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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 27/12/2018

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
<b>Derivatives</b>													
\$ / R	On 28/12/2018	Any day expiry	14.53990	14.53990	14.57320	14.57320			22.20	0.00	0.00	0	285.00
\$ / R	On 31/12/2018	Any day expiry	14.53990	14.53990	14.57670	14.57670			16.99	0.00	0.00	0	1,952.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	0.03610	0.00004	0.01190	0.00001	0.036	31.27	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	2.82960	0.00283	3.22530	0.00323	2.830	24.54	0.02	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	343.22100	0.34322	386.73480	0.38673	343.221	20.32	0.85	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	27.03470	0.02703	34.59860	0.03460	27.035	20.01	0.17	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	436.00950	0.43601	414.43180	0.41443	436.009	21.37	0.90	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	0.04430	0.00004	0.06380	0.00006	0.044	41.84	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	0.03820	0.00004	0.02310	0.00002	0.038	50.86	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry	14.53880		14.53880	14.57900	14.57900		16.90	0.00	0.00	0	55.00
\$ / R	On 03/01/2019	Any day expiry	14.54020		14.54020	14.58010	14.58010		17.09	0.00	0.00	0	0.00
\$ / R	On 03/01/2019	Any day expiry	13.57	Put	1.50960	0.00151	1.95790	0.00196	1.510	21.62	0.01	0	600.00
\$ / R	On 03/01/2019	Any day expiry	13.93	Call	620.39630	0.62040	660.48630	0.66049	620.396	19.94	0.94	0	600.00
\$ / R	On 03/01/2019	Any day expiry	14.35	Call	258.40790	0.25841	304.25300	0.30425	258.408	18.01	0.71	0	600.00
\$ / R	On 07/01/2019	Any day expiry	14.54570		14.54570	14.58690	14.58690		17.20	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	4.36190	0.00436	4.52130	0.00452	4.362	18.89	0.02	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	463.62890	0.46363	501.84640	0.50185	463.629	17.52	0.84	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	129.64780	0.12965	164.60720	0.16461	129.648	17.50	0.41	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.55990	14.55990	14.60040	14.60040		17.71	0.00	0.00	0	324.00
\$ / R	On 15/01/2019	Any day expiry	13.86	Put	22.35150	0.02235	25.68330	0.02568	22.352	16.21	0.09	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.00	Call	601.36170	0.60136	645.53450	0.64553	601.362	16.52	0.86	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.29	Put	115.41430	0.11541	117.04180	0.11704	115.414	17.15	0.31	0.00	0	218.00
\$ / R	On 15/01/2019	Any day expiry	14.36	Call	341.41280	0.34141	382.35800	0.38236	341.413	17.30	0.64	0.00	0	218.00
\$ / R	On 16/01/2019	Any day expiry			14.56180	14.56180	14.60210	14.60210		17.79	0.00	0.00	0	20.00
\$ / R	On 17/01/2019	Any day expiry			14.56360	14.56360	14.60380	14.60380		17.86	0.00	0.00	0	126.00
\$ / R	On 18/01/2019	Any day expiry			14.56540	14.56540	14.60550	14.60550		18.07	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	1.27230	0.00127	1.22230	0.00122	1.272	22.38	0.01	0.00	0	263.00
\$ / R	On 21/01/2019	Any day expiry			14.57090	14.57090	14.61050	14.61050		17.73	0.00	0.00	0	1,901.00
\$ / R	On 25/01/2019	Any day expiry			14.57820	14.57820	14.61730	14.61730		17.96	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry			14.58740	14.58740	14.62600	14.62600		17.87	0.00	0.00	0	1,018.00
\$ / R	On 31/01/2019	Any day expiry			14.58920	14.58920	14.62780	14.62780		17.92	0.00	0.00	0	1,655.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	5.40980	0.00541	4.96980	0.00497	5.410	18.00	0.02	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	151.95820	0.15196	152.44750	0.15245	151.958	17.34	0.30	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	169.56160	0.16956	169.68290	0.16968	169.562	17.41	0.32	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	430.48140	0.43048	467.97830	0.46798	430.481	17.60	0.62	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	148.25580	0.14826	172.10610	0.17211	148.256	19.35	0.28	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	88.36350	0.08836	106.41550	0.10642	88.364	20.22	0.18	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.61240	14.61240	14.65110	14.65110		17.94	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			14.61600	14.61600	14.65470	14.65470		18.10	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			14.63380	14.63380	14.67260	14.67260		17.96	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			14.63920	14.63920	14.67800	14.67800		18.05	0.00	0.00	0	6,098.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	19.94350	0.01994	22.03910	0.02204	19.943	17.23	0.05	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	232.56450	0.23256	228.97310	0.22897	232.565	17.40	0.32	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	252.12770	0.25213	248.07420	0.24807	252.128	17.47	0.34	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	493.77460	0.49377	525.61610	0.52562	493.775	17.86	0.56	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	230.05070	0.23005	250.97260	0.25097	230.051	19.42	0.31	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	157.58170	0.15758	174.16550	0.17417	157.582	20.18	0.23	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			14.64640	14.64640	14.68520	14.68520		18.00	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			14.64820	14.64820	14.68700	14.68700		18.03	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			14.65890	14.65890	14.69780	14.69780		18.04	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	168.33930	0.16834	165.71230	0.16571	168.339	17.02	0.24	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	302.39480	0.30239	324.19410	0.32419	302.395	19.09	0.37	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.67150	14.67150	14.71050	14.71050		18.06	0.00	253,127,389.50	17,253	485,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.36890	0.00037	0.47250	0.00047	0.369	24.01	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	5.23300	0.00523	5.40130	0.00540	5.233	20.89	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	15.23350	0.01523	16.03970	0.01604	15.233	18.72	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	16.14580	0.01615	17.01010	0.01701	16.146	18.60	0.03	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	24.58870	0.02459	25.97410	0.02597	24.589	17.74	0.05	0.00	0	8,132.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	28.41520	0.02842	30.02470	0.03002	28.415	17.44	0.05	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	29.24840	0.02925	30.90570	0.03091	29.248	17.38	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	32.82960	0.03283	34.68740	0.03469	32.830	17.14	0.06	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	35.28390	0.03528	37.27500	0.03728	35.284	16.99	0.07	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	39.02810	0.03903	41.21480	0.04121	39.028	16.79	0.07	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	40.74960	0.04075	43.02410	0.04302	40.750	16.70	0.08	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	49.06120	0.04906	49.62930	0.04963	49.061	16.58	0.09	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	58.48780	0.05849	58.88500	0.05888	58.488	16.63	0.10	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	62.36190	0.06236	62.68930	0.06269	62.362	16.65	0.11	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	76.70510	0.07671	76.74890	0.07675	76.705	16.71	0.13	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	83.09070	0.08309	82.99720	0.08300	83.091	16.74	0.14	0.00	0	2,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	91.62370	0.09162	91.33640	0.09134	91.624	16.77	0.15	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	100.79100	0.10079	100.28720	0.10029	100.791	16.80	0.16	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	104.64220	0.10464	104.04210	0.10404	104.642	16.82	0.16	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	116.83690	0.11684	115.93030	0.11593	116.837	16.85	0.18	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	121.12200	0.12112	120.10610	0.12011	121.122	16.87	0.18	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	125.52130	0.12552	124.38830	0.12439	125.521	16.88	0.19	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	132.33020	0.13233	131.01910	0.13102	132.330	16.90	0.20	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	141.81750	0.14182	140.25040	0.14025	141.818	16.92	0.21	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	149.24220	0.14924	147.47060	0.14747	149.242	16.94	0.22	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	156.93480	0.15693	154.95310	0.15495	156.935	16.96	0.22	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	159.56100	0.15956	157.50510	0.15751	159.561	16.97	0.23	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	170.37070	0.17037	168.01100	0.16801	170.371	16.99	0.24	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	872.87680	0.87288	907.84970	0.90785	872.877	17.14	0.73	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	201.37680	0.20138	197.34970	0.19735	201.377	17.14	0.27	0.00	0	35,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	214.72900	0.21473	210.37650	0.21038	214.729	17.19	0.28	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	745.17370	0.74517	778.39470	0.77839	745.174	17.42	0.67	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	715.41960	0.71542	748.15830	0.74816	715.420	17.49	0.65	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	306.48720	0.30649	299.92600	0.29993	306.487	17.54	0.36	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	315.03870	0.31504	308.27620	0.30828	315.039	17.56	0.36	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	686.53870	0.68654	718.77620	0.71878	686.539	17.56	0.64	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	337.02360	0.33702	329.74720	0.32975	337.024	17.64	0.38	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	378.77240	0.37877	370.53310	0.37053	378.772	17.76	0.41	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	383.58140	0.38358	375.23560	0.37524	383.581	17.78	0.41	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	599.92710	0.59993	630.46890	0.63047	599.927	17.79	0.59	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	589.71790	0.58972	620.03880	0.62004	589.718	17.82	0.58	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	579.64150	0.57964	609.73970	0.60974	579.642	17.85	0.57	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	408.14150	0.40814	399.23970	0.39924	408.142	17.85	0.43	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	423.28520	0.42329	414.04610	0.41405	423.285	17.89	0.44	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	438.72780	0.43873	429.14760	0.42915	438.728	17.93	0.45	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	486.84400	0.48684	476.21880	0.47622	486.844	18.06	0.48	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	539.10520	0.53911	526.54830	0.52655	539.105	18.25	0.50	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	446.85790	0.44686	472.55550	0.47256	446.858	18.37	0.48	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	581.50720	0.58151	568.08040	0.56808	581.507	18.39	0.53	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	587.68660	0.58769	574.13560	0.57414	587.687	18.41	0.53	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	593.89610	0.59390	580.21790	0.58022	593.896	18.43	0.53	0.00	0	10,010.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	600.13550	0.60014	586.33300	0.58633	600.136	18.45	0.54	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	375.40060	0.37540	398.61790	0.39862	375.401	18.78	0.42	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	730.95220	0.73095	714.68060	0.71468	730.952	18.86	0.59	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	772.31990	0.77232	755.31860	0.75532	772.320	18.98	0.61	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	786.31460	0.78631	769.07280	0.76907	786.315	19.02	0.61	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	793.34970	0.79335	775.98800	0.77599	793.350	19.04	0.62	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	323.23830	0.32324	344.39970	0.34440	323.238	19.12	0.37	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	836.07900	0.83608	818.00380	0.81800	836.079	19.16	0.63	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	843.28540	0.84329	825.09230	0.82509	843.285	19.18	0.64	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	309.26950	0.30927	329.84140	0.32984	309.270	19.23	0.36	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	301.17140	0.30117	321.39320	0.32139	301.171	19.29	0.35	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	931.57300	0.93157	911.98720	0.91199	931.573	19.43	0.67	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	263.69800	0.26370	282.21390	0.28221	263.698	19.59	0.32	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	252.27060	0.25227	270.23040	0.27023	252.271	19.69	0.30	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	250.04380	0.25004	267.89500	0.26790	250.044	19.72	0.30	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	241.33650	0.24134	258.74810	0.25875	241.337	19.80	0.29	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	237.09790	0.23710	254.29220	0.25429	237.098	19.84	0.29	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	232.93440	0.23293	249.91570	0.24992	232.934	19.88	0.29	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	209.46700	0.20947	225.19390	0.22519	209.467	20.12	0.26	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	183.49820	0.18350	197.75940	0.19776	183.498	20.43	0.23	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	180.29670	0.18030	194.36970	0.19437	180.297	20.47	0.23	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	171.03680	0.17104	184.55920	0.18456	171.037	20.59	0.22	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	155.33310	0.15533	167.88960	0.16789	155.333	20.82	0.20	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	138.53820	0.13854	150.20740	0.15021	138.538	21.08	0.18	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	132.37170	0.13237	143.76620	0.14377	132.372	21.16	0.18	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	118.69560	0.11870	129.19350	0.12919	118.696	21.37	0.16	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	110.39500	0.11040	120.33100	0.12033	110.395	21.50	0.15	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	92.18200	0.09218	100.82590	0.10083	92.182	21.85	0.13	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	90.54360	0.09054	99.06620	0.09907	90.544	21.88	0.13	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	65.76500	0.06577	72.37230	0.07237	65.765	22.50	0.09	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	65.19030	0.06519	71.75050	0.07175	65.190	22.52	0.09	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	62.39470	0.06239	68.72470	0.06872	62.395	22.60	0.09	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	59.21000	0.05921	65.27530	0.06528	59.210	22.71	0.09	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	58.69680	0.05870	64.71870	0.06472	58.697	22.72	0.09	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	58.18740	0.05819	64.16730	0.06417	58.187	22.74	0.08	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	51.99320	0.05199	57.44360	0.05744	51.993	22.96	0.08	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	48.95860	0.04896	54.14250	0.05414	48.959	23.08	0.07	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	41.30700	0.04131	45.80360	0.04580	41.307	23.43	0.06	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	23.05170	0.02305	28.05730	0.02806	23.052	23.55	0.04	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	13.64410	0.01364	18.35740	0.01836	13.644	23.50	0.02	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.68770	14.68770	14.72670	14.72670		18.19	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	181.82750	0.18183	178.86440	0.17886	181.828	17.04	0.24	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	218.56520	0.21857	213.61570	0.21362	218.565	17.15	0.27	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.69130	14.69130	14.73040	14.73040		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	42.81380	0.04281	43.65760	0.04366	42.814	17.26	0.07	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	297.41060	0.29741	290.53240	0.29053	297.411	17.48	0.33	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	318.08290	0.31808	310.72530	0.31073	318.083	17.55	0.35	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	544.96490	0.54496	572.29800	0.57230	544.965	18.18	0.52	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	295.21100	0.29521	313.25250	0.31325	295.211	19.66	0.33	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	220.68790	0.22069	235.04160	0.23504	220.688	20.38	0.26	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.69870	14.69870	14.73780	14.73780		18.18	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.70430	14.70430	14.74330	14.74330		18.23	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	164.98270	0.16498	162.39120	0.16239	164.983	16.99	0.21	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	730.16240	0.73016	760.63940	0.76064	730.162	17.71	0.62	0.00	0	100.00
\$ / R	On 26/04/2019	Any day expiry			14.74320	14.74320	14.78210	14.78210		18.29	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.75060	14.75060	14.78950	14.78950		18.26	0.00	0.00	0	1,580.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	64.98290	0.06498	63.63720	0.06364	64.983	16.94	0.09	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,394.90180	1.39490	1,431.81840	1.43182	1,394.902	16.74	0.83	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	351.56750	0.35157	343.92470	0.34392	351.568	17.43	0.34	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	372.95490	0.37295	364.88970	0.36489	372.955	17.50	0.35	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	589.63590	0.58964	614.58590	0.61459	589.636	18.42	0.50	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	351.05580	0.35106	368.60900	0.36861	351.056	19.80	0.33	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	278.38950	0.27839	293.10040	0.29310	278.390	20.44	0.27	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.80810	14.80810	14.84680	14.84680		18.32	0.00	0.00	0	875.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	85.14310	0.08514	83.23530	0.08324	85.143	16.70	0.11	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	397.21750	0.39722	388.97690	0.38898	397.218	17.44	0.34	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	419.02260	0.41902	410.41650	0.41042	419.023	17.51	0.35	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	626.54560	0.62655	650.39880	0.65040	626.546	18.67	0.48	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	396.88430	0.39688	414.29660	0.41430	396.884	19.96	0.33	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	323.64400	0.32364	338.49230	0.33849	323.644	20.58	0.28	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.81370	14.81370	14.85230	14.85230		18.29	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.81550	14.81550	14.85420	14.85420		18.37	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.83410	14.83410	14.87260	14.87260		18.39	0.00	370,852.50	25	112,532.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	4.71880	0.00472	4.50620	0.00451	4.719	20.09	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	27.95000	0.02795	26.89370	0.02689	27.950	16.40	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	63.71560	0.06372	62.05810	0.06206	63.716	16.53	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	90.97580	0.09098	88.97810	0.08898	90.976	16.59	0.11	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	93.71030	0.09371	91.68280	0.09168	93.710	16.60	0.11	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	131.61220	0.13161	129.19050	0.12919	131.612	16.66	0.14	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	278.82720	0.27883	273.77520	0.27378	278.827	17.07	0.25	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	295.02560	0.29503	289.67150	0.28967	295.026	17.11	0.26	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,183.30640	1.18331	1,215.82240	1.21582	1,183.306	17.19	0.71	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	336.33060	0.33633	330.21190	0.33021	336.331	17.20	0.29	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	362.01680	0.36202	355.43160	0.35543	362.017	17.26	0.31	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	415.41480	0.41541	407.86970	0.40787	415.415	17.43	0.33	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	930.87370	0.93087	960.08110	0.96008	930.874	17.76	0.62	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	852.06200	0.85206	879.94910	0.87995	852.062	17.99	0.58	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	624.58740	0.62459	613.55110	0.61355	624.587	18.07	0.43	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	635.39960	0.63540	624.19580	0.62420	635.400	18.10	0.44	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	745.09810	0.74510	770.95690	0.77096	745.098	18.35	0.53	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	637.13870	0.63714	660.59220	0.66059	637.139	18.79	0.47	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	563.36320	0.56336	584.96860	0.58497	563.363	19.13	0.43	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	509.50150	0.50950	529.63890	0.52964	509.502	19.42	0.40	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	476.67100	0.47667	495.87070	0.49587	476.671	19.61	0.37	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	471.49010	0.47149	490.54070	0.49054	471.490	19.64	0.37	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	432.19820	0.43220	450.08020	0.45008	432.198	19.91	0.35	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	411.68090	0.41168	428.93260	0.42893	411.681	20.06	0.33	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	405.08690	0.40509	422.12980	0.42213	405.087	20.11	0.33	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	388.06410	0.38806	404.56080	0.40456	388.064	20.25	0.32	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	369.86600	0.36987	385.77080	0.38577	369.866	20.40	0.30	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	138.40200	0.13840	145.79690	0.14580	138.402	23.08	0.13	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.84520	14.84520	14.88370	14.88370		18.37	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	680.98900	0.68099	668.91380	0.66891	680.989	18.18	0.45	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	210.30760	0.21031	220.49930	0.22050	210.308	21.91	0.18	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.86000	14.86000	14.89850	14.89850		18.38	0.00	0.00	0	505.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	101.89590	0.10190	99.72250	0.09972	101.896	16.50	0.11	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	432.79610	0.43280	424.37770	0.42438	432.796	17.43	0.33	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	454.86670	0.45487	446.11810	0.44612	454.867	17.50	0.34	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	653.96260	0.65396	677.02340	0.67702	653.963	18.86	0.47	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	431.90800	0.43191	449.03990	0.44904	431.908	20.10	0.33	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	360.08340	0.36008	374.90310	0.37490	360.083	20.69	0.29	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.86570	14.86570	14.90420	14.90420		18.41	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.86950	14.86950	14.90800	14.90800		18.43	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	192.22610	0.19223	189.03940	0.18904	192.226	16.76	0.19	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	350.00470	0.35000	364.34110	0.36434	350.005	20.84	0.28	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.92280	14.92280	14.96110	14.96110		18.40	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	118.08890	0.11809	114.00860	0.11401	118.089	16.23	0.12	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	466.53030	0.46653	458.91680	0.45892	466.530	17.36	0.33	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	488.91940	0.48892	480.96240	0.48096	488.919	17.43	0.34	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	690.26300	0.69026	712.65790	0.71266	690.263	19.04	0.45	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	474.79970	0.47480	491.66530	0.49167	474.800	20.25	0.34	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	402.88550	0.40289	418.25350	0.41825	402.886	20.77	0.29	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.92470	14.92470	14.96300	14.96300		18.40	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.94750	14.94750	14.98570	14.98570		18.43	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	611.01900	0.61102	601.66830	0.60167	611.019	17.73	0.38	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	461.45450	0.46145	477.38250	0.47738	461.454	20.50	0.32	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.97980	14.97980	15.01800	15.01800		18.49	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	126.80210	0.12680	124.89030	0.12489	126.802	15.84	0.12	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	494.80320	0.49480	488.35490	0.48835	494.803	17.32	0.33	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	516.01310	0.51601	509.23050	0.50923	516.013	17.37	0.34	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	712.73610	0.71274	734.67370	0.73467	712.736	19.22	0.44	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	504.85850	0.50486	521.40600	0.52141	504.858	20.40	0.33	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	432.15810	0.43216	446.71060	0.44671	432.158	20.89	0.29	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.98550	14.98550	15.02370	15.02370		18.45	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.98930	14.98930	15.02750	15.02750		18.46	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.99120	14.99120	15.02940	15.02940		18.46	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	200.36500	0.20037	205.81030	0.20581	200.365	24.28	0.14	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.01210	15.01210	15.05020	15.05020		18.44	0.00	0.00	0	14,250.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	9.97890	0.00998	10.09620	0.01010	9.979	18.03	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	54.87670	0.05488	50.79630	0.05080	54.877	14.77	0.06	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	191.65430	0.19165	186.78980	0.18679	191.654	16.20	0.16	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	395.33350	0.39533	391.44020	0.39144	395.333	17.03	0.27	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	417.37150	0.41737	413.18950	0.41319	417.372	17.08	0.28	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	463.62300	0.46362	458.83740	0.45884	463.623	17.19	0.31	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	512.77550	0.51278	507.34440	0.50734	512.776	17.29	0.33	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	567.13340	0.56713	559.54330	0.55954	567.133	17.45	0.35	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,169.45510	1.16946	1,154.76470	1.15476	1,169.455	18.96	0.53	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,290.79200	1.29079	1,274.89030	1.27489	1,290.792	19.20	0.56	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	652.99210	0.65299	672.95810	0.67296	652.992	19.64	0.40	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	377.93890	0.37794	390.66880	0.39067	377.939	21.43	0.25	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	322.43890	0.32244	333.36650	0.33337	322.439	21.93	0.22	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	297.85010	0.29785	307.94510	0.30795	297.850	22.18	0.20	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	289.09410	0.28909	298.88650	0.29889	289.094	22.28	0.20	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	259.26100	0.25926	266.78110	0.26678	259.261	22.89	0.18	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	246.80840	0.24681	253.78000	0.25378	246.808	23.22	0.17	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	236.58160	0.23658	243.09500	0.24309	236.582	23.51	0.16	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	200.09150	0.20009	204.92980	0.20493	200.092	24.77	0.14	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.03870	15.03870	15.07680	15.07680		18.49	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	135.16220	0.13516	137.30720	0.13731	135.162	15.51	0.13	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	521.08060	0.52108	515.99220	0.51599	521.081	17.29	0.32	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	542.38890	0.54239	537.05590	0.53706	542.389	17.33	0.33	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	741.69810	0.74170	763.16520	0.76317	741.698	19.34	0.44	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	538.08270	0.53808	554.53160	0.55453	538.083	20.49	0.33	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	461.94910	0.46195	476.74650	0.47675	461.949	20.96	0.29	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.04260	15.04260	15.08070	15.08070		18.50	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.09930	15.09930	15.13700	15.13700		18.52	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	151.05840	0.15106	151.33240	0.15133	151.058	15.53	0.13	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	546.35210	0.54635	541.77240	0.54177	546.352	17.30	0.32	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	567.75150	0.56775	562.93290	0.56293	567.752	17.34	0.33	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	762.82110	0.76282	783.89010	0.78389	762.821	19.51	0.43	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	564.64670	0.56465	581.11040	0.58111	564.647	20.62	0.33	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	490.49340	0.49049	504.83870	0.50484	490.493	21.08	0.29	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.15610	15.15610	15.19340	15.19340		18.55	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	161.82540	0.16183	164.39780	0.16440	161.825	15.43	0.13	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	567.64400	0.56764	563.46370	0.56346	567.644	17.30	0.32	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	589.11200	0.58911	584.74540	0.58475	589.112	17.34	0.33	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	787.03990	0.78704	807.51520	0.80752	787.040	19.65	0.42	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	591.07930	0.59108	607.19390	0.60719	591.079	20.71	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	518.55300	0.51855	532.72150	0.53272	518.553	21.16	0.30	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.16190	15.16190	15.19930	15.19930		18.53	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			15.16580	15.16580	15.20320	15.20320		18.59	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.18340	15.18340	15.22060	15.22060		18.59	0.00	0.00	0	9,900.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	31.23320	0.03123	32.90660	0.03291	31.233	14.33	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	370.78710	0.37079	369.65700	0.36966	370.787	16.75	0.23	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	523.24480	0.52324	519.83710	0.51984	523.245	17.17	0.30	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	623.93480	0.62393	640.31070	0.64031	623.935	20.63	0.34	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	524.98680	0.52499	539.09940	0.53910	524.987	21.23	0.29	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	265.21430	0.26521	271.56450	0.27156	265.214	24.64	0.15	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.21870	15.21870	15.25580	15.25580		18.56	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	174.48150	0.17448	178.14510	0.17815	174.482	15.38	0.14	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	588.73190	0.58873	585.21120	0.58521	588.732	17.28	0.31	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	610.29130	0.61029	606.60810	0.60661	610.291	17.33	0.32	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	811.37060	0.81137	831.67000	0.83167	811.371	19.79	0.41	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	620.34140	0.62034	636.98660	0.63699	620.341	20.79	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	549.49590	0.54950	564.18710	0.56419	549.496	21.24	0.30	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.22290	15.22290	15.26000	15.26000		18.58	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.28380	15.28380	15.32090	15.32090		18.75	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.34900	15.34900	15.38600	15.38600		18.84	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.37850	15.37850	15.41540	15.41540		18.91	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	58.10670	0.05811	59.13510	0.05914	58.107	14.93	0.05	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	558.72480	0.55872	555.33590	0.55534	558.725	17.21	0.28	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	659.19830	0.65920	674.10390	0.67410	659.198	21.50	0.32	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.41420	15.41420	15.45110	15.45110		18.93	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.47100	15.47100	15.50780	15.50780		19.00	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.54250	15.54250	15.57920	15.57920		19.12	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.56350	15.56350	15.60020	15.60020		19.12	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.66020	15.66020	15.69670	15.69670		19.22	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.76120	15.76120	15.79750	15.79750		19.30	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.67150	14.67150	14.71050	14.71050		18.06	0.00	0.00	0	434.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.83410	14.83410	14.87260	14.87260		18.39	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			15.01210	15.01210	15.05020	15.05020		18.44	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			15.18340	15.18340	15.22060	15.22060		18.59	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.37850	15.37850	15.41540	15.41540		18.91	0.00	0.00	0	0.00
£ / R	On 21/01/2019	Any day expiry			18.44820	18.44820	18.50850	18.50850		16.62	0.00	0.00	0	4,112.00
£ / R	On 31/01/2019	Any day expiry			18.48150	18.48150	18.53900	18.53900		17.05	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			18.57040	18.57040	18.62810	18.62810		17.31	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.62740	18.62740	18.68550	18.68550		17.38	0.00	149,019.20	8	397,715.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	334.18850	0.33419	319.73130	0.31973	334.188	17.33	0.32	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	456.95810	0.45696	484.04200	0.48404	456.958	17.70	0.42	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	955.56720	0.95557	921.82270	0.92182	955.567	17.88	0.62	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	201.32550	0.20133	215.62710	0.21563	201.325	18.68	0.22	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	173.00630	0.17301	185.59470	0.18559	173.006	18.88	0.20	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	53.59890	0.05360	55.35410	0.05535	53.599	19.80	0.07	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.66230	18.66230	18.72070	18.72070		17.45	0.00	0.00	0	80.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.91230	18.91230	18.97270	18.97270		17.43	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.22190	19.22190	19.28430	19.28430		17.54	0.00	0.00	0	16,150.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.51680	19.51680	19.58070	19.58070		17.71	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.84240	19.84240	19.90740	19.90740		18.41	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13335	0.13335	0.13331	0.13331		23.06	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13582	0.13582	0.13578	0.13578		22.54	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13851	0.13851	0.13849	0.13849		22.38	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.14118	0.14118	0.14112	0.14112		22.38	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.14418	0.14418	0.14414	0.14414		22.61	0.00	0.00	0	0.00
€ / R	On 03/01/2019	Any day expiry			16.61290	16.61290	16.62840	16.62840		14.46	0.00	0.00	0	0.00
€ / R	On 03/01/2019	Any day expiry	15.85	Put	5.52950	0.00553	8.31460	0.00831	5.530	18.56	0.03	0.00	0	13,000.00
€ / R	On 21/01/2019	Any day expiry			16.67170	16.67170	16.68770	16.68770		15.83	0.00	0.00	0	4,830.00
€ / R	On 28/02/2019	Any day expiry			16.80480	16.80480	16.81760	16.81760		16.44	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.86770	16.86770	16.88040	16.88040		16.65	0.00	404,824.80	24	123,602.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,035.49830	1.03550	1,054.09660	1.05410	1,035.498	15.63	0.77	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			16.85670	16.85670	16.86910	16.86910		16.66	0.00	0.00	0	53.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.18480	17.18480	17.19850	17.19850		17.11	0.00	0.00	0	24,250.00
€ / R	On 14/08/2019	Any day expiry			17.41110	17.41110	17.42600	17.42600		17.21	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	724.47400	0.72447	725.82120	0.72582	724.474	16.73	0.40	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	376.60940	0.37661	386.50300	0.38650	376.609	20.00	0.25	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.53340	17.53340	17.54900	17.54900		17.28	0.00	0.00	0	10,459.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	677.29900	0.67730	690.51600	0.69052	677.299	18.52	0.38	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.86910	17.86910	17.88470	17.88470		17.43	0.00	0.00	0	277.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	55.92640	0.05593	56.38580	0.05639	55.926	16.56	0.04	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	403.90420	0.40390	405.46940	0.40547	403.904	15.75	0.23	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	525.55510	0.52556	536.01120	0.53601	525.555	20.28	0.27	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.18460	18.18460	18.20240	18.20240		17.66	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.27000	97.27000	97.28000	97.28000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			610.50700	610.50700	609.50500	609.50500			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			621.17400	621.17400	620.15900	620.15900			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			633.29100	633.29100	632.25900	632.25900			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			702.36100	702.36100	700.42100	700.42100			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			714.63300	714.63300	712.66400	712.66400			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			728.57300		728.57300		726.56900	726.56900			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			634.29400		634.29400		632.13100	632.13100			0.00	0.00	0	908.00
ALBI	On 02/05/2019	Index Future			645.37700		645.37700		643.18000	643.18000			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			657.96700		657.96700		655.72900	655.72900			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.33040		10.33040		10.39650	10.39650		13.96	0.00	10,330.40	1	5,943.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.45900		10.45900		10.52460	10.52460		14.05	0.00	0.00	0	15,743.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.59900		10.59900		10.66570	10.66570		14.09	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.73310		10.73310		10.80080	10.80080		14.18	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	493.71460		0.49371		526.16430	0.52616	493.715	14.55	0.46	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.88690		10.88690		10.95680	10.95680		14.84	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.77530		10.77530		10.85580	10.85580		14.90	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.91370		10.91370		10.99460	10.99460		15.00	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.06270		11.06270		11.14440	11.14440		15.20	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.07870		11.07870		11.16040	11.16040		15.27	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.22140		11.22140		11.30350	11.30350		15.77	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			223.78000		223.78000		244.80000	244.80000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			15.00570		15.00570		14.90130	14.90130		17.20	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.30400		15.30400		15.19640	15.19640		17.86	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			15.63250		15.63250		15.52120	15.52120		18.37	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.94730		15.94730		15.83340	15.83340		18.68	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			16.23620		16.23620		16.12240	16.12240		18.83	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.13060		2.13060		2.12680	2.12680		16.11	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.15380		2.15380		2.14960	2.14960		16.04	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.27330		2.27330		2.27460	2.27460		15.34	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.31710		2.31710		2.31880	2.31880		15.99	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.36470		2.36470		2.36670	2.36670		15.88	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.40580		2.40580		2.40780	2.40780		16.10	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.54750		2.54750		2.55010	2.55010		17.25	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	11.14374		77.11892		11.19217	76.84228			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future	11.24589		74.67516		11.29588	74.39399			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.35175		76.13212		11.40351	75.84568			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	11.38098		79.16830		11.43434	78.82345			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.48337		76.29097		11.53851	75.94031			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.58742		77.77970		11.64448	77.42247			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	627.67900		627.67900		625.50400	625.50400			0.00	0.00	0	449.00
GOVI	On 02/05/2019	GOVI	638.64600		638.64600		636.43700	636.43700			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	651.10400		651.10400		648.85500	648.85500			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.87690		1.87690		1.88160	1.88160		18.37	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.90160		1.90160		1.90600	1.90600		18.29	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	132.47057		132.47057		132.31252	132.31252			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	134.81505		134.81505		134.65469	134.65469			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	137.42998		137.42998		137.26678	137.26678			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	100.32572		100.32572		100.31896	100.31896			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	101.02838		101.02838		101.02176	101.02176			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	103.02297		103.02297		103.01655	103.01655			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	102.19197		102.19197		102.43076	102.43076			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future	102.85524		102.85524		103.09862	103.09862			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	104.88594		104.88594		105.13439	105.13439			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	120.23183		120.23183		120.22340	120.22340			0.00	0.00	0	9,955.00
I2038	On 02/05/2019	Bond Future	122.35965		122.35965		122.35156	122.35156			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	124.72291		124.72291		124.71493	124.71493			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	114.37784		114.37784		114.36953	114.36953			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future	114.71630		114.71630		114.70817	114.70817			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	116.98111		116.98111		116.97318	116.97318			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	118.13909		118.13909		118.13029	118.13029			0.00	0.00	0	10,568.00
I2050	On 02/05/2019	Bond Future	120.23000		120.23000		120.22140	120.22140			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	120.78524		120.78524		120.77690	120.77690			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	253.75700		253.75700		253.73400	253.73400			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future	258.24800		258.24800		258.22600	258.22600			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future	263.34700		263.34700		263.32600	263.32600			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	0.14220		0.14220		0.14230	0.14230			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14110		0.14110		0.14120	0.14120			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.14210		0.14210		0.14190	0.14190			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.13930		0.13930		0.14150	0.14150			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.13580		0.13580		0.14080	0.14080			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.67940		1.67940		1.68930	1.68930		14.88	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.70410		1.70410		1.71430	1.71430		14.70	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.86590		9.86590		9.92460	9.92460		14.08	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.98930		9.98930		10.04880	10.04880		14.18	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	10.12350		10.12350		10.18540	10.18540		14.64	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.25300		10.25300		10.31560	10.31560		15.02	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.78810		10.78810		10.85510	10.85510		16.20	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.35540		1.35540		1.35730	1.35730			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.36200		1.36200		1.36380	1.36380			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future	1.26960		1.26960		1.27020	1.27020			0.00	0.00	0	400.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future	1.27490		1.27490		1.27570	1.27570			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future	1.28040		1.28040		1.28130	1.28130			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future	1.28540		1.28540		1.28650	1.28650			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future	1.29030		1.29030		1.29140	1.29140			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future	1.14970		1.14970		1.14750	1.14750			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future	1.15850		1.15850		1.15640	1.15640			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future	1.16790		1.16790		1.16600	1.16600			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future	1.17690		1.17690		1.17500	1.17500			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future	1.18250		1.18250		1.18080	1.18080			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			8.97555		109.96732		9.02305	109.68964		6.82	0.00	3,738,888.88	34	74,967.00
R186	On 07/02/2019	Bond Future	8.30	Call	43.72000		0.04372		39.27000	0.03927	43.720	6.28	0.05	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	134.13000		0.13413		118.84000	0.11884	134.130	6.27	0.12	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	478.58000		0.47858		425.64000	0.42564	478.580	6.46	0.31	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	675.40000		0.67540		821.61000	0.82161	675.400	6.72	0.38	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	1,787.70000		1.78770	1,630.66000	1.63066	1,787.700	6.79	6.79	0.70	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,912.11000		1.91211	1,747.64000	1.74764	1,912.110	6.81	6.81	0.72	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,083.87000		2.08387	1,909.80000	1.90980	2,083.870	6.84	6.84	0.75	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.30	Put	338.33000		0.33833	435.01000	0.43501	338.330	6.86	6.86	0.23	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,585.18000		2.58518	2,386.86000	2.38686	2,585.180	6.92	6.92	0.82	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	154.82000		0.15482	211.91000	0.21191	154.820	7.02	7.02	0.12	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	29.10000		0.02910	45.28000	0.04528	29.100	7.52	7.52	0.03	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	26.67000		0.02667	41.77000	0.04177	26.670	7.54	7.54	0.02	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.03320		111.88860		9.08274	111.60645		6.83	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	536.02000		0.53602	487.64000	0.48764	536.020	6.17	6.17	0.23	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	737.23000		0.73723	674.78000	0.67478	737.230	6.29	6.29	0.29	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	794.17000		0.79417	727.96000	0.72796	794.170	6.32	6.32	0.31	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	895.06000		0.89506	822.43000	0.82243	895.060	6.37	6.37	0.33	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,117.98000		1.11798	1,031.92000	1.03192	1,117.980	6.46	6.46	0.38	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,649.62000		1.64962	1,535.34000	1.53534	1,649.620	6.64	6.64	0.49	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,286.72000		2.28672	2,143.89000	2.14389	2,286.720	6.79	6.79	0.59	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,462.04000		2.46204	2,312.23000	2.31223	2,462.040	6.83	6.83	0.62	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,644.29000		2.64429	2,487.65000	2.48765	2,644.290	6.87	6.87	0.64	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	528.27000		0.52827	601.77000	0.60177	528.270	7.34	7.34	0.19	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	372.10000		0.37210	428.30000	0.42830	372.100	7.62	7.62	0.14	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	336.83000		0.33683	388.81000	0.38881	336.830	7.70	7.70	0.13	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	310.36000		0.31036	359.08000	0.35908	310.360	7.77	7.77	0.12	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.08758		108.76976		9.13949	108.48239		6.89	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	504.33000		0.50433	460.46000	0.46046	504.330	5.84	5.84	0.19	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,140.14000		2.14014	2,016.05000	2.01605	2,140.140	6.70	6.70	0.50	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	762.93000		0.76293	835.07000	0.83507	762.930	7.98	7.98	0.20	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			299.43253		299.43253		299.41771	299.41771			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.73176		304.73176		304.71785	304.71785			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.18907		303.18907		303.17564	303.17564			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			230.93195		230.93195		230.91575	230.91575			0.00	42,722,410.75	185	8,805.00
R202	On 02/05/2019	Bond Future			235.01891		235.01891		235.00329	235.00329			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			235.64391		235.64391		235.62861	235.62861			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			8.19555		102.01833		8.24342	101.85795		3.20	0.00	0.00	0	62,040.00
R2023	On 02/05/2019	Bond Future			8.22935		99.87118		8.28044	99.70837		3.63	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.25036		101.81956		8.30547	101.65386		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			9.49653		90.19751		9.54387	89.90177		9.62	0.00	0.00	0	56,795.00
R2030	On 07/02/2019	Bond Future	8.90	Call	96.51000		0.09651		87.28000	0.08728	96.510	8.69	0.08	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	376.52000		0.37652		338.51000	0.33851	376.520	8.93	0.24	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,502.69000		1.50269		1,372.82000	1.37282	1,502.690	9.47	0.59	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,815.71000		1.81571		1,665.48000	1.66548	1,815.710	9.55	0.66	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	113.58000		0.11358		158.02000	0.15802	113.580	10.24	0.08	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.55917		91.77361		9.60809	91.47307		9.48	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	479.73000		0.47973		438.37000	0.43837	479.730	8.52	0.19	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,516.83000		1.51683		1,413.31000	1.41331	1,516.830	9.12	0.43	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	730.15000		0.73015		820.74000	0.82074	730.150	10.05	0.23	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.62286		89.55881		9.67363	89.25265		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			9.71294		92.31510		9.76032	91.99504		10.41	0.00	3,231,028.50	35	43,478.00
R2032	On 02/05/2019	Bond Future			9.77519		89.77132		9.82404	89.44610		10.73	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.83646		91.52285		9.88698	91.19154		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			9.87394		96.07482		9.92135	95.72054		10.81	0.00	864,673.38	9	71,434.00
R2035	On 02/05/2019	Bond Future			9.93426		93.25337		9.98305	92.89332		11.35	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.99477		95.07265		10.04514	94.70588		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			9.94148		88.31264		9.98871	87.95808		12.22	0.00	0.00	0	57,970.00
R2037	On 02/05/2019	Bond Future			10.00406		89.85585		10.05265	89.49541		12.04	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.06855		87.35328		10.11870	86.98610		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			10.01128		91.49292		10.05849	91.11263		12.61	0.00	0.00	0	31,965.00
R2040	On 02/05/2019	Bond Future			10.07344		93.09169		10.12199	92.70509		12.43	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,005.36000		1.00536		925.88000	0.92588	1,005.360	11.17	0.28	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,211.87000		3.21187		3,026.01000	3.02601	3,211.870	12.36	0.57	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.13759		90.40198		10.18768	90.00810		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			10.04022		88.54650		10.08737	88.16161		13.19	0.00	0.00	0	37,400.00
R2044	On 02/05/2019	Bond Future			10.10022		90.09378		10.14867	89.70255		13.00	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.16209		87.47073		10.21204	87.07212		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			10.01566		92.08222		10.06285	91.68656		12.58	0.00	0.00	0	107,561.00
R2048	On 02/05/2019	Bond Future			10.07024		89.25440		10.11869	88.85224		13.26	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.12500		90.99567		10.17488	90.58595		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			5.79704		101.84130		5.83858	101.80409		0.31	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future			5.17733		103.62070		5.23241	103.58325		0.35	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			3.58947		102.00001		3.67453	101.96212		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			7.03294		101.94168		7.07966	101.85107		1.13	0.00	0.00	0	17,335.00
R208	On 02/05/2019	Bond Future			6.95064		100.32187		7.00318	100.23008		1.45	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.79534		102.27911		6.85605	102.18582		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			9.80887		73.05755		9.85595	72.75781		12.12	0.00	25,862,372.70	354	117,572.00
R209	On 07/02/2019	Bond Future	9.04	Call	35.54000		0.03554		32.73000	0.03273	35.540	10.92	0.03	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	471.94000		0.47194		425.33000	0.42533	471.940	11.39	0.28	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	361.80000		0.36180		460.70000	0.46070	361.800	12.43	0.20	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.86334		71.18498		9.91167	70.88038		12.78	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	760.85000		0.76085		701.83000	0.70183	760.850	11.77	0.26	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,396.33000		2.39633		2,255.43000	2.25543	2,396.330	12.71	0.56	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	797.69000		0.79769		891.81000	0.89181	797.690	13.64	0.23	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	581.66000		0.58166		656.19000	0.65619	581.660	14.12	0.18	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.91678		72.57391		9.96653	72.26352		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		185.95259	185.95259		185.94004	185.94004			0.00	0.00	0	2,448.00
R210	On 02/05/2019	Bond Future		186.68778	186.68778		186.67566	186.67566			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future		190.37362	190.37362		190.36182	190.36182			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		155.79872	155.79872		155.79128	155.79128			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future		158.55607	158.55607		158.54912	158.54912			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future		161.61529	161.61529		161.60857	161.60857			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		9.59746	84.87073		9.64482	84.58023		9.86	0.00	0.00	0	32,702.00
R213	On 02/05/2019	Bond Future		9.65449	82.80423		9.70329	82.50903		10.38	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future		9.71089	84.41968		9.76136	84.11894		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		9.99029	72.09295		10.04251	71.74920		12.93	0.00	0.00	0	31,531.00
R214	On 02/05/2019	Bond Future		10.04420	70.05677		10.09778	69.70729		13.65	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future		10.09820	71.42349		10.15331	71.06745		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		10.71210	10.71210		10.72900	10.72900		15.44	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.85840	10.85840		10.87470	10.87470		15.54	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future		2.65590	2.65590		2.65340	2.65340		20.52	0.00	0.00	0	14,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.56870	2.56870		2.56290	2.56290		20.85	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>330,481,790.61</b>	<b>17,928</b>	<b>7 830 324.00</b>
<b>Grand Total:</b>												<b>330,481,790.61</b>	<b>17,928</b>	<b>7 830 324.00</b>