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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/12/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 28/12/2018	Any day expiry	14.57320	14.57320	14.35350	14.35350			17.88	0.00	2,335,200.00	160	285.00	
\$ / R	On 31/12/2018	Any day expiry	14.57670	14.57670	14.35790	14.35790			16.42	0.00	0.00	0	1,952.00	
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	0.01190	0.00001	0.18730	0.00019	0.012	22.45	0.00	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	3.22530	0.00323	13.18690	0.01319	3.225	19.70	0.02	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	386.73480	0.38673	227.90320	0.22790	386.735	17.96	0.84	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	34.59860	0.03460	100.69950	0.10070	34.599	17.83	0.18	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	414.43180	0.41443	616.98540	0.61699	414.432	18.58	0.84	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	0.06380	0.00006	0.04480	0.00004	0.064	31.93	0.00	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	0.02310	0.00002	0.06910	0.00007	0.023	36.78	0.00	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry	14.57900		14.57900	14.36080	14.36080		16.70	0.00	0.00	0	55.00	
\$ / R	On 03/01/2019	Any day expiry	14.58010		14.58010	14.36230	14.36230		16.96	0.00	0.00	0	0.00	
\$ / R	On 03/01/2019	Any day expiry	13.57	Put	1.95790	0.00196	5.38120	0.00538	1.958	19.36	0.01	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	13.93	Call	660.48630	0.66049	465.87580	0.46588	660.486	17.57	0.94	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	14.35	Call	304.25300	0.30425	179.08250	0.17908	304.253	17.19	0.72	0.00	0	600.00
\$ / R	On 07/01/2019	Any day expiry			14.58690	14.58690	14.36920	14.36920		16.86	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	4.52130	0.00452	10.11150	0.01011	4.521	17.46	0.02	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 07/01/2019	Any day expiry	14.12	Call	501.84640	0.50185	340.69240	0.34069	501.846	16.02	0.85	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	164.60720	0.16461	102.80060	0.10280	164.607	17.03	0.46	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.60040	14.60040	14.38360	14.38360		17.61	0.00	0.00	0	324.00
\$ / R	On 15/01/2019	Any day expiry	13.86	Put	25.68330	0.02568	60.86070	0.06086	25.683	16.27	0.09	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.00	Call	645.53450	0.64553	479.61320	0.47961	645.534	16.52	0.85	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.29	Put	117.04180	0.11704	207.24190	0.20724	117.042	17.04	0.30	0.00	0	218.00
\$ / R	On 15/01/2019	Any day expiry	14.36	Call	382.35800	0.38236	265.81110	0.26581	382.358	17.17	0.66	0.00	0	218.00
\$ / R	On 16/01/2019	Any day expiry			14.60210	14.60210	14.38540	14.38540		17.73	0.00	0.00	0	20.00
\$ / R	On 17/01/2019	Any day expiry			14.60380	14.60380	14.38720	14.38720		17.82	0.00	0.00	0	126.00
\$ / R	On 18/01/2019	Any day expiry			14.60550	14.60550	14.38900	14.38900		17.92	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	1.22230	0.00122	2.29480	0.00229	1.222	21.26	0.00	0.00	0	263.00
\$ / R	On 21/01/2019	Any day expiry			14.61050	14.61050	14.39440	14.39440		17.68	0.00	0.00	0	1,901.00
\$ / R	On 25/01/2019	Any day expiry			14.61730	14.61730	14.40160	14.40160		17.98	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry			14.62600	14.62600	14.41060	14.41060		18.02	0.00	0.00	0	1,018.00
\$ / R	On 31/01/2019	Any day expiry			14.62780	14.62780	14.41230	14.41230		18.06	0.00	0.00	0	1,655.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	4.96980	0.00497	8.63740	0.00864	4.970	17.39	0.02	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	152.44750	0.15245	231.25120	0.23125	152.448	17.37	0.29	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	169.68290	0.16968	253.77350	0.25377	169.683	17.44	0.31	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	467.97830	0.46798	350.41170	0.35041	467.978	17.64	0.63	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	172.10610	0.17211	125.83320	0.12583	172.106	19.34	0.31	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	106.41550	0.10642	76.77800	0.07678	106.415	20.23	0.20	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.65110	14.65110	14.43530	14.43530		18.04	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			14.65470	14.65470	14.43880	14.43880		18.09	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			14.67260	14.67260	14.45640	14.45640		17.95	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			14.67800	14.67800	14.46170	14.46170		18.12	0.00	0.00	0	6,098.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	22.03910	0.02204	26.03200	0.02603	22.039	17.48	0.05	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	228.97310	0.22897	309.57590	0.30958	228.973	17.40	0.31	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	248.07420	0.24807	332.74760	0.33275	248.074	17.47	0.33	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	525.61610	0.52562	417.09610	0.41710	525.616	17.86	0.57	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	250.97260	0.25097	195.39440	0.19539	250.973	19.35	0.33	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	174.16550	0.17417	134.70620	0.13471	174.165	20.10	0.24	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			14.68520	14.68520	14.46890	14.46890		18.06	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			14.68700	14.68700	14.47060	14.47060		18.08	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			14.69780	14.69780	14.48130	14.48130		18.07	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	165.71230	0.16571	226.83370	0.22683	165.712	17.00	0.24	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	324.19410	0.32419	258.95460	0.25895	324.194	19.00	0.38	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.71050	14.71050	14.49370	14.49370		18.08	0.00	221,231,209.50	15,039	485,205.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.47250	0.00047	0.54540	0.00055	0.473	24.23	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	5.40130	0.00540	6.68530	0.00669	5.401	20.81	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	16.03970	0.01604	19.79540	0.01980	16.040	18.79	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	17.01010	0.01701	20.99590	0.02100	17.010	18.68	0.03	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	25.97410	0.02597	32.11970	0.03212	25.974	17.88	0.05	2,539,624.32	3,600	8,132.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	30.02470	0.03002	37.16180	0.03716	30.025	17.61	0.06	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	30.90570	0.03091	38.26030	0.03826	30.906	17.55	0.06	0.00	0	139,342.00

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	13.00	Put	34.68740		0.03469	42.97640	0.04298	34.687	17.33	0.06	0.00	0	15,434.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	37.27500		0.03728	46.20880	0.04621	37.275	17.19	0.07	0.00	0	1,155.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	41.21480		0.04121	54.07370	0.05407	41.215	17.00	0.07	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	43.02410		0.04302	57.74510	0.05775	43.024	16.91	0.08	0.00	0	10,125.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	49.62930		0.04963	71.38000	0.07138	49.629	16.64	0.09	0.00	0	225,407.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	58.88500		0.05888	83.93790	0.08394	58.885	16.68	0.10	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	62.68930		0.06269	89.04920	0.08905	62.689	16.70	0.11	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	76.74890		0.07675	107.75950	0.10776	76.749	16.75	0.13	0.00	0	20,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	82.99720		0.08300	115.99400	0.11599	82.997	16.78	0.13	0.00	0	2,550.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	91.33640		0.09134	126.91760	0.12692	91.336	16.80	0.14	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	100.28720		0.10029	138.55730	0.13856	100.287	16.83	0.16	0.00	0	6,570.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	104.04210		0.10404	143.41870	0.14342	104.042	16.84	0.16	0.00	0	6,432.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	115.93030		0.11593	158.72310	0.15872	115.930	16.88	0.17	0.00	0	14,200.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	120.10610		0.12011	164.06850	0.16407	120.106	16.89	0.18	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	124.38830		0.12439	169.53760	0.16954	124.388	16.90	0.18	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	131.01910		0.13102	177.97550	0.17798	131.019	16.92	0.19	0.00	0	17,981.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	140.25040		0.14025	189.66840	0.18967	140.250	16.94	0.20	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	147.47060		0.14747	0.00000	0.00000	147.471	16.96	0.21	5,537,067.88	1,800	1,800.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	154.95310		0.15495	209.21130	0.20921	154.953	16.97	0.22	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	157.50510		0.15751	212.62320	0.21262	157.505	16.98	0.22	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	168.01100		0.16801	226.61480	0.22661	168.011	17.00	0.23	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	907.84970		0.90785	757.75210	0.75775	907.850	17.10	0.74	0.00	0	100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	197.34970		0.19735	264.05210	0.26405	197.350	17.10	0.26	0.00	0	35,606.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	210.37650		0.21038	280.01140	0.28001	210.377	17.16	0.27	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	778.39470		0.77839	643.16920	0.64317	778.395	17.38	0.68	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	748.15830		0.74816	616.70410	0.61670	748.158	17.45	0.66	0.00	0	750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	299.92600		0.29993	387.53860	0.38754	299.926	17.49	0.35	0.00	0	7,028.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	308.27620		0.30828	397.39840	0.39740	308.276	17.52	0.35	15,525,404.88	3,000	3,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	718.77620		0.71878	591.09840	0.59110	718.776	17.52	0.65	0.00	0	250.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	329.74720		0.32975	422.64310	0.42264	329.747	17.59	0.37	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	370.53310		0.37053	470.19150	0.47019	370.533	17.72	0.40	0.00	0	7,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	375.23560		0.37524	475.63810	0.47564	375.236	17.73	0.40	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	630.46890		0.63047	514.82000	0.51482	630.469	17.75	0.60	0.00	0	6,332.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	620.03880		0.62004	505.87820	0.50588	620.039	17.77	0.59	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	609.73970		0.60974	497.06510	0.49707	609.740	17.80	0.58	0.00	0	224,707.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	399.23970		0.39924	503.36510	0.50337	399.240	17.80	0.42	0.00	0	10,050.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	414.04610		0.41405	520.82670	0.52083	414.046	17.84	0.43	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	429.14760		0.42915	538.57280	0.53857	429.148	17.89	0.44	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	476.21880		0.47622	593.48210	0.59348	476.219	18.01	0.46	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	526.54830		0.52655	650.80810	0.65081	526.548	18.16	0.49	0.00	0	24,326.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	472.55550		0.47256	384.00940	0.38401	472.556	18.28	0.49	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	568.08040		0.56808	696.98790	0.69699	568.080	18.30	0.51	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	574.13560		0.57414	703.69640	0.70370	574.136	18.32	0.52	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	580.21790		0.58022	710.43190	0.71043	580.218	18.34	0.52	0.00	0	10,010.00	

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\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	586.33300	0.58633	717.19150	0.71719	586.333	18.36	0.52	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	398.61790	0.39862	322.59420	0.32259	398.618	18.68	0.43	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	714.68060	0.71468	857.80590	0.85781	714.681	18.76	0.58	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	755.31860	0.75532	901.87410	0.90187	755.319	18.88	0.60	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	769.07280	0.76907	916.74620	0.91675	769.073	18.92	0.60	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	775.98800	0.77599	924.21280	0.92421	775.988	18.94	0.60	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	344.39970	0.34440	278.00450	0.27800	344.400	19.02	0.39	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	818.00380	0.81800	969.47740	0.96948	818.004	19.06	0.62	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	825.09230	0.82509	977.09660	0.97710	825.092	19.08	0.62	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	329.84140	0.32984	266.09480	0.26609	329.841	19.12	0.37	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	321.39320	0.32139	259.19650	0.25920	321.393	19.18	0.36	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	911.98720	0.91199	1,070.01190	1.07001	911.987	19.32	0.65	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	282.21390	0.28221	227.15270	0.22715	282.214	19.47	0.33	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	270.23040	0.27023	217.38930	0.21739	270.230	19.57	0.32	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	267.89500	0.26790	215.48910	0.21549	267.895	19.59	0.32	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	258.74810	0.25875	208.05500	0.20805	258.748	19.67	0.31	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	254.29220	0.25429	204.43840	0.20444	254.292	19.71	0.30	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	249.91570	0.24992	200.88440	0.20088	249.916	19.75	0.30	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	225.19390	0.22519	180.87110	0.18087	225.194	19.99	0.27	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	197.75940	0.19776	158.74580	0.15875	197.759	20.29	0.24	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	194.36970	0.19437	156.01780	0.15602	194.370	20.33	0.24	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	184.55920	0.18456	148.13210	0.14813	184.559	20.45	0.23	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	167.88960	0.16789	134.46800	0.13447	167.890	20.67	0.21	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	150.20740	0.15021	119.62620	0.11963	150.207	20.92	0.19	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	143.76620	0.14377	0.00000	0.00000	143.766	21.01	0.19	9,817,274.88	3,600	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	129.19350	0.12919	102.73890	0.10274	129.194	21.22	0.17	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	120.33100	0.12033	95.67500	0.09568	120.331	21.35	0.16	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	100.82590	0.10083	80.16620	0.08017	100.826	21.69	0.14	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	99.06620	0.09907	78.76890	0.07877	99.066	21.72	0.13	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	72.37230	0.07237	57.62980	0.05763	72.372	22.33	0.10	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	71.75050	0.07175	57.13810	0.05714	71.751	22.34	0.10	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	68.72470	0.06872	54.74800	0.05475	68.725	22.43	0.10	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	65.27530	0.06528	52.02290	0.05202	65.275	22.53	0.09	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	64.71870	0.06472	51.58420	0.05158	64.719	22.54	0.09	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	64.16730	0.06417	51.14860	0.05115	64.167	22.56	0.09	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	57.44360	0.05744	45.84030	0.04584	57.444	22.78	0.08	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	54.14250	0.05414	43.23690	0.04324	54.143	22.90	0.08	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	45.80360	0.04580	35.21620	0.03522	45.804	23.23	0.07	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	28.05730	0.02806	18.64700	0.01865	28.057	23.70	0.04	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	18.35740	0.01836	10.89390	0.01089	18.357	23.94	0.03	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.72670	14.72670	14.50980	14.50980		18.19	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	178.86440	0.17886	236.91020	0.23691	178.864	17.03	0.23	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	213.61570	0.21362	282.24100	0.28224	213.616	17.10	0.26	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.73040	14.73040	14.51340	14.51340		18.22	0.00	0.00	0	4,356.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	43.65760	0.04366	53.01710	0.05302	43.658	17.34	0.07	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	290.53240	0.29053	373.48290	0.37348	290.532	17.42	0.32	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	310.72530	0.31073	397.17390	0.39717	310.725	17.49	0.34	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	572.29800	0.57230	472.69650	0.47270	572.298	18.11	0.54	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	313.25250	0.31325	256.30750	0.25631	313.253	19.53	0.34	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	235.04160	0.23504	192.23930	0.19224	235.042	20.23	0.27	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.73780	14.73780	14.52060	14.52060		18.19	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.74330	14.74330	14.52610	14.52610		18.24	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	162.39120	0.16239	213.30870	0.21331	162.391	16.99	0.21	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	760.63940	0.76064	637.36670	0.63737	760.639	17.66	0.63	0.00	0	100.00
\$ / R	On 26/04/2019	Any day expiry			14.78210	14.78210	14.56420	14.56420		18.31	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.78950	14.78950	14.57140	14.57140		18.28	0.00	0.00	0	1,580.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	63.63720	0.06364	81.03930	0.08104	63.637	16.89	0.09	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,431.81840	1.43182	1,254.58090	1.25458	1,431.818	16.75	0.84	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	343.92470	0.34392	429.68280	0.42968	343.925	17.38	0.33	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	364.88970	0.36489	453.67760	0.45368	364.890	17.46	0.34	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	614.58590	0.61459	521.70740	0.52171	614.586	18.35	0.51	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	368.60900	0.36861	311.58870	0.31159	368.609	19.70	0.34	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	293.10040	0.29310	247.99590	0.24800	293.100	20.33	0.28	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.84680	14.84680	14.62770	14.62770		18.36	0.00	0.00	0	875.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	83.23530	0.08324	107.53580	0.10754	83.235	16.66	0.10	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	388.97690	0.38898	476.23500	0.47624	388.977	17.40	0.33	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	410.41650	0.41042	500.41290	0.50041	410.417	17.47	0.34	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	650.39880	0.65040	561.53370	0.56153	650.399	18.62	0.49	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	414.29660	0.41430	357.64370	0.35764	414.297	19.89	0.34	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	338.49230	0.33849	291.61370	0.29161	338.492	20.50	0.29	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.85230	14.85230	14.63310	14.63310		18.33	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.85420	14.85420	14.63490	14.63490		18.34	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.87260	14.87260	14.65310	14.65310		18.36	0.00	7,451,172.60	501	112,532.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	4.50620	0.00451	5.22160	0.00522	4.506	19.94	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	26.89370	0.02689	38.55470	0.03855	26.894	16.31	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	62.05810	0.06206	83.21360	0.08321	62.058	16.48	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	88.97810	0.08898	116.13460	0.11613	88.978	16.56	0.10	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	91.68280	0.09168	119.40210	0.11940	91.683	16.57	0.11	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	129.19050	0.12919	164.79590	0.16480	129.190	16.65	0.14	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	273.77520	0.27378	336.68670	0.33669	273.775	17.06	0.25	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	289.67150	0.28967	355.02540	0.35503	289.672	17.10	0.26	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,215.82240	1.21582	1,068.67410	1.06867	1,215.822	17.18	0.72	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	330.21190	0.33021	404.09140	0.40409	330.212	17.19	0.28	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	355.43160	0.35543	434.70610	0.43471	355.432	17.25	0.30	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	407.86970	0.40787	494.85230	0.49485	407.870	17.42	0.33	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	960.08110	0.96008	839.24890	0.83925	960.081	17.74	0.62	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	879.94910	0.87995	767.40240	0.76740	879.949	17.97	0.59	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	613.55110	0.61355	723.04430	0.72304	613.551	18.04	0.42	0.00	0	8,203.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	624.19580		0.62420		734.69720	0.73470	624.196	18.07	0.43	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	770.95690		0.77096		670.97370	0.67097	770.957	18.32	0.54	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	660.59220		0.66059		573.72500	0.57373	660.592	18.75	0.48	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	584.96860		0.58497		507.46440	0.50746	584.969	19.09	0.44	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	529.63890		0.52964		459.64210	0.45964	529.639	19.37	0.40	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	495.87070		0.49587		430.69750	0.43070	495.871	19.55	0.38	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	490.54070		0.49054		426.07190	0.42607	490.541	19.59	0.38	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	450.08020		0.45008		390.99740	0.39100	450.080	19.85	0.35	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	428.93260		0.42893		372.70500	0.37270	428.933	20.00	0.34	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	422.12980		0.42213		366.82350	0.36682	422.130	20.05	0.34	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	404.56080		0.40456		351.65040	0.35165	404.561	20.19	0.32	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	385.77080		0.38577		335.43450	0.33543	385.771	20.34	0.31	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	145.79690		0.14580		129.43680	0.12944	145.797	22.99	0.13	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.88370		14.88370		14.66400	14.66400		18.41	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	668.91380		0.66891		783.13190	0.78313	668.914	18.15	0.44	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	220.49930		0.22050		190.77900	0.19078	220.499	21.83	0.19	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.89850		14.89850		14.67850	14.67850		18.42	0.00	0.00	0	505.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	99.72250		0.09972		128.97870	0.12898	99.723	16.48	0.11	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	424.37770		0.42438		511.83030	0.51183	424.378	17.40	0.33	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	446.11810		0.44612		536.17050	0.53617	446.118	17.47	0.34	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	677.02340		0.67702		591.46820	0.59147	677.023	18.83	0.47	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	449.03990		0.44904		392.82300	0.39282	449.040	20.05	0.34	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	374.90310		0.37490		326.45230	0.32645	374.903	20.63	0.29	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.90420		14.90420		14.68410	14.68410		18.39	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.90800		14.90800		14.68780	14.68780		18.41	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	189.03940		0.18904		236.10770	0.23611	189.039	16.76	0.18	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	364.34110		0.36434		317.22140	0.31722	364.341	20.77	0.28	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.96110		14.96110		14.73980	14.73980		18.46	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	114.00860		0.11401		147.57080	0.14757	114.009	16.14	0.12	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	458.91680		0.45892		547.43990	0.54744	458.917	17.35	0.32	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	480.96240		0.48096		571.94830	0.57195	480.962	17.43	0.33	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	712.65790		0.71266		630.44420	0.63044	712.658	19.01	0.46	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	491.66530		0.49167		436.02020	0.43602	491.665	20.20	0.34	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	418.25350		0.41825		369.15830	0.36916	418.253	20.73	0.30	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.96300		14.96300		14.74160	14.74160		18.46	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.98570		14.98570		14.76390	14.76390		18.50	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	601.66830		0.60167		704.43000	0.70443	601.668	17.73	0.38	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	477.38250		0.47738		424.29240	0.42429	477.383	20.45	0.33	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			15.01800		15.01800		14.79550	14.79550		18.49	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	124.89030		0.12489		163.00340	0.16300	124.890	15.85	0.12	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	488.35490		0.48835		576.44280	0.57644	488.355	17.35	0.32	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	509.23050		0.50923		601.02190	0.60102	509.231	17.39	0.33	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	734.67370		0.73467		655.47970	0.65548	734.674	19.20	0.45	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	521.40600		0.52141		466.44090	0.46644	521.406	20.36	0.34	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	446.71060	0.44671	398.40380	0.39840	446.711	20.84	0.30	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.02370	15.02370	14.80100	14.80100		18.46	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			15.02750	15.02750	14.80480	14.80480		18.53	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			15.02940	15.02940	14.80660	14.80660		18.53	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	205.81030	0.20581	192.63670	0.19264	205.810	24.13	0.14	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.05020	15.05020	14.82700	14.82700		18.51	0.00	75,251.00	5	14,250.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	10.09620	0.01010	10.64110	0.01064	10.096	18.07	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	50.79630	0.05080	71.88290	0.07188	50.796	14.57	0.06	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	186.78980	0.18679	238.69700	0.23870	186.790	16.15	0.16	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	391.44020	0.39144	462.94900	0.46295	391.440	17.09	0.27	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	413.18950	0.41319	487.29580	0.48730	413.189	17.14	0.28	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	458.83740	0.45884	538.18010	0.53818	458.837	17.24	0.30	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	507.34440	0.50734	595.06200	0.59506	507.344	17.34	0.32	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	559.54330	0.55954	655.20740	0.65521	559.543	17.46	0.34	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,154.76470	1.15476	1,292.11200	1.29211	1,154.765	18.95	0.52	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,274.89030	1.27489	1,418.44410	1.41844	1,274.890	19.20	0.55	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	672.95810	0.67296	603.80820	0.60381	672.958	19.62	0.41	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	390.66880	0.39067	350.50860	0.35051	390.669	21.38	0.26	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	333.36650	0.33337	299.58180	0.29958	333.367	21.87	0.22	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	307.94510	0.30795	278.05030	0.27805	307.945	22.12	0.21	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	298.88650	0.29889	271.65700	0.27166	298.887	22.21	0.20	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	266.78110	0.26678	245.70860	0.24571	266.781	22.78	0.18	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	253.78000	0.25378	234.28000	0.23428	253.780	23.10	0.17	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	243.09500	0.24309	224.88770	0.22489	243.095	23.39	0.17	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	204.92980	0.20493	190.36150	0.19036	204.930	24.61	0.14	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.07680	15.07680	14.85320	14.85320		18.56	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	137.30720	0.13731	177.76630	0.17777	137.307	15.68	0.13	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	515.99220	0.51599	602.36440	0.60236	515.992	17.35	0.32	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	537.05590	0.53706	626.97480	0.62697	537.056	17.39	0.33	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	763.16520	0.76317	686.42080	0.68642	763.165	19.32	0.44	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	554.53160	0.55453	498.95830	0.49896	554.532	20.45	0.34	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	476.74650	0.47675	428.70080	0.42870	476.747	20.93	0.30	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.08070	15.08070	14.85700	14.85700		18.57	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.13700	15.13700	14.91210	14.91210		18.60	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	151.33240	0.15133	194.31890	0.19432	151.332	15.63	0.13	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	541.77240	0.54177	627.07120	0.62707	541.772	17.36	0.32	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	562.93290	0.56293	651.70150	0.65170	562.933	17.41	0.32	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	783.89010	0.78389	709.95010	0.70995	783.890	19.51	0.43	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	581.11040	0.58111	525.69230	0.52569	581.110	20.60	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	504.83870	0.50484	457.42820	0.45743	504.839	21.04	0.30	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.19340	15.19340	14.96730	14.96730		18.63	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	164.39780	0.16440	208.97360	0.20897	164.398	15.60	0.13	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	563.46370	0.56346	648.09740	0.64810	563.464	17.37	0.31	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	584.74540	0.58475	672.69720	0.67270	584.745	17.41	0.32	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 29/11/2019	Any day expiry	16.03	Call	807.51520	0.80752	735.06120	0.73506	807.515	19.65	0.43	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	607.19390	0.60719	552.66730	0.55267	607.194	20.69	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	532.72150	0.53272	485.70610	0.48571	532.722	21.13	0.30	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.19930	15.19930	14.97300	14.97300		18.61	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			15.20320	15.20320	14.97680	14.97680		18.62	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.22060	15.22060	14.99390	14.99390		18.61	0.00	0.00	0	9,900.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	32.90660	0.03291	37.14690	0.03715	32.907	14.52	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	369.65700	0.36966	435.54900	0.43555	369.657	16.84	0.23	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	519.83710	0.51984	600.01540	0.60002	519.837	17.25	0.29	1,377,158.40	313	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	640.31070	0.64031	584.20710	0.58421	640.311	20.61	0.34	1,629,833.29	313	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	539.09940	0.53910	492.77170	0.49277	539.099	21.20	0.30	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	271.56450	0.27156	243.19610	0.24320	271.565	24.55	0.16	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.25580	15.25580	15.02900	15.02900		18.65	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	178.14510	0.17815	223.89170	0.22389	178.145	15.58	0.14	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	585.21120	0.58521	671.17540	0.67118	585.211	17.36	0.31	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	606.60810	0.60661	694.55230	0.69455	606.608	17.41	0.32	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	831.67000	0.83167	761.59130	0.76159	831.670	19.79	0.42	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	636.98660	0.63699	583.42630	0.58343	636.987	20.79	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	564.18710	0.56419	517.62090	0.51762	564.187	21.22	0.30	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.26000	15.26000	15.03320	15.03320		18.67	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.32090	15.32090	15.09410	15.09410		18.78	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.38600	15.38600	15.15920	15.15920		18.92	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.41540	15.41540	15.18860	15.18860		18.93	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	59.13510	0.05914	69.03040	0.06903	59.135	15.04	0.05	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	555.33590	0.55534	632.87610	0.63288	555.336	17.27	0.28	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	674.10390	0.67410	623.34510	0.62335	674.104	21.48	0.32	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.45110	15.45110	15.22430	15.22430		19.01	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.50780	15.50780	15.28100	15.28100		19.07	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.57920	15.57920	15.35240	15.35240		19.18	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.60020	15.60020	15.37340	15.37340		19.19	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.69670	15.69670	15.47000	15.47000		19.28	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.79750	15.79750	15.57080	15.57080		19.36	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.71050	14.71050	14.49370	14.49370		18.08	0.00	0.00	0	434.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.87260	14.87260	14.65310	14.65310		18.36	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			15.05020	15.05020	14.82700	14.82700		18.51	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			15.22060	15.22060	14.99390	14.99390		18.61	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.41540	15.41540	15.18860	15.18860		18.93	0.00	0.00	0	0.00
£ / R	On 21/01/2019	Any day expiry			18.50850	18.50850	18.23210	18.23210		16.54	0.00	0.00	0	4,112.00
£ / R	On 31/01/2019	Any day expiry			18.53900	18.53900	18.26440	18.26440		16.93	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			18.62810	18.62810	18.35220	18.35220		17.16	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.68550	18.68550	18.40850	18.40850		17.18	0.00	280,282.50	15	397,712.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	319.73130	0.31973	411.86060	0.41186	319.731	17.14	0.31	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	19.00	Call	484.04200		0.48404		379.69080	0.37969	484.042	17.44	0.44	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	921.82270		0.92182	1,106.41240	1.10641	921.823	17.61	0.61	0.61	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	215.62710		0.21563	164.61520	0.16462	215.627	18.39	0.23	0.23	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	185.59470		0.18559	141.08780	0.14109	185.595	18.57	0.21	0.21	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	55.35410		0.05535	40.10640	0.04011	55.354	19.24	0.07	0.07	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.72070		18.72070	18.44320	18.44320		17.24	0.00	0.00	0.00	0	80.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.97270		18.97270	18.69090	18.69090		17.31	0.00	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.28430		19.28430	18.99820	18.99820		17.57	0.00	0.00	0.00	0	16,150.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.58070		19.58070	19.29090	19.29090		17.78	0.00	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.90740		19.90740	19.62040	19.62040		18.46	0.00	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13331		0.13331	0.13146	0.13146		22.59	0.00	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13578		0.13578	0.13390	0.13390		22.16	0.00	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13849		0.13849	0.13659	0.13659		22.06	0.00	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.14112		0.14112	0.13918	0.13918		22.14	0.00	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.14414		0.14414	0.14222	0.14222		22.39	0.00	0.00	0.00	0	0.00
€ / R	On 03/01/2019	Any day expiry			16.62840		16.62840	16.39640	16.39640		14.66	0.00	0.00	0.00	0	0.00
€ / R	On 03/01/2019	Any day expiry	15.85	Put	8.31460		0.00831	23.01980	0.02302	8.315	17.02	0.04	0.04	0.00	0	13,000.00
€ / R	On 21/01/2019	Any day expiry			16.68770		16.68770	16.45890	16.45890		15.92	0.00	0.00	0.00	0	4,830.00
€ / R	On 28/02/2019	Any day expiry			16.81760		16.81760	16.58980	16.58980		16.48	0.00	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.88040		16.88040	16.65180	16.65180		16.72	0.00	0.00	8,440,200.00	500	123,612.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,054.09660		1.05410	889.47910	0.88948	1,054.097	15.71	0.77	0.77	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			16.86910		16.86910	16.64090	16.64090		16.73	0.00	0.00	0.00	0	53.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.19850		17.19850	16.96620	16.96620		17.15	0.00	0.00	0.00	0	24,250.00
€ / R	On 14/08/2019	Any day expiry			17.42600		17.42600	17.19080	17.19080		17.31	0.00	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	725.82120		0.72582	838.98460	0.83898	725.821	16.76	0.40	0.40	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	386.50300		0.38650	344.44650	0.34445	386.503	20.01	0.25	0.25	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.54900		17.54900	17.31220	17.31220		17.31	0.00	0.00	0.00	0	10,459.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	690.51600		0.69052	620.56680	0.62057	690.516	18.54	0.39	0.39	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.88470		17.88470	17.64470	17.64470		17.47	0.00	0.00	0.00	0	277.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	56.38580		0.05639	62.15380	0.06215	56.386	16.56	0.04	0.04	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	405.46940		0.40547	469.69020	0.46969	405.469	15.78	0.23	0.23	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	536.01120		0.53601	492.66850	0.49267	536.011	20.30	0.27	0.27	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.20240		18.20240	17.96340	17.96340		17.69	0.00	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.28000		97.28000	97.30000	97.30000				0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			609.50500		609.50500	609.13000	609.13000				0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			620.15900		620.15900	619.78100	619.78100				0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			632.25900		632.25900	631.87600	631.87600				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			700.42100		700.42100	699.70900	699.70900				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			712.66400		712.66400	711.94400	711.94400				0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 01/08/2019	Index Future			726.56900		726.56900		725.83700	725.83700			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			632.13100		632.13100		631.33200	631.33200			0.00	0.00	0	908.00
ALBI	On 02/05/2019	Index Future			643.18000		643.18000		642.37100	642.37100			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			655.72900		655.72900		654.90700	654.90700			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.39650		10.39650		10.28730	10.28730		13.90	0.00	0.00	0	5,942.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.52460		10.52460		10.41440	10.41440		14.04	0.00	0.00	0	15,743.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.66570		10.66570		10.55400	10.55400		14.10	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.80080		10.80080		10.68840	10.68840		14.22	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	526.16430		0.52616		480.85430	0.48085	526.164	14.51	0.48	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.95680		10.95680		10.84600	10.84600		14.87	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.85580		10.85580		10.71620	10.71620		14.85	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.99460		10.99460		10.85350	10.85350		15.07	0.00	2,748,650.00	250	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.14440		11.14440		11.00230	11.00230		15.29	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.16040		11.16040		11.01940	11.01940		15.32	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.30350		11.30350		11.16170	11.16170		15.85	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			244.80000		244.80000		184.13000	184.13000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.90130		14.90130		14.74250	14.74250		17.04	0.00	1,490,130.00	100	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.19640		15.19640		15.03460	15.03460		17.73	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			15.52120		15.52120		15.35790	15.35790		18.20	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.83340		15.83340		15.66890	15.66890		18.57	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			16.12240		16.12240		15.95620	15.95620		18.68	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.12680		2.12680		2.09450	2.09450		16.13	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.14960		2.14960		2.11710	2.11710		16.07	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.27460		2.27460		2.24370	2.24370		15.23	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.31880		2.31880		2.28740	2.28740		15.52	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.36670		2.36670		2.33460	2.33460		15.89	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.40780		2.40780		2.37490	2.37490		16.16	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.55010		2.55010		2.51760	2.51760		17.29	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	11.19217		76.84228		11.21148	76.73241			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future	11.29588		74.39399		11.31575	74.28266			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.40351		75.84568		11.42405	75.73246			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.43434		78.82345		11.45345	78.70060			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.53851		75.94031		11.55819	75.81582			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.64448		77.42247		11.66482	77.29583			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	625.50400		625.50400		624.71000	624.71000			0.00	6,255,040.00	1	449.00
GOVI	On 02/05/2019	GOVI	636.43700		636.43700		635.63300	635.63300			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	648.85500		648.85500		648.03700	648.03700			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.88160		1.88160		1.85450	1.85450		18.29	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.90600		1.90600		1.87840	1.87840		18.27	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	132.31252		132.31252		132.30018	132.30018			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	134.65469		134.65469		134.64294	134.64294			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	137.26678		137.26678		137.25528	137.25528			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	100.31896		100.31896		100.30878	100.30878			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	101.02176		101.02176		101.01193	101.01193			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	103.01655		103.01655		103.00689	103.00689			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	102.43076		102.43076		102.41990	102.41990			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future	103.09862		103.09862		103.08815	103.08815			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	105.13439		105.13439		105.12410	105.12410			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	120.22340		120.22340		120.21065	120.21065			0.00	0.00	0	9,955.00
I2038	On 02/05/2019	Bond Future	122.35156		122.35156		122.33934	122.33934			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	124.71493		124.71493		124.70287	124.70287			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	114.36953		114.36953		114.35697	114.35697			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future	114.70817		114.70817		114.69597	114.69597			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	116.97318		116.97318		116.96125	116.96125			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	118.13029		118.13029		117.87213	117.87213			0.00	0.00	0	10,568.00
I2050	On 02/05/2019	Bond Future	120.22140		120.22140		119.95931	119.95931			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	120.77690		120.77690		120.51005	120.51005			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 07/02/2019	Index Future	253.73400		253.73400		253.65000	253.65000			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future	258.22600		258.22600		258.14200	258.14200			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future	263.32600		263.32600		263.24100	263.24100			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.14230		0.14230		0.14100	0.14100			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14120		0.14120		0.14070	0.14070			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.14190		0.14190		0.14040	0.14040			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.14150		0.14150		0.13970	0.13970			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.14080		0.14080		0.13910	0.13910			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.68930		1.68930		1.66660	1.66660		14.58	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.71430		1.71430		1.69130	1.69130		14.61	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.92460		9.92460		9.77990	9.77990		13.96	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	10.04880		10.04880		9.90300	9.90300		14.19	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	10.18540		10.18540		10.03740	10.03740		14.74	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.31560		10.31560		10.16620	10.16620		15.07	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.85510		10.85510		10.70580	10.70580		16.21	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.35730		1.35730		1.34300	1.34300			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.36380		1.36380		1.34950	1.34950			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future	1.27020		1.27020		1.27010	1.27010			0.00	0.00	0	400.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future	1.27570		1.27570		1.27560	1.27560			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future	1.28130		1.28130		1.28130	1.28130			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future	1.28650		1.28650		1.28660	1.28660			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future	1.29140		1.29140		1.29180	1.29180			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future	1.14750		1.14750		1.14890	1.14890			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future	1.15640		1.15640		1.15790	1.15790			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future	1.16600		1.16600		1.16760	1.16760			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future	1.17500		1.17500		1.17680	1.17680			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future	1.18080		1.18080		1.18270	1.18270			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 07/02/2019	Bond Future		9.02305	109.68964		9.04076	109.58634		6.82	0.00	1,864,723.88	17	74,967.00
R186	On 07/02/2019	Bond Future	8.30	Call	39.27000	0.03927	42.01000	0.04201	39.270	6.28	0.04	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	118.84000	0.11884	122.40000	0.12240	118.840	6.27	0.10	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	425.64000	0.42564	424.37000	0.42437	425.640	6.46	0.28	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	821.61000	0.82161	899.96000	0.89996	821.610	6.72	0.43	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	1,630.66000	1.63066	1,595.47000	1.59547	1,630.660	6.79	0.66	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,747.64000	1.74764	1,709.26000	1.70926	1,747.640	6.81	0.68	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,909.80000	1.90980	1,867.18000	1.86718	1,909.800	6.84	0.71	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.30	Put	435.01000	0.43501	492.53000	0.49253	435.010	6.86	0.27	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,386.86000	2.38686	2,332.81000	2.33281	2,386.860	6.92	0.79	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	211.91000	0.21191	249.63000	0.24963	211.910	7.02	0.15	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	45.28000	0.04528	58.28000	0.05828	45.280	7.52	0.04	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	41.77000	0.04177	54.02000	0.05402	41.770	7.54	0.04	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future		9.08274	111.60645		9.10112	111.50201		6.83	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	487.64000	0.48764	479.28000	0.47928	487.640	6.17	0.21	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	674.78000	0.67478	662.77000	0.66277	674.780	6.29	0.27	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	727.96000	0.72796	714.93000	0.71493	727.960	6.32	0.28	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	822.43000	0.82243	807.59000	0.80759	822.430	6.37	0.31	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,031.92000	1.03192	1,013.12000	1.01312	1,031.920	6.46	0.36	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,535.34000	1.53534	1,507.41000	1.50741	1,535.340	6.64	0.47	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,143.89000	2.14389	2,105.74000	2.10574	2,143.890	6.79	0.57	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,312.23000	2.31223	2,271.43000	2.27143	2,312.230	6.83	0.59	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,487.65000	2.48765	2,444.21000	2.44421	2,487.650	6.87	0.61	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	601.77000	0.60177	641.00000	0.64100	601.770	7.34	0.21	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	428.30000	0.42830	459.55000	0.45955	428.300	7.62	0.16	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	388.81000	0.38881	418.04000	0.41804	388.810	7.70	0.15	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	359.08000	0.35908	386.72000	0.38672	359.080	7.77	0.14	0.00	0	200.00
R186	On 01/08/2019	Bond Future		9.13949	108.48239		9.15869	108.37635		6.89	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	460.46000	0.46046	450.51000	0.45051	460.460	5.84	0.18	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,016.05000	2.01605	1,981.26000	1.98126	2,016.050	6.70	0.48	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	835.07000	0.83507	871.25000	0.87125	835.070	7.98	0.21	0.00	0	6,000.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future		299.41771	299.41771		299.39542	299.39542			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future		304.71785	304.71785		304.69676	304.69676			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future		303.17564	303.17564		303.15533	303.15533			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future		230.91575	230.91575		230.89160	230.89160			0.00	0.00	0	8,805.00
R202	On 02/05/2019	Bond Future		235.00329	235.00329		234.98000	234.98000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R202	On 01/08/2019	Bond Future			235.62861		235.62861		235.60556	235.60556			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.24342		101.85795		8.26105	101.79897		3.20	0.00	0.00	0	62,040.00
R2023	On 02/05/2019	Bond Future			8.28044		99.70837		8.29910	99.64899		3.63	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.30547		101.65386		8.32551	101.59369		3.49	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.54387		89.90177		9.56153	89.79178		9.62	0.00	0.00	0	56,795.00
R2030	On 07/02/2019	Bond Future	8.90	Call	87.28000		0.08728		91.72000	0.09172	87.280	8.69	0.07	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	338.51000		0.33851		341.96000	0.34196	338.510	8.93	0.21	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,372.82000		1.37282		1,351.66000	1.35166	1,372.820	9.47	0.55	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,665.48000		1.66548		1,636.49000	1.63649	1,665.480	9.55	0.62	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	158.02000		0.15802		189.58000	0.18958	158.020	10.24	0.10	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.60809		91.47307		9.62627	91.36172		9.48	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	438.37000		0.43837		432.55000	0.43255	438.370	8.52	0.18	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,413.31000		1.41331		1,390.41000	1.39041	1,413.310	9.12	0.41	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	820.74000		0.82074		868.63000	0.86863	820.740	10.05	0.25	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.67363		89.25265		9.69246	89.13945		9.63	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.76032		91.99504		9.77809	91.87542		10.41	0.00	0.00	0	43,478.00
R2032	On 02/05/2019	Bond Future			9.82404		89.44610		9.84231	89.32489		10.73	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.88698		91.19154		9.90583	91.06836		10.37	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.92135		95.72054		9.93918	95.58783		10.81	0.00	0.00	0	71,443.00
R2035	On 02/05/2019	Bond Future			9.98305		92.89332		10.00135	92.75881		11.35	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.04514		94.70588		10.06400	94.56912		10.88	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.98871		87.95808		10.00633	87.82636		12.22	0.00	0.00	0	57,970.00
R2037	On 02/05/2019	Bond Future			10.05265		89.49541		10.07072	89.36194		12.04	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.11870		86.98610		10.13732	86.85037		12.22	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			10.05849		91.11263		10.08118	90.93077		12.61	0.00	0.00	0	31,965.00
R2040	On 02/05/2019	Bond Future			10.12199		92.70509		10.14527	92.52065		12.43	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	925.88000		0.92588		901.75000	0.90175	925.880	11.17	0.26	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,026.01000		3.02601		2,956.62000	2.95662	3,026.010	12.36	0.55	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.18768		90.00810		10.21167	89.82044		12.63	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 07/02/2019	Bond Future			10.08737		88.16161		10.10489	88.01932		13.19	0.00	0.00	0	37,400.00
R2044	On 02/05/2019	Bond Future			10.14867		89.70255		10.16663	89.55828		13.00	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.21204		87.07212		10.23052	86.92542		13.23	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			10.06285		91.68656		10.08041	91.54013		12.58	0.00	0.00	0	107,561.00
R2048	On 02/05/2019	Bond Future			10.11869		88.85224		10.13668	88.70374		13.26	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.17488		90.58595		10.19337	90.43492		12.74	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			5.83858		101.80409		5.83640	101.80604		0.31	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future			5.23241		103.58325		5.22859	103.58585		0.35	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			3.67453		101.96212		3.66762	101.96519		0.20	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.07966		101.85107		7.08902	101.83293		1.13	0.00	0.00	0	17,335.00
R208	On 02/05/2019	Bond Future			7.00318		100.23008		7.01341	100.21223		1.45	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.85605		102.18582		6.86764	102.16802		1.34	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			9.85595		72.75781		9.87337	72.64738		12.12	0.00	0.00	0	117,749.00
R209	On 07/02/2019	Bond Future	9.04	Call	32.73000		0.03273		35.72000	0.03572	32.730	10.92	0.03	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	425.33000		0.42533		428.11000	0.42811	425.330	11.39	0.25	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	460.70000		0.46070		521.27000	0.52127	460.700	12.43	0.24	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.91167		70.88038		9.92951	70.76843		12.78	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	701.83000		0.70183		692.45000	0.69245	701.830	11.77	0.25	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,255.43000		2.25543		2,220.86000	2.22086	2,255.430	12.71	0.53	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	891.81000		0.89181		941.50000	0.94150	891.810	13.64	0.25	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	656.19000		0.65619		697.10000	0.69710	656.190	14.12	0.19	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.96653		72.26352		9.98486	72.14966		12.37	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 07/02/2019	Bond Future	185.94004		185.94004		185.92128	185.92128			0.00	0.00	0	2,448.00
R210	On 02/05/2019	Bond Future	186.67566		186.67566		186.65755	186.65755			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future	190.36182		190.36182		190.34405	190.34405			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future	155.79128		155.79128		155.78005	155.78005			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future	158.54912		158.54912		158.53854	158.53854			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	161.60857		161.60857		161.59842	161.59842			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	9.64482		84.58023		9.66255	84.47184		9.86	0.00	0.00	0	32,702.00
R213	On 02/05/2019	Bond Future	9.70329		82.50903		9.72151	82.39918		10.38	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.76136		84.11894		9.78016	84.00729		10.04	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	10.04251		71.74920		10.06004	71.63442		12.93	0.00	0.00	0	31,531.00
R214	On 02/05/2019	Bond Future	10.09778		69.70729		10.11572	69.59091		13.65	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.15331		71.06745		10.17173	70.94911		13.16	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	10.72900		10.72900		10.58490	10.58490		15.49	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.87470		10.87470		10.72840	10.72840		15.55	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.65340		2.65340		2.60600	2.60600		20.41	0.00	0.00	0	14,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.56290		2.56290		2.52020	2.52020		20.88	0.00	0.00	0	0.00
Total for Derivatives :												288,598,223.12	29,214	7 830 287.00
Grand Total:												288,598,223.12	29,214	7 830 287.00