0.97859	906.939	18.00	0.97	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	4.88700	0.00489	4.03350	0.00403	4.887	18.25	0.03	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	965.99350	0.96599	1,037.78160	1.03778	965.994	18.37	0.97	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	975.85440	0.97585	1,047.66220	1.04766	975.854	18.44	0.97	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	4.18970	0.00419	3.43550	0.00344	4.190	18.56	0.02	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	3.82570	0.00383	3.12370	0.00312	3.826	18.75	0.02	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,094.50740	1.09451	1,166.51060	1.16651	1,094.507	19.19	0.98	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	2.46830	0.00247	1.96760	0.00197	2.468	19.69	0.01	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	2.14590	0.00215	1.69540	0.00170	2.146	20.00	0.01	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	2.08740	0.00209	1.64610	0.00165	2.087	20.07	0.01	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	1.87140	0.00187	1.46450	0.00146	1.871	20.32	0.01	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	1.68090	0.00168	1.30510	0.00131	1.681	20.57	0.01	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	1.22560	0.00123	0.92140	0.00092	1.226	21.31	0.01	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	0.78530	0.00079	0.60740	0.00061	0.785	22.06	0.00	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	0.74120	0.00074	0.57560	0.00058	0.741	22.16	0.00	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	0.62430	0.00062	0.49080	0.00049	0.624	22.46	0.00	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	0.45960	0.00046	0.36980	0.00037	0.460	23.01	0.00	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	0.32440	0.00032	0.26860	0.00027	0.324	23.66	0.00	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	0.28490	0.00028	0.23860	0.00024	0.285	23.91	0.00	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	0.21040	0.00021	0.18110	0.00018	0.210	24.51	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	0.17310	0.00017	0.15180	0.00015	0.173	24.91	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	0.10880	0.00011	0.10010	0.00010	0.109	25.91	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	0.10400	0.00010	0.09620	0.00010	0.104	26.02	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	0.04920	0.00005	0.04960	0.00005	0.049	27.82	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	0.04830	0.00005	0.04880	0.00005	0.048	27.87	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	0.04390	0.00004	0.04810	0.00005	0.044	28.12	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.04400	0.00004	0.05310	0.00005	0.044	28.64	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.04490	0.00004	0.05400	0.00005	0.045	28.76	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.04580	0.00005	0.05490	0.00005	0.046	28.88	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.05830	0.00006	0.06740	0.00007	0.058	30.48	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.06590	0.00007	0.07470	0.00007	0.066	31.33	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	0.09110	0.00009	0.09860	0.00010	0.091	33.79	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.17920	0.00018	0.17850	0.00018	0.179	39.92	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.27910	0.00028	0.26580	0.00027	0.279	44.83	0.00	0.00	0	7,100.00
\$ / R	On 19/03/2019	Any day expiry			14.23030	14.23030	14.09520	14.09520		14.08	0.00	381,380,400.00	27,000	13,500.00
\$ / R	On 19/03/2019	Any day expiry	14.13	Call	208.37370	0.20837	0.00000	0.00000	208.374	14.33	0.61	430,530,408.00	50,000	50,000.00
\$ / R	On 22/03/2019	Any day expiry			14.23530	14.23530	14.16260	14.16260		14.53	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	469.92030	0.46992	409.19840	0.40920	469.920	14.60	0.85	6,711,437.49	558	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	190.81330	0.19081	156.43100	0.15643	190.813	14.53	0.54	4,204,036.91	558	30,000.00
\$ / R	On 27/03/2019	Any day expiry			14.24370	14.24370	14.17090	14.17090		14.84	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	56.97210	0.05697	79.98700	0.07999	56.972	13.72	0.21	0.00	0	32,000.00

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\$ / R	On 27/03/2019	Any day expiry	14.00	Put	92.72160	0.09272	122.19720	0.12220	92.722	14.08	0.30	0.00	0	65,000.00
\$ / R	On 28/03/2019	Any day expiry			14.24540	14.24540	14.17250	14.17250		14.97	0.00	0.00	0	0.00
\$ / R	On 28/03/2019	Any day expiry	13.84	Call	457.08430	0.45708	404.04290	0.40404	457.084	13.76	0.81	8,594,815.56	750	15,000.00
\$ / R	On 28/03/2019	Any day expiry	14.00	Call	343.35250	0.34335	299.41640	0.29942	343.353	14.23	0.70	0.00	0	6,500.00
\$ / R	On 28/03/2019	Any day expiry	14.18	Call	239.79920	0.23980	206.93980	0.20694	239.799	14.76	0.56	5,938,961.24	750	15,000.00
\$ / R	On 29/03/2019	Any day expiry			14.24710	14.24710	14.17420	14.17420		15.09	0.00	0.00	0	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	3.49840	0.00350	3.89180	0.00389	3.498	17.14	0.02	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	10.08310	0.01008	10.11410	0.01011	10.083	13.93	0.05	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	441.19920	0.44120	388.32790	0.38833	441.199	14.07	0.78	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	190.34140	0.19034	232.03530	0.23204	190.341	14.96	0.46	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	216.80570	0.21681	262.51710	0.26252	216.806	15.09	0.49	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	157.47200	0.15747	137.90840	0.13791	157.472	15.74	0.40	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	89.17010	0.08917	79.34630	0.07935	89.170	16.90	0.25	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	15.46850	0.01547	14.92790	0.01493	15.468	19.43	0.05	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	6.56440	0.00656	6.55100	0.00655	6.564	20.49	0.02	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.25390	14.25390	14.18090	14.18090		15.12	0.00	0.00	0	55.00
\$ / R	On 04/04/2019	Any day expiry			14.25730	14.25730	14.18420	14.18420		15.29	0.00	163,496,300.00	11,500	20,500.00
\$ / R	On 04/04/2019	Any day expiry	14.00	Call	385.69110	0.38569	343.84720	0.34385	385.691	14.79	0.68	14,418,784.98	1,500	30,000.00
\$ / R	On 05/04/2019	Any day expiry			14.25900	14.25900	14.18580	14.18580		15.33	0.00	28,884,600.00	2,025	2,025.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	61.57790	0.06158	80.03220	0.08003	61.578	14.35	0.19	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	214.30170	0.21430	191.81830	0.19182	214.302	15.72	0.45	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.27660	14.27660	14.20280	14.20280		15.28	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.29590	14.29590	14.22150	14.22150		15.24	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.30120	14.30120	14.22670	14.22670		15.13	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.30300	14.30300	14.22840	14.22840		15.15	0.00	5,408,520.00	378	2,048.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	12.87190	0.01287	15.77180	0.01577	12.872	14.24	0.04	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	866.72360	0.86672	801.09430	0.80109	866.724	13.96	0.87	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	281.44890	0.28145	319.82970	0.31983	281.449	14.97	0.44	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	307.12730	0.30713	347.47040	0.34747	307.127	15.06	0.46	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	169.54080	0.16954	155.14900	0.15515	169.541	16.80	0.30	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	62.80940	0.06281	58.78200	0.05878	62.809	18.93	0.12	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	38.21970	0.03822	35.65660	0.03566	38.220	19.57	0.08	0.00	0	250.00
\$ / R	On 09/05/2019	Any day expiry			14.31860	14.31860	14.24370	14.24370		15.21	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	714.56050	0.71456	660.26370	0.66026	714.561	14.23	0.77	27,533,074.23	2,500	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	420.65250	0.42065	385.18820	0.38519	420.653	15.04	0.57	20,186,602.50	2,500	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.32540	14.32540	14.25050	14.25050		15.40	0.00	0.00	0	93.00
\$ / R	On 20/05/2019	Any day expiry			14.33720	14.33720	14.26250	14.26250		15.61	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	444.25730	0.44426	408.97790	0.40898	444.257	15.44	0.55	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	155.01750	0.15502	144.71000	0.14471	155.018	17.93	0.24	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	119.36560	0.11937	111.88560	0.11189	119.366	18.54	0.19	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.35250	14.35250	14.27790	14.27790		15.82	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.35590	14.35590	14.28130	14.28130		15.90	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	32.34610	0.03235	35.52510	0.03553	32.346	14.28	0.07	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	359.27150	0.35927	396.80420	0.39680	359.272	15.66	0.43	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	14.25	Put	384.82830	0.38483	424.02690	0.42403	384.828	15.74	0.45	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	237.07540	0.23708	221.17500	0.22117	237.075	17.49	0.31	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	114.11180	0.11411	106.60880	0.10661	114.112	19.32	0.17	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	80.70570	0.08071	75.50720	0.07551	80.706	20.00	0.12	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry	14.36100		14.36100	14.36100	14.28640	14.28640		15.88	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry	14.36260		14.36260	14.36260	14.28810	14.28810		15.92	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry	14.37300		14.37300	14.37300	14.29870	14.29870		15.94	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	217.73850	0.21774	241.43760	0.24144	217.738	15.14	0.30	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	311.11780	0.31112	342.48900	0.34249	311.118	15.49	0.38	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	353.03000	0.35303	387.44820	0.38745	353.030	15.63	0.41	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	403.07340	0.40307	440.85090	0.44085	403.073	15.78	0.44	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.38010		14.38010	14.38010	14.30580	14.30580		16.07	0.00	263,385,911.60	18,316	144,293.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	1.10940	0.00111	0.84610	0.00085	1.109	20.44	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	14.72160	0.01472	14.50020	0.01450	14.722	16.40	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	25.04430	0.02504	24.97020	0.02497	25.044	15.30	0.05	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	28.93340	0.02893	28.95250	0.02895	28.933	15.00	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	41.62550	0.04163	44.57870	0.04458	41.626	14.43	0.08	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	43.69860	0.04370	46.89460	0.04689	43.699	14.44	0.09	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	55.29540	0.05530	59.87280	0.05987	55.295	14.52	0.10	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	75.32070	0.07532	82.32280	0.08232	75.321	14.61	0.13	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	76.93390	0.07693	84.13160	0.08413	76.934	14.62	0.13	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	85.39450	0.08539	93.61540	0.09362	85.395	14.66	0.15	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	94.52250	0.09452	103.84160	0.10384	94.523	14.69	0.16	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,006.27970	1.00628	945.02960	0.94503	1,006.280	14.80	0.80	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	931.17840	0.93118	872.76890	0.87277	931.178	14.87	0.78	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	224.79410	0.22479	248.46240	0.24846	224.794	15.18	0.30	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	731.45570	0.73146	683.02290	0.68302	731.456	15.29	0.68	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	684.02740	0.68403	638.14240	0.63814	684.027	15.42	0.65	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	672.53690	0.67254	627.29760	0.62730	672.537	15.45	0.65	0.00	0	28,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	292.43690	0.29244	321.49760	0.32150	292.437	15.45	0.36	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	323.37520	0.32338	354.69320	0.35469	323.375	15.56	0.38	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	385.54240	0.38554	421.04570	0.42105	385.542	15.76	0.42	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	411.05790	0.41106	448.15520	0.44816	411.058	15.84	0.44	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	437.44300	0.43744	476.12220	0.47612	437.443	15.91	0.46	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	494.78690	0.49479	461.52630	0.46153	494.787	15.99	0.53	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	464.77050	0.46477	434.34920	0.43435	464.771	16.12	0.50	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	404.55370	0.40455	377.92390	0.37792	404.554	16.48	0.45	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	637.24170	0.63724	686.02450	0.68602	637.242	16.59	0.56	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	650.55980	0.65056	699.77570	0.69978	650.560	16.64	0.57	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	328.31080	0.32831	306.70570	0.30671	328.311	17.03	0.38	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	280.82240	0.28082	262.46620	0.26247	280.822	17.44	0.34	0.00	0	12,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	257.58560	0.25759	240.68590	0.24069	257.586	17.66	0.31	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	216.74050	0.21674	202.69320	0.20269	216.740	18.11	0.27	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	213.05470	0.21305	199.26590	0.19927	213.055	18.15	0.27	0.00	0	1,980.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	182.77200	0.18277	171.13050	0.17113	182.772	18.55	0.23	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	168.01140	0.16801	157.42120	0.15742	168.011	18.77	0.22	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	162.47960	0.16248	152.28660	0.15229	162.480	18.86	0.21	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	142.30280	0.14230	133.13570	0.13314	142.303	19.22	0.19	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	131.52970	0.13153	123.05770	0.12306	131.530	19.38	0.18	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	128.13530	0.12814	119.88270	0.11988	128.135	19.44	0.17	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	119.53300	0.11953	111.83690	0.11184	119.533	19.58	0.16	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	110.59410	0.11059	103.47630	0.10348	110.594	19.75	0.15	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	23.49520	0.02350	20.45470	0.02045	23.495	22.83	0.04	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.39080	14.39080	14.31640	14.31640		16.02	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.40500	14.40500	14.33050	14.33050		16.01	0.00	0.00	0	2,140.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	52.65580	0.05266	56.40550	0.05641	52.656	14.39	0.09	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	404.56730	0.40457	440.65230	0.44065	404.567	15.70	0.42	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	430.09190	0.43009	467.63850	0.46764	430.092	15.78	0.43	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	277.77350	0.27777	260.84150	0.26084	277.773	17.67	0.32	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	149.30740	0.14931	140.01280	0.14001	149.307	19.29	0.18	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	112.06170	0.11206	105.15140	0.10515	112.062	19.91	0.14	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.41040	14.41040	14.33580	14.33580		15.97	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.41390	14.41390	14.33930	14.33930		15.98	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.46300	14.46300	14.38850	14.38850		15.99	0.00	0.00	0	682.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	73.85950	0.07386	78.72940	0.07873	73.859	14.33	0.11	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	444.16690	0.44417	479.65790	0.47966	444.167	15.61	0.41	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	469.59650	0.46960	506.39750	0.50640	469.597	15.68	0.42	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	318.34860	0.31835	301.46380	0.30146	318.349	17.70	0.32	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	185.46640	0.18547	175.42530	0.17543	185.466	19.15	0.20	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	144.99000	0.14499	137.22900	0.13723	144.990	19.71	0.16	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.46470	14.46470	14.39020	14.39020		15.99	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.48610	14.48610	14.41120	14.41120		16.03	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	608.56480	0.60856	651.39560	0.65140	608.565	16.00	0.48	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	180.98760	0.18099	171.41430	0.17141	180.988	19.31	0.19	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.51680	14.51680	14.44100	14.44100		15.99	0.00	0.00	0	1,678.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	94.48930	0.09449	98.54050	0.09854	94.489	14.41	0.13	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	474.19240	0.47419	509.55940	0.50956	474.192	15.55	0.40	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	499.47930	0.49948	536.08490	0.53608	499.479	15.62	0.41	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	345.62640	0.34563	328.77000	0.32877	345.626	17.80	0.32	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	211.56360	0.21156	200.85170	0.20085	211.564	19.11	0.21	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	168.87220	0.16887	160.34000	0.16034	168.872	19.63	0.17	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.52220	14.52220	14.44620	14.44620		15.95	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.52590	14.52590	14.44970	14.44970		16.04	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.52770	14.52770	14.45150	14.45150		16.04	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	61.78010	0.06178	57.01960	0.05702	61.780	23.47	0.06	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.54700	14.54700	14.47100	14.47100		16.02	0.00	0.00	0	21,947.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	5.16030	0.00516	5.27510	0.00528	5.160	17.69	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	50.48960	0.05049	53.01580	0.05302	50.490	14.65	0.07	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	130.40280	0.13040	138.89540	0.13890	130.403	14.42	0.16	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	151.65550	0.15166	162.02740	0.16203	151.655	14.49	0.17	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,157.53200	1.15753	1,101.09700	1.10110	1,157.532	14.80	0.74	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	276.97380	0.27697	297.84350	0.29784	276.974	14.84	0.27	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	301.08080	0.30108	324.26520	0.32427	301.081	14.89	0.29	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	381.70190	0.38170	410.63720	0.41064	381.702	15.17	0.34	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	394.87740	0.39488	424.56690	0.42457	394.877	15.21	0.34	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	450.05780	0.45006	482.76960	0.48277	450.058	15.39	0.37	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	494.00680	0.49401	528.97930	0.52898	494.007	15.52	0.40	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	696.97330	0.69697	663.25870	0.66326	696.973	15.95	0.53	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	739.67140	0.73967	785.16780	0.78517	739.671	16.19	0.50	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	516.43550	0.51644	491.76430	0.49176	516.436	16.78	0.42	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	507.29360	0.50729	483.07960	0.48308	507.294	16.83	0.42	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,246.02740	1.24603	1,302.78760	1.30279	1,246.027	17.43	0.65	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	383.36500	0.38337	365.66570	0.36567	383.365	17.66	0.33	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,385.60920	1.38561	1,444.47290	1.44447	1,385.609	17.75	0.68	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	313.22500	0.31323	299.21510	0.29922	313.225	18.30	0.28	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	144.18950	0.14419	137.41880	0.13742	144.190	20.18	0.14	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	118.32170	0.11832	114.14690	0.11415	118.322	20.85	0.12	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	108.83210	0.10883	105.05810	0.10506	108.832	21.27	0.11	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	105.52560	0.10553	101.88930	0.10189	105.526	21.43	0.10	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	86.88720	0.08689	84.01150	0.08401	86.887	22.50	0.08	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.57150	14.57150	14.49600	14.49600		16.01	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	113.10350	0.11310	119.20820	0.11921	113.104	14.40	0.13	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	501.02820	0.50103	535.71880	0.53572	501.028	15.49	0.39	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	526.27160	0.52627	562.08430	0.56208	526.272	15.56	0.40	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	377.20010	0.37720	360.47240	0.36047	377.200	17.90	0.32	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	240.94840	0.24095	229.55490	0.22955	240.948	19.12	0.22	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	194.68060	0.19468	185.66160	0.18566	194.681	19.63	0.18	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.57500	14.57500	14.49960	14.49960		16.02	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.62670	14.62670	14.55110	14.55110		16.14	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	130.40050	0.13040	138.64640	0.13865	130.400	14.39	0.14	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	526.23500	0.52624	560.43640	0.56044	526.235	15.48	0.38	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	551.42540	0.55143	586.66180	0.58666	551.425	15.55	0.39	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	401.90450	0.40190	385.23950	0.38524	401.904	18.08	0.31	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	265.25560	0.26526	253.72150	0.25372	265.256	19.21	0.22	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	219.01910	0.21902	209.82600	0.20983	219.019	19.70	0.18	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.67890	14.67890	14.60330	14.60330		16.16	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	143.69210	0.14369	154.15900	0.15416	143.692	14.32	0.15	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	545.63780	0.54564	580.32610	0.58033	545.638	15.43	0.38	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	570.74340	0.57074	606.39410	0.60639	570.743	15.51	0.39	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	425.53350	0.42553	409.74690	0.40975	425.533	18.18	0.31	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	287.81260	0.28781	276.97670	0.27698	287.813	19.24	0.22	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	241.51790	0.24152	232.87260	0.23287	241.518	19.71	0.19	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 02/12/2019	Any day expiry		14.68430	14.68430		14.60880	14.60880		16.14	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry		14.68790	14.68790		14.61240	14.61240		16.15	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future		14.70460	14.70460		14.62820	14.62820		16.15	0.00	0.00	0	10,863.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	20.45330	0.02045	23.07250	0.02307	20.453	13.23	0.03	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	329.93340	0.32993	351.45780	0.35146	329.933	14.85	0.26	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	379.86380	0.37986	404.27350	0.40427	379.864	14.95	0.29	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	492.29190	0.49229	523.75410	0.52375	492.292	15.24	0.35	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	419.60660	0.41961	402.89250	0.40289	419.607	18.37	0.30	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	312.40110	0.31240	300.62040	0.30062	312.401	19.14	0.23	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	248.19970	0.24820	239.42110	0.23942	248.200	19.77	0.19	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	89.21000	0.08921	85.28920	0.08529	89.210	22.61	0.07	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry		14.73840	14.73840		14.65950	14.65950		16.18	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	155.82710	0.15583	168.58310	0.16858	155.827	14.21	0.15	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	564.30230	0.56430	599.28890	0.59929	564.302	15.40	0.37	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	589.28510	0.58929	625.25880	0.62526	589.285	15.47	0.38	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	449.69520	0.44970	432.47750	0.43248	449.695	18.28	0.31	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	312.67050	0.31267	301.36310	0.30136	312.670	19.27	0.23	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	266.24900	0.26625	256.96500	0.25697	266.249	19.73	0.20	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry		14.74210	14.74210		14.66300	14.66300		16.19	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		14.79520	14.79520		14.71530	14.71530		16.23	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry		14.84460	14.84460		14.76530	14.76530		16.25	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry		14.84990	14.84990		14.77060	14.77060		16.24	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future		14.87540	14.87540		14.79680	14.79680		16.33	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	17.56580	0.01757	20.57250	0.02057	17.566	11.57	0.03	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	520.99540	0.52100	548.81650	0.54882	520.995	15.19	0.32	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	339.89750	0.33990	330.46100	0.33046	339.898	19.73	0.22	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry		14.90730	14.90730		14.82950	14.82950		16.39	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		14.95790	14.95790		14.88130	14.88130		16.50	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		15.02160	15.02160		14.94660	14.94660		16.63	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.04070	15.04070		14.96550	14.96550		16.70	0.00	0.00	0	300.00
\$ / R	On 28/07/2020	Any day expiry		15.12950	15.12950		15.05110	15.05110		16.86	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.22320	15.22320		15.14180	15.14180		16.94	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.22860	14.22860		14.15600	14.15600		13.98	0.00	0.00	0	465.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.38010	14.38010		14.30580	14.30580		16.07	0.00	0.00	0	5.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		14.54700	14.54700		14.47100	14.47100		16.02	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		14.70460	14.70460		14.62820	14.62820		16.15	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future		14.87540	14.87540		14.79680	14.79680		16.33	0.00	0.00	0	0.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.72460	18.72460		18.60860	18.60860		14.26	0.00	42,448,668.20	2,267	230,812.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	25.11360	0.02511	32.67690	0.03268	25.114	16.70	0.09	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	98.50090	0.09850	71.97030	0.07197	98.501	15.23	0.30	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	524.84120	0.52484	624.15260	0.62415	524.841	15.85	0.80	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	8.27610	0.00828	6.37710	0.00638	8.276	19.49	0.03	0.00	0	500.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	6.07780	0.00608	4.70490	0.00470	6.078	20.59	0.02	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	0.63420	0.00063	0.54410	0.00054	0.634	26.30	0.00	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.75930	18.75930	18.64290	18.64290		14.59	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			18.81430	18.81430	18.69690	18.69690		14.59	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			18.84980	18.84980	18.73160	18.73160		14.71	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			18.85950	18.85950	18.74110	18.74110		14.62	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.00590	19.00590	18.88780	18.88780		14.76	0.00	0.00	0	6,306.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,208.92040	1.20892	1,118.30210	1.11830	1,208.920	14.77	0.77	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.31240	19.31240	19.19240	19.19240		14.69	0.00	482,810.00	25	18,329.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.60060	19.60060	19.48070	19.48070		14.94	0.00	0.00	0	12,565.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.91370	19.91370	19.78930	19.78930		15.17	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12750	0.12750	0.12670	0.12670		17.90	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12970	0.12970	0.12890	0.12890		17.54	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13220	0.13220	0.13140	0.13140		17.35	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13460	0.13460	0.13380	0.13380		17.35	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13730	0.13730	0.13640	0.13640		18.99	0.00	0.00	0	0.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.10610	16.10610	16.05170	16.05170		12.59	0.00	25,447,638.00	1,580	132,099.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	209.09240	0.20909	180.75940	0.18076	209.092	12.93	0.62	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			16.14170	16.14170	16.08710	16.08710		13.99	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			16.19860	16.19860	16.14290	16.14290		14.03	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			16.23530	16.23530	16.17900	16.17900		14.00	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry			16.38380	16.38380	16.32780	16.32780		14.93	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.39750	16.39750	16.34150	16.34150		14.94	0.00	0.00	0	29,915.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	109.19870	0.10920	118.03320	0.11803	109.199	13.66	0.17	0.00	0	570.00
€ / R	On 14/08/2019	Any day expiry			16.60490	16.60490	16.54840	16.54840		14.91	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	103.78870	0.10379	101.85060	0.10185	103.789	19.38	0.11	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.71880	16.71880	16.66110	16.66110		14.90	0.00	0.00	0	21,948.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	240.11020	0.24011	253.79720	0.25380	240.110	13.75	0.23	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	310.79780	0.31080	303.17550	0.30318	310.798	17.25	0.26	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	260.59670	0.26060	254.13030	0.25413	260.597	17.70	0.22	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.02590	17.02590	16.96760	16.96760		15.16	0.00	0.00	0	17,761.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	30.82600	0.03083	32.01300	0.03201	30.826	14.03	0.04	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	454.89880	0.45490	476.91620	0.47692	454.899	14.10	0.31	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	219.01480	0.21901	220.10460	0.22010	219.015	19.69	0.15	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			17.24100	17.24100	17.17850	17.17850		15.24	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,274.38910	1.27439	1,241.07390	1.24107	1,274.389	14.55	0.62	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,151.12390	1.15112	1,121.13960	1.12114	1,151.124	14.85	0.58	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,111.27900	1.11128	1,082.41640	1.08242	1,111.279	14.95	0.57	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,081.26060	1.08126	1,053.25360	1.05325	1,081.261	15.03	0.56	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.36320	17.36320	17.30200	17.30200		15.29	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.42000	96.42000	96.39000	96.39000			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	629.52100	629.52100	629.77800	629.77800					0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future	641.38800	641.38800	641.65100	641.65100					0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	654.89000	654.89000	655.16000	655.16000					0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	727.89900	727.89900	728.59600	728.59600					0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	741.62000	741.62000	742.33200	742.33200					0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	757.23300	757.23300	757.96100	757.96100					0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	659.27600	659.27600	660.01700	660.01700					0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future	671.70300	671.70300	672.46100	672.46100					0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	685.84300	685.84300	686.61800	686.61800					0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.01410	10.01410	10.02970	10.02970				11.05	0.00	10,014.10	1	4,967.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.13310	10.13310	10.14830	10.14830				12.33	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.26680	10.26680	10.28040	10.28040				12.21	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.39510	10.39510	10.40810	10.40810				12.31	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	255.94840	0.25595	262.32890	0.26233	255.948	13.38	0.34	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	10.53600	10.53600	10.54620	10.54620				12.48	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.63430	10.63430	10.61450	10.61450				12.63	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	10.76870	10.76870	10.74790	10.74790				13.77	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	10.91560	10.91560	10.89370	10.89370				13.65	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.05390	11.05390	11.03240	11.03240				13.54	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.20540	11.20540	11.18150	11.18150				13.58	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	14.18650	14.18650	14.17310	14.17310				14.12	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.45610	14.45610	14.44160	14.44160				15.28	0.00	0.00	0	250.00
CHF / R	On 16/09/2019	Foreign Exchange Future	14.75430	14.75430	14.73810	14.73810				15.60	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.03950	15.03950	15.02360	15.02360				16.08	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	15.35300	15.35300	15.33620	15.33620				16.34	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.11880	2.11880	2.11120	2.11120				12.10	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.14140	2.14140	2.13350	2.13350				13.92	0.00	0.00	0	0.00
CNH / R	On 16/09/2019	Foreign Exchange Future	2.16570	2.16570	2.15750	2.15750				13.61	0.00	0.00	0	0.00
CNH / R	On 13/12/2019	Foreign Exchange Future	2.18850	2.18850	2.18030	2.18030				13.93	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.15890	2.15890	2.15150	2.15150				12.21	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.19910	2.19910	2.19140	2.19140				13.82	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.24340	2.24340	2.23550	2.23550				13.81	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.28580	2.28580	2.27790	2.27790				13.98	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.33240	2.33240	2.32380	2.32380				14.18	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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	10.91135	76.59801		10.89973	76.66611				0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	11.01405	78.04188		11.00191	78.11188				0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.12178	75.88870		11.10910	75.96057				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	11.16834	78.34871		11.15669	78.42662				0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.26922	79.82607		11.25707	79.90607				0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.37513	77.24068		11.36244	77.32286				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	652.82500	652.82500		653.60400	653.60400				0.00	0.00	0	447.00
GOVI	On 01/08/2019	GOVI	665.13100	665.13100		665.92600	665.92600				0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI	679.13300	679.13300		679.94600	679.94600				0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.81360	1.81360		1.80440	1.80440			14.04	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.83710	1.83710		1.82770	1.82770			16.15	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.86240	1.86240		1.85270	1.85270			15.83	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.88560	1.88560		1.87570	1.87570			16.24	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	134.26956	134.26956		134.19168	134.19168				0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	135.37624	135.37624		135.29782	135.29782				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	138.26059	138.26059		138.18124	138.18124				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	100.57425	100.57425		100.71679	100.71679				0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	102.49469	102.49469		102.64063	102.64063				0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	103.57074	103.57074		103.72037	103.72037				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	102.58380	102.58380		102.51335	102.51335				0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	104.54250	104.54250		104.47130	104.47130				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 07/11/2019	Bond Future		105.58596	105.58596		105.51383	105.51383			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		122.58321	122.58321		122.64539	122.64539			0.00	0.00	0	10,812.00
I2038	On 01/08/2019	Bond Future		123.28459	123.28459		123.34878	123.34878			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		125.91144	125.91144		125.97761	125.97761			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		115.18626	115.18626		115.24544	115.24544			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future		117.38574	117.38574		117.44685	117.44685			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		118.14630	118.14630		118.20933	118.20933			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		121.04470	121.04470		120.98050	120.98050			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future		121.53805	121.53805		121.47358	121.47358			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		124.12748	124.12748		124.06250	124.06250			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		257.93800	257.93800		257.93900	257.93900			0.00	0.00	0	735.00
IGOV	On 01/08/2019	Index Future		262.86300	262.86300		262.86400	262.86400			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future		268.46300	268.46300		268.46500	268.46500			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		0.14200	0.14200		0.14120	0.14120			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14120	0.14120		0.14090	0.14090			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.14030	0.14030		0.14030	0.14030			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.14140	0.14140		0.14000	0.14000			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.14070	0.14070		0.13970	0.13970			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.64300	1.64300		1.63680	1.63680		12.09	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.66620	1.66620		1.65990	1.65990		12.85	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future		1.69160	1.69160		1.68500	1.68500		13.13	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future		1.71540	1.71540		1.70870	1.70870		12.97	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.64620	9.64620		9.62340	9.62340		12.07	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.76480	9.76480		9.74100	9.74100		13.24	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.89490	9.89490		9.87050	9.87050		13.25	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.01800	10.01800		9.99220	9.99220		13.31	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.15100	10.15100		10.12360	10.12360		13.50	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			1.33500		1.33500		1.32620	1.32620			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34160		1.34160		1.33260	1.33260			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.34750		1.34750		1.33840	1.33840			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.35170		1.35170		1.34260	1.34260			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.31600		1.31600		1.31450	1.31450			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.32170		1.32170		1.32030	1.32030			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.32760		1.32760		1.32630	1.32630			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.33300		1.33300		1.33170	1.33170			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.33870		1.33870		1.33740	1.33740			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.13200		1.13200		1.13390	1.13390			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.14030		1.14030		1.14230	1.14230			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.14930		1.14930		1.15130	1.15130			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.15790		1.15790		1.15990	1.15990			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.16720		1.16720		1.16930	1.16930			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.70369		113.78995		8.69033	113.86796		6.32	0.00	68,273,970.00	600	89,015.00
R186	On 02/05/2019	Bond Future	8.50	Call	613.38000		0.61338		649.12000	0.64912	613.380	6.16	0.34	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	893.32000		0.89332		936.53000	0.93653	893.320	6.24	0.44	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	973.81000		0.97381		1,018.87000	1.01887	973.810	6.26	0.46	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,117.37000		1.11737		1,165.36000	1.16536	1,117.370	6.29	0.50	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,439.37000		1.43937		1,493.53000	1.49353	1,439.370	6.36	0.58	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	667.02000		0.66702		649.28000	0.64928	667.020	6.43	0.34	0.00	0	4,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,208.93000		2.20893		2,274.34000	2.27434	2,208.930	6.50	0.73	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	497.20000		0.49720		484.60000	0.48460	497.200	6.50	0.27	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	429.30000		0.42930		418.59000	0.41859	429.300	6.56	0.24	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,118.94000		3.11894		3,190.66000	3.19066	3,118.940	6.72	0.83	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,360.71000		3.36071		3,433.52000	3.43352	3,360.710	6.78	0.85	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,607.39000		3.60739		3,681.14000	3.68114	3,607.390	6.84	0.87	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	43.85000		0.04385		43.42000	0.04342	43.850	7.39	0.03	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	16.56000		0.01656		16.50000	0.01650	16.560	7.39	0.01	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	12.30000		0.01230		12.29000	0.01229	12.300	7.39	0.01	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	9.54000		0.00954		9.55000	0.00955	9.540	7.39	0.01	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.75492		110.63521		8.74075	110.71560		6.83	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	817.62000		0.81762		824.62000	0.82462	817.620	6.46	0.29	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,915.38000		2.91538		2,949.08000	2.94908	2,915.380	7.09	0.64	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	238.10000		0.23810		223.99000	0.22399	238.100	8.00	0.09	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.79809		112.96532		8.78305	113.04802		6.52	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			302.44339		302.44339		302.60379	302.60379			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			300.66253		300.66253		300.82821	300.82821			0.00	0.00	0	0.00
R197	On 07/11/2019	Bond Future			307.06891		307.06891		307.23968	307.23968			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			234.52315		234.52315		234.64228	234.64228			0.00	0.00	0	8,666.00
R202	On 01/08/2019	Bond Future			234.98793		234.98793		235.11097	235.11097			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			239.99460		239.99460		240.12174	240.12174			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			7.82252		101.17949		7.80782	101.22716		2.99	0.00	0.00	0	66,540.00
R2023	On 01/08/2019	Bond Future			7.83265		103.08673		7.81652	103.13606		3.36	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.82804		101.32191		7.81021	101.37286		3.28	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future			9.23211		93.81814		9.21389	93.93386		8.92	0.00	96,820,320.48	1,032	45,502.00
R2030	On 02/05/2019	Bond Future	8.90	Call	481.27000		0.48127		507.25000	0.50725	481.270	8.53	0.26	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,930.29000		1.93029		2,000.48000	2.00048	1,930.290	9.08	0.63	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	91.15000		0.09115		84.58000	0.08458	91.150	10.37	0.06	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.29314		91.58170		9.27411	91.70030		9.52	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	282.58000		0.28258		301.66000	0.30166	282.580	8.45	0.12	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,782.39000		1.78239		1,845.62000	1.84562	1,782.390	9.42	0.45	0.00	0	2,025.00
R2030	On 07/11/2019	Bond Future			9.34429		93.51069		9.32441	93.63233		9.26	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			9.46147		91.90030		9.45358	91.95476		10.22	0.00	0.00	0	43,357.00
R2032	On 01/08/2019	Bond Future			9.52078		93.63287		9.51251	93.68908		10.32	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.57778		91.44152		9.56911	91.49951		10.57	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			9.63503		95.50840		9.61676	95.64874		10.97	0.00	191,016,800.00	2,000	80,181.00
R2035	On 01/08/2019	Bond Future			9.69403		97.30875		9.67507	97.45242		11.10	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.75410		94.85112		9.73440	94.99833		11.42	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			9.71760		92.02780		9.70457	92.12854		11.56	0.00	0.00	0	54,434.00
R2037	On 01/08/2019	Bond Future			9.78071		89.50728		9.76717	89.61059		12.26	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.83625		91.39273		9.82219	91.49874		12.06	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			9.79739		95.34116		9.78436	95.44954		11.97	0.00	0.00	0	25,025.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,070.60000		1.07060		1,081.95000	1.08195	1,070.600	11.74	0.36	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 02/05/2019	Bond Future	10.20	Call	3,944.96000		3.94496	4,006.02000	4.00602	3,944.960		12.80	0.76	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.86037		92.63276	9.84683	92.74397			12.72	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.91607		94.58410	9.90203	94.69812			12.53	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			9.80034		92.58229	9.78721	92.69395			12.57	0.00	74,991,654.90	810	37,234.00
R2044	On 01/08/2019	Bond Future			9.86017		89.94704	9.84655	90.06152			13.39	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,310.33000		1.31033	1,383.93000	1.38393	1,310.330		12.84	0.29	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,091.08000		3.09108	3,197.71000	3.19771	3,091.080		13.54	0.52	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,273.03000		1.27303	1,285.14000	1.28514	1,273.030		14.78	0.24	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.91296		91.84171	9.89884	91.95921			13.21	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			9.76065		91.90282	9.74219	92.06515			13.02	0.00	66,170,030.40	720	104,657.00
R2048	On 01/08/2019	Bond Future			9.81325		93.63518	9.79417	93.80125			13.24	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.86661		91.16363	9.84686	91.33379			13.70	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			6.40451		102.79202	6.30894	102.85614			0.21	0.00	0.00	0	6,025.00
R207	On 01/08/2019	Bond Future			5.65396		101.08827	5.50306	101.15436			0.22	0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			2.25332		103.21718	1.87586	103.28527			0.04	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			7.02178		100.19762	7.00420	100.22830			1.00	0.00	0.00	0	14,463.00
R208	On 01/08/2019	Bond Future			6.92075		102.08652	6.89988	102.11854			1.22	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.71390		100.82997	6.68832	100.86327			1.05	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			9.58170		72.99913	9.56847	73.08602			12.35	0.00	0.00	0	102,067.00
R209	On 02/05/2019	Bond Future	9.35	Call	771.38000		0.77138	789.36000	0.78936	771.380		12.13	0.34	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,959.65000		2.95965	3,016.72000	3.01672	2,959.650		13.19	0.74	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	143.16000		0.14316	134.24000	0.13424	143.160		14.50	0.07	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	67.98000		0.06798	63.09000	0.06309	67.980		14.50	0.04	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.63425		74.37530	9.62054	74.46442			12.63	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,425.82000		1.42582	1,484.19000	1.48419	1,425.820		12.37	0.37	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,016.84000		3.01684	3,094.36000	3.09436	3,016.840		13.05	0.59	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	830.48000		0.83048	833.32000	0.83332	830.480		14.40	0.21	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.68474		72.78768	9.67053	72.87908			12.95	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	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future	185.88622		185.88622		186.13099	186.13099			0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future	189.43570		189.43570		189.68636	189.68636			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future	190.83338		190.83338		191.09052	191.09052			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	157.54032		157.54032		157.62371	157.62371			0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future	158.32831		158.32831		158.41440	158.41440			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	161.70183		161.70183		161.79062	161.79062			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	9.34275	84.72459		9.32945	84.80787			9.84	0.00	3,388,983.60	40	27,698.00
R213	On 01/08/2019	Bond Future	9.39741	86.32168		9.38356	86.40708			10.12	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.45257	84.58471		9.43811	84.67244			10.28	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	9.76593	71.91860		9.75258	72.00994			13.37	0.00	0.00	0	21,863.00
R214	On 01/08/2019	Bond Future	9.81892	73.27432		9.80511	73.36790			13.55	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.87278	71.51652		9.85848	71.61250			13.97	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	10.48610		10.48610		10.44790	10.44790		12.42	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.61490		10.61490		10.57630	10.57630		13.57	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.75870		10.75870		10.71890	10.71890		13.45	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.89530		10.89530		10.85490	10.85490		13.64	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.60820		2.60820		2.60790	2.60790		14.50	0.00	0.00	0	25,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.51210		2.51210		2.51290	2.51290		15.90	0.00	3,516,940.00	1,400	1,400.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.42970		2.42970		2.43270	2.43270		16.39	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.36840		2.36840		2.37270	2.37270		17.79	0.00	0.00	0	0.00

**Total for Derivatives :** **3,150,839,898.60**    **214,384**    **8 610 965.00**



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
<b>Grand Total:</b>											3,150,839,898.60	214,384	8 610 965.00