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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/10/2018

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 17/10/2018	Any day expiry	14.20670	14.20670		14.36250	14.36250		20.63	0.00	2,365,500.00	166	235.00	
\$ / R	On 19/10/2018	Any day expiry	14.20670	14.20670		14.36430	14.36430		19.67	0.00	0.00	0	0.00	
\$ / R	On 19/10/2018	Any day expiry	14.50	Put	320.37920	0.32038	209.40190	0.20940	320.379	23.37	0.83	0.00	0	20,000.00
\$ / R	On 22/10/2018	Any day expiry	14.21210	14.21210		14.36970	14.36970		17.72	0.00	0.00	0	0.00	
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	0.78310	0.00078	0.52280	0.00052	0.783	22.96	0.01	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	266.87530	0.26688	403.95860	0.40396	266.875	18.74	0.74	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry	14.21750	14.21750		14.37520	14.37520		18.87	0.00	0.00	0	70.00	
\$ / R	On 29/10/2018	Any day expiry	14.22470	14.22470		14.38260	14.38260		18.87	0.00	0.00	0	225.00	
\$ / R	On 30/10/2018	Any day expiry	14.22650	14.22650		14.38450	14.38450		19.29	0.00	0.00	0	2,500.00	
\$ / R	On 31/10/2018	Any day expiry	14.22840	14.22840		14.38630	14.38630		19.42	0.00	0.00	0	3,858.00	
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	4.08240	0.00408	3.63820	0.00364	4.082	21.45	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	58.03300	0.05803	35.87210	0.03587	58.033	18.07	0.20	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	392.21520	0.39222	517.21570	0.51722	392.215	18.46	0.72	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	107.23970	0.10724	70.63150	0.07063	107.240	18.58	0.31	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	234.57190	0.23457	168.78570	0.16879	234.572	19.42	0.51	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	288.60530	0.28861	212.02780	0.21203	288.605	19.78	0.57	0.00	0	171.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	143.19670	0.14320	213.39860	0.21340	143.197	20.18	0.37	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	140.14610	0.14015	209.34370	0.20934	140.146	20.22	0.36	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	86.16070	0.08616	135.34450	0.13534	86.161	21.10	0.24	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	652.77970	0.65278	532.97650	0.53298	652.780	21.71	0.82	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	50.84840	0.05085	83.89640	0.08390	50.848	22.03	0.16	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	38.98080	0.03898	66.39220	0.06639	38.981	22.40	0.12	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	1.50710	0.00151	2.36240	0.00236	1.507	28.31	0.01	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	0.64210	0.00064	0.97940	0.00098	0.642	31.07	0.00	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.23020	14.23020	14.38820	14.38820		19.51	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.23200	14.23200	14.39010	14.39010		19.61	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry			14.23740	14.23740	14.39570	14.39570		19.25	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.23520	0.00024	0.21470	0.00021	0.235	25.04	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	96.40890	0.09641	64.97540	0.06498	96.409	18.24	0.26	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	1.62320	0.00162	2.78260	0.00278	1.623	27.64	0.01	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.25200	14.25200	14.41050	14.41050		19.26	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.25560	14.25560	14.41430	14.41430		19.37	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	365.78070	0.36578	289.98800	0.28999	365.781	19.68	0.53	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	224.70120	0.22470	294.45870	0.29446	224.701	20.24	0.40	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.25740	14.25740	14.41610	14.41610		19.38	0.00	0.00	0	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.05650	0.00006	0.00130	0.00000	0.057	26.94	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.34830	0.00035	0.33440	0.00033	0.348	23.02	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,060.52650	1.06053	1,212.04570	1.21205	1,060.526	17.82	0.93	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	169.29950	0.16930	224.49270	0.22449	169.300	20.99	0.31	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	164.56680	0.16457	218.55460	0.21855	164.567	21.06	0.30	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	132.95500	0.13296	178.52790	0.17853	132.955	21.57	0.25	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	765.55500	0.76555	652.42790	0.65243	765.555	21.57	0.75	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.26290	14.26290	14.42170	14.42170		19.10	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	153.42180	0.15342	202.72080	0.20272	153.422	21.06	0.28	0.00	0	10,000.00
\$ / R	On 20/11/2018	Any day expiry			14.26470	14.26470	14.42360	14.42360		19.11	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry			14.26840	14.26840	14.42730	14.42730		19.22	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.27030	14.27030	14.42920	14.42920		19.23	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	227.27280	0.22727	290.98030	0.29098	227.273	20.26	0.37	0.00	0	20,400.00
\$ / R	On 28/11/2018	Any day expiry			14.27950	14.27950	14.32800	14.32800		19.04	0.00	2,378,448.00	166	166.00
\$ / R	On 29/11/2018	Any day expiry	14.28130	Call	14.28130	14.28130	14.44040	14.44040		19.04	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry	14.28320	Call	14.28320	14.28320	14.44230	14.44230		19.05	0.00	0.00	0	8,824.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	17.46840	0.01747	11.35690	0.01136	17.468	16.53	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	162.80550	0.16281	123.73840	0.12374	162.805	17.95	0.28	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	180.40660	0.18041	138.27970	0.13828	180.407	18.06	0.30	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	479.28200	0.47928	581.48960	0.58149	479.282	18.57	0.60	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	362.11860	0.36212	294.03710	0.29404	362.119	18.94	0.47	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	373.00860	0.37301	460.75780	0.46076	373.009	19.05	0.51	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	210.24640	0.21025	265.73700	0.26574	210.246	20.57	0.32	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	205.42460	0.20542	259.89160	0.25989	205.425	20.63	0.32	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	19.67370	0.01967	28.62130	0.02862	19.674	24.86	0.04	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 30/11/2018	Any day expiry	17.31	Call	9.06240	0.00906	13.77710	0.01378	9.062	25.97	0.02	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.29240	14.29240	14.45160	14.45160		18.90	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,268.48170	1.26848	1,141.31770	1.14132	1,268.482	22.11	0.82	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.29420	14.29420	14.45350	14.45350		18.91	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	214.57790	0.21458	168.16700	0.16817	214.578	18.06	0.33	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	405.91980	0.40592	334.72590	0.33473	405.920	18.91	0.49	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	815.47170	0.81547	708.62110	0.70862	815.472	20.64	0.69	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,140.45290	1.14045	1,018.36530	1.01837	1,140.453	21.70	0.79	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			14.29610	14.29610	14.45540	14.45540		18.92	0.00	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.30350	14.30350	14.46290	14.46290		18.78	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	140.02800	0.14003	108.11460	0.10811	140.028	17.45	0.24	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	210.66550	0.21067	165.85470	0.16585	210.665	17.88	0.31	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	188.50980	0.18851	235.12860	0.23513	188.510	20.93	0.27	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	99.44340	0.09944	127.13690	0.12714	99.443	22.47	0.16	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.30530	14.30530	14.46470	14.46470		18.80	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.30900	14.30900	14.46850	14.46850		18.80	0.00	1,408,635,196.00	98,444	818,695.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	3.35480	0.00335	3.11700	0.00312	3.355	21.67	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	3.91840	0.00392	3.66190	0.00366	3.918	21.21	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	4.85160	0.00485	4.56580	0.00457	4.852	20.57	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	5.60150	0.00560	5.29310	0.00529	5.601	20.15	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	5.76560	0.00577	5.45230	0.00545	5.766	20.06	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	6.47510	0.00648	6.14030	0.00614	6.475	19.72	0.02	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	7.49440	0.00749	7.12810	0.00713	7.494	19.30	0.02	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	8.06650	0.00807	7.68240	0.00768	8.066	19.09	0.02	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	9.78390	0.00978	9.34220	0.00934	9.784	18.53	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	11.71800	0.01172	11.20610	0.01121	11.718	18.02	0.03	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,820.71800	1.82072	1,979.70610	1.97971	1,820.718	18.02	0.97	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	14.28500	0.01429	13.66730	0.01367	14.285	17.47	0.04	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	15.42750	0.01543	14.75870	0.01476	15.428	17.26	0.04	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	17.19460	0.01719	16.44090	0.01644	17.195	16.96	0.04	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	27.26770	0.02727	22.44450	0.02244	27.268	16.65	0.06	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	31.53750	0.03154	24.27640	0.02428	31.538	16.71	0.07	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,340.53750	1.34054	1,492.77640	1.49278	1,340.538	16.71	0.93	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	36.31510	0.03632	26.26550	0.02627	36.315	16.76	0.08	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	41.63870	0.04164	30.34600	0.03035	41.639	16.82	0.09	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,163.07460	1.16307	1,308.49300	1.30849	1,163.075	16.93	0.89	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	56.86870	0.05687	42.17950	0.04218	56.869	16.95	0.12	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	61.26130	0.06126	45.63110	0.04563	61.261	16.99	0.12	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,120.26130	1.12026	1,264.13110	1.26413	1,120.261	16.99	0.88	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	72.49570	0.07250	54.52280	0.05452	72.496	17.06	0.14	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	74.21630	0.07422	55.89260	0.05589	74.216	17.08	0.14	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	956.28710	0.95629	1,092.93260	1.09293	956.287	17.21	0.82	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	97.28710	0.09729	74.43260	0.07443	97.287	17.21	0.18	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	108.28000	0.10828	83.36780	0.08337	108.280	17.27	0.19	0.00	0	29,800.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	917.28000	0.91728	1,051.86780	1.05187	917.280	17.27	0.81	0.00	0	228,616.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	132.86260	0.13286	103.53960	0.10354	132.863	17.38	0.22	0.00	0	66,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	156.44740	0.15645	122.01680	0.12202	156.447	17.54	0.25	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	162.73880	0.16274	126.97500	0.12697	162.739	17.58	0.26	0.00	0	7,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	179.17040	0.17917	139.98070	0.13998	179.170	17.68	0.28	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	193.04420	0.19304	151.02300	0.15102	193.044	17.76	0.29	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	196.61480	0.19661	153.87820	0.15388	196.615	17.78	0.29	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	705.61480	0.70561	822.37820	0.82238	705.615	17.78	0.71	0.00	0	3,264.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	234.55640	0.23456	186.31840	0.18632	234.556	17.99	0.33	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	614.06190	0.61406	722.52280	0.72252	614.062	18.09	0.65	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	276.58470	0.27658	222.72790	0.22273	276.585	18.19	0.37	0.00	0	58,250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	585.58470	0.58558	691.22790	0.69123	585.585	18.19	0.63	0.00	0	20,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	322.66680	0.32267	263.13960	0.26314	322.667	18.39	0.41	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	332.36310	0.33236	271.69900	0.27170	332.363	18.43	0.41	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	516.27190	0.51627	614.53940	0.61454	516.272	18.45	0.58	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	347.20580	0.34721	284.83950	0.28484	347.206	18.49	0.43	0.00	0	236,970.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	352.23290	0.35223	289.29900	0.28930	352.233	18.51	0.43	0.00	0	36,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	481.72790	0.48173	576.03180	0.57603	481.728	18.59	0.56	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	372.72790	0.37273	307.53180	0.30753	372.728	18.59	0.44	0.00	0	13,650.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	393.84500	0.39385	326.39280	0.32639	393.845	18.67	0.46	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	458.22080	0.45822	549.70560	0.54971	458.221	18.69	0.54	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	426.66270	0.42666	355.84780	0.35585	426.663	18.80	0.48	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	444.04430	0.44404	371.09510	0.37110	444.044	18.88	0.49	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	423.04430	0.42304	509.59510	0.50960	423.044	18.88	0.51	0.00	0	100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	455.81520	0.45582	381.45000	0.38145	455.815	18.93	0.50	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	414.81520	0.41482	499.95000	0.49995	414.815	18.93	0.50	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	479.79260	0.47979	402.61140	0.40261	479.793	19.04	0.51	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	394.87540	0.39488	476.49510	0.47650	394.875	19.07	0.48	0.00	0	100,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	379.56550	0.37957	458.39670	0.45840	379.566	19.17	0.47	0.00	0	11,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	357.62910	0.35763	432.34070	0.43234	357.629	19.34	0.45	0.00	0	1,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	548.62910	0.54863	463.84070	0.46384	548.629	19.34	0.55	0.00	0	15,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	555.08940	0.55509	469.75870	0.46976	555.089	19.36	0.56	0.00	0	3,388.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	614.70170	0.61470	524.58710	0.52459	614.702	19.61	0.59	0.00	0	3,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	323.70170	0.32370	393.08710	0.39309	323.702	19.61	0.41	0.00	0	84,900.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	320.48410	0.32048	389.34960	0.38935	320.484	19.63	0.41	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	317.29500	0.31730	385.64540	0.38565	317.295	19.66	0.41	0.00	0	5,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	301.80950	0.30181	367.61700	0.36762	301.810	19.80	0.39	0.00	0	5,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	662.80950	0.66281	569.11700	0.56912	662.809	19.80	0.61	0.00	0	3,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	292.87300	0.29287	357.18630	0.35719	292.873	19.88	0.38	0.00	0	70,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	712.35700	0.71236	615.21760	0.61522	712.357	19.99	0.63	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	719.54710	0.71955	621.92500	0.62193	719.547	20.01	0.63	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	278.54710	0.27855	340.42500	0.34042	278.547	20.01	0.37	0.00	0	127,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	755.91300	0.75591	655.92460	0.65592	755.913	20.15	0.65	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	264.91300	0.26491	324.42460	0.32442	264.913	20.15	0.35	0.00	0	400.00	

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 14/12/2018	Foreign Exchange Future	14.84	Call	254.48280	0.25448	312.15250	0.31215	254.483	20.26	0.34	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	251.94090	0.25194	309.15600	0.30916	251.941	20.28	0.34	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	830.60340	0.83060	726.09230	0.72609	830.603	20.42	0.67	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	907.72390	0.90772	798.97370	0.79897	907.724	20.69	0.70	0.00	0	25,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	216.72390	0.21672	267.47370	0.26747	216.724	20.69	0.30	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	214.52480	0.21452	264.90300	0.26490	214.525	20.72	0.30	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	197.69220	0.19769	245.21410	0.24521	197.692	20.92	0.28	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	195.68510	0.19569	242.85960	0.24286	195.685	20.94	0.28	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	185.94740	0.18595	231.42820	0.23143	185.947	21.07	0.26	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,067.70330	1.06770	952.04770	0.95205	1,067.703	21.19	0.75	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,108.92840	1.10893	991.69220	0.99169	1,108.928	21.32	0.76	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,150.59880	1.15060	1,031.60270	1.03160	1,150.599	21.44	0.77	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	148.65130	0.14865	186.79790	0.18680	148.651	21.62	0.22	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	135.71230	0.13571	171.01140	0.17101	135.712	21.84	0.20	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	132.99950	0.13300	167.69420	0.16769	133.000	21.89	0.20	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,321.34530	1.32135	1,195.94350	1.19594	1,321.345	21.94	0.81	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	130.34530	0.13035	164.44350	0.16444	130.345	21.94	0.19	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	129.03840	0.12904	162.84360	0.16284	129.038	21.97	0.19	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	119.07330	0.11907	150.60530	0.15061	119.073	22.17	0.18	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	117.88570	0.11789	149.14550	0.14915	117.886	22.19	0.18	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	116.71220	0.11671	147.69890	0.14770	116.712	22.22	0.18	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	106.68670	0.10669	135.33030	0.13533	106.687	22.44	0.16	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	103.55320	0.10355	131.45550	0.13146	103.553	22.52	0.16	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,623.28460	1.62328	1,489.72360	1.48972	1,623.285	22.75	0.86	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	91.31280	0.09131	117.09260	0.11709	91.313	22.77	0.14	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	85.69790	0.08570	110.55010	0.11055	85.698	22.89	0.13	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	77.93240	0.07793	101.13950	0.10114	77.932	23.07	0.12	8,838,525.00	5,000	5,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	69.41890	0.06942	90.47180	0.09047	69.419	23.28	0.11	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	67.26890	0.06727	87.76910	0.08777	67.269	23.34	0.11	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	63.17490	0.06317	82.61020	0.08261	63.175	23.46	0.10	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	60.59100	0.06059	79.34720	0.07935	60.591	23.54	0.10	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.50	Call	46.29130	0.04629	61.17310	0.06117	46.291	24.06	0.08	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	43.53020	0.04353	57.63960	0.05764	43.530	24.18	0.07	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	34.12840	0.03413	45.53540	0.04554	34.128	24.66	0.06	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	27.96500	0.02797	37.53230	0.03753	27.965	25.06	0.05	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry	14.32010		14.32010	14.32010	14.47970	14.47970		18.62	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	246.14680	0.24615	197.27660	0.19728	246.147	17.83	0.33	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	438.54930	0.43855	368.06570	0.36807	438.549	18.62	0.48	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	839.24010	0.83924	736.24610	0.73625	839.240	20.19	0.66	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,156.28930	1.15629	1,038.94150	1.03894	1,156.289	21.19	0.76	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry	14.32190		14.32190	14.32190	14.48160	14.48160		18.62	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	62.26390	0.06226	46.72330	0.04672	62.264	16.82	0.12	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	78.35670	0.07836	59.61130	0.05961	78.357	16.93	0.14	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	330.19770	0.33020	398.04580	0.39805	330.198	19.55	0.41	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	303.21350	0.30321	366.79640	0.36680	303.213	19.78	0.38	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.34030	14.34030	14.50050	14.50050		18.43	0.00	0.00	0	3,714.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	45.72360	0.04572	35.77620	0.03578	45.724	16.43	0.09	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	225.22810	0.22523	181.09240	0.18109	225.228	17.34	0.30	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	534.80730	0.53481	628.82190	0.62882	534.807	18.17	0.56	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	430.47250	0.43047	362.71100	0.36271	430.473	18.23	0.45	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	897.81960	0.89782	794.42160	0.79442	897.820	19.94	0.66	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	49.27410	0.04927	63.32220	0.06332	49.274	24.12	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	25.12320	0.02512	37.22820	0.03723	25.123	24.71	0.04	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.34390	14.34390	14.50430	14.50430		18.40	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.37340	14.37340	14.53440	14.53440		18.27	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	35.56750	0.03557	31.80930	0.03181	35.568	16.91	0.06	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.39540	14.39540	14.55680	14.55680		18.30	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.39730	14.39730	14.55870	14.55870		18.31	0.00	0.00	0	1,020.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	74.09750	0.07410	61.28980	0.06129	74.098	16.31	0.12	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	460.50270	0.46050	394.68790	0.39469	460.503	17.93	0.42	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	486.91220	0.48691	418.79020	0.41879	486.912	18.03	0.44	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	576.35200	0.57635	663.70520	0.66371	576.352	18.27	0.52	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	334.11530	0.33412	390.58860	0.39059	334.115	19.90	0.34	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	261.85610	0.26186	308.17780	0.30818	261.856	20.64	0.28	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.42120	14.42120	14.58300	14.58300		18.28	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.44880	14.44880	14.61100	14.61100		18.34	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	99.18470	0.09918	83.57120	0.08357	99.185	16.28	0.13	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	504.23640	0.50424	436.66080	0.43666	504.236	17.87	0.42	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	530.67130	0.53067	460.98320	0.46098	530.671	17.96	0.43	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	613.96700	0.61397	695.05810	0.69506	613.967	18.48	0.51	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	382.50250	0.38250	437.17670	0.43718	382.503	19.98	0.35	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	306.85730	0.30686	352.15570	0.35216	306.857	20.72	0.29	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.48190	14.48190	14.64460	14.64460		18.37	0.00	36,972,290.70	2,553	53,682.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	3.27400	0.00327	3.10470	0.00310	3.274	20.85	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	14.18950	0.01419	12.17650	0.01218	14.190	16.74	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	52.66710	0.05267	44.29140	0.04429	52.667	16.51	0.07	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	56.15530	0.05616	47.20750	0.04721	56.155	16.49	0.08	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	100.99830	0.10100	84.85590	0.08486	100.998	16.37	0.13	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	103.89660	0.10390	87.30060	0.08730	103.897	16.36	0.13	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	116.14570	0.11615	97.65020	0.09765	116.146	16.34	0.14	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	124.35350	0.12435	104.59810	0.10460	124.354	16.32	0.15	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	138.74190	0.13874	114.98060	0.11498	138.742	16.39	0.16	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	145.24950	0.14525	119.67150	0.11967	145.250	16.42	0.17	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	168.46630	0.16847	138.14910	0.13815	168.466	16.52	0.19	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	188.77070	0.18877	155.83810	0.15584	188.771	16.60	0.20	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	196.79050	0.19679	162.85570	0.16286	196.790	16.64	0.21	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	225.15550	0.22516	187.79720	0.18780	225.155	16.74	0.23	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	237.21460	0.23721	198.45330	0.19845	237.215	16.78	0.24	0.00	0	50.00

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	13.55	Put	252.86650	0.25287	212.32880	0.21233	252.867	16.83	0.25	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	269.16730	0.26917	226.83220	0.22683	269.167	16.88	0.26	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	296.60870	0.29661	251.35110	0.25135	296.609	16.96	0.28	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	303.73290	0.30373	257.73490	0.25773	303.733	16.98	0.29	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	310.95950	0.31096	264.22450	0.26422	310.960	17.00	0.29	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	322.00400	0.32200	274.15090	0.27415	322.004	17.03	0.30	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	337.09530	0.33710	287.74740	0.28775	337.095	17.07	0.31	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	366.20270	0.36620	312.54330	0.31254	366.203	17.19	0.33	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	383.60190	0.38360	327.28610	0.32729	383.602	17.27	0.34	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	429.05540	0.42906	368.63140	0.36863	429.055	17.45	0.36	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	448.00970	0.44801	385.94710	0.38595	448.010	17.52	0.37	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	528.13070	0.52813	459.58130	0.45958	528.131	17.82	0.41	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	570.71430	0.57071	498.97680	0.49898	570.714	17.96	0.43	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	763.51720	0.76352	853.68880	0.85369	763.517	18.00	0.57	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	609.31380	0.60931	534.82300	0.53482	609.314	18.09	0.45	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	660.72700	0.66073	582.75510	0.58276	660.727	18.26	0.47	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	666.55920	0.66656	588.20680	0.58821	666.559	18.27	0.47	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	686.10250	0.68610	769.31090	0.76931	686.103	18.33	0.52	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	677.98420	0.67798	760.43330	0.76043	677.984	18.37	0.52	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	696.08420	0.69608	615.83330	0.61583	696.084	18.37	0.48	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	714.17410	0.71417	632.70580	0.63271	714.174	18.42	0.49	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	732.46860	0.73247	649.79620	0.64980	732.469	18.48	0.49	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	788.58500	0.78859	702.34920	0.70235	788.585	18.65	0.51	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	846.48040	0.84648	757.03550	0.75704	846.480	18.83	0.53	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	892.69860	0.89270	800.82180	0.80082	892.699	18.96	0.55	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	899.38520	0.89939	807.16530	0.80717	899.385	18.98	0.55	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	906.08830	0.90609	813.52670	0.81353	906.088	19.00	0.55	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	912.81530	0.91282	819.91320	0.81991	912.815	19.02	0.55	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	516.95370	0.51695	582.77230	0.58277	516.954	19.25	0.42	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	507.94270	0.50794	572.79710	0.57280	507.943	19.30	0.42	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,051.39920	1.05140	951.97010	0.95197	1,051.399	19.40	0.59	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,094.42000	1.09442	993.13250	0.99313	1,094.420	19.51	0.61	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,108.90120	1.10890	1,007.00340	1.00700	1,108.901	19.55	0.61	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,116.16950	1.11617	1,013.96860	1.01397	1,116.169	19.57	0.61	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	457.30670	0.45731	516.60960	0.51661	457.307	19.65	0.38	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,160.12650	1.16013	1,056.13730	1.05614	1,160.126	19.69	0.62	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,167.50960	1.16751	1,063.22990	1.06323	1,167.510	19.71	0.62	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,257.48770	1.25749	1,149.68850	1.14969	1,257.488	19.94	0.64	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	389.43100	0.38943	440.79230	0.44079	389.431	20.19	0.33	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	387.22690	0.38723	438.34240	0.43834	387.227	20.21	0.33	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	378.55770	0.37856	428.69870	0.42870	378.558	20.29	0.33	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	374.30610	0.37431	423.96530	0.42397	374.306	20.33	0.32	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	370.10890	0.37011	419.29450	0.41929	370.109	20.37	0.32	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	346.02740	0.34603	392.45990	0.39246	346.027	20.60	0.30	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	15.81	Call	318.43600	0.31844	361.65300	0.36165	318.436	20.90	0.28	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	314.95530	0.31496	357.76450	0.35776	314.955	20.94	0.28	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	304.77580	0.30478	346.38340	0.34638	304.776	21.05	0.27	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	286.49000	0.28649	326.60650	0.32661	286.490	21.25	0.26	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	265.62510	0.26563	304.54950	0.30455	265.625	21.45	0.24	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	240.82390	0.24082	276.61960	0.27662	240.824	21.71	0.22	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	230.05260	0.23005	264.46300	0.26446	230.053	21.83	0.21	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	205.41380	0.20541	236.60630	0.23661	205.414	22.14	0.19	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	203.11980	0.20312	234.00580	0.23401	203.120	22.17	0.19	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	166.43400	0.16643	192.36270	0.19236	166.434	22.73	0.16	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	165.53170	0.16553	191.33350	0.19133	165.532	22.74	0.16	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	161.09620	0.16110	186.28460	0.18628	161.096	22.82	0.15	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	155.95500	0.15595	180.42870	0.18043	155.955	22.91	0.15	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	155.11880	0.15512	179.47330	0.17947	155.119	22.93	0.15	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	154.28560	0.15429	178.52620	0.17853	154.286	22.94	0.15	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	143.92560	0.14393	166.70790	0.16671	143.926	23.14	0.14	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	138.68900	0.13869	160.72860	0.16073	138.689	23.25	0.13	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	126.57670	0.12658	144.99370	0.14499	126.577	23.65	0.12	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	105.62650	0.10563	119.47960	0.11948	105.626	24.85	0.10	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	92.81460	0.09281	105.01660	0.10502	92.815	25.81	0.09	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.49840	14.49840	14.66140	14.66140		18.35	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	440.98930	0.44099	380.02220	0.38002	440.989	17.45	0.36	0.00	0	50,000.00
\$ / R	On 29/03/2019	Any day expiry			14.50210	14.50210	14.66520	14.66520		18.36	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	125.90680	0.12591	105.69630	0.10570	125.907	16.35	0.15	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	543.16120	0.54316	474.18230	0.47418	543.161	17.82	0.41	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	569.54840	0.56955	498.63370	0.49863	569.548	17.91	0.42	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	647.22410	0.64722	723.59820	0.72360	647.224	18.68	0.49	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	423.43740	0.42344	476.19370	0.47619	423.437	20.10	0.35	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	349.34980	0.34935	393.72510	0.39373	349.350	20.80	0.29	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.50950	14.50950	14.67260	14.67260		18.33	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.56080	14.56080	14.72480	14.72480		18.35	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	150.58360	0.15058	125.84720	0.12585	150.584	16.30	0.16	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,350.48320	1.35048	1,473.03010	1.47303	1,350.483	16.76	0.75	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	579.02770	0.57903	508.87380	0.50887	579.028	17.75	0.40	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	605.34080	0.60534	533.42210	0.53342	605.341	17.84	0.41	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	677.77190	0.67777	750.37370	0.75037	677.772	18.86	0.47	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	462.26510	0.46227	513.54310	0.51354	462.265	20.21	0.35	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	391.66810	0.39167	435.61310	0.43561	391.668	20.84	0.30	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.61720	14.61720	14.78220	14.78220		18.40	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	171.35650	0.17136	141.65570	0.14166	171.357	16.21	0.16	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	611.08640	0.61109	539.57220	0.53957	611.086	17.72	0.39	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	637.42640	0.63743	564.24640	0.56425	637.426	17.80	0.40	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	705.64900	0.70565	775.04540	0.77505	705.649	19.08	0.46	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	497.73520	0.49774	547.43830	0.54744	497.735	20.39	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 31/05/2019	Any day expiry	16.15	Call	425.99350	0.42599	469.94600	0.46995	425.993	20.98	0.30	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.62260	14.62260	14.78780	14.78780		18.38	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.64260	14.64260	14.80820	14.80820		18.47	0.00	3,484,938.80	238	19,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	8.51930	0.00852	8.30940	0.00831	8.519	17.54	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	54.96810	0.05497	42.26470	0.04226	54.968	15.04	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	124.96900	0.12497	101.39360	0.10139	124.969	15.78	0.13	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	175.03520	0.17504	145.04460	0.14504	175.035	16.14	0.16	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	179.92750	0.17993	149.35120	0.14935	179.928	16.17	0.17	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	244.84200	0.24484	207.75370	0.20775	244.842	16.52	0.21	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	448.33410	0.44833	394.04550	0.39405	448.334	17.11	0.32	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	469.05560	0.46906	413.16310	0.41316	469.056	17.16	0.33	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,177.20610	1.17721	1,281.21940	1.28122	1,177.206	17.32	0.66	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	966.57670	0.96658	1,053.88480	1.05388	966.577	18.07	0.57	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	899.94370	0.89994	982.25910	0.98226	899.944	18.35	0.54	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	867.54100	0.86754	782.73800	0.78274	867.541	18.43	0.47	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	808.27520	0.80828	884.17460	0.88417	808.275	18.74	0.50	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	586.75100	0.58675	642.88880	0.64289	586.751	19.93	0.39	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	569.59370	0.56959	624.14960	0.62415	569.594	20.05	0.38	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	528.16650	0.52817	578.85260	0.57885	528.167	20.35	0.35	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	502.58130	0.50258	550.84380	0.55084	502.581	20.55	0.34	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	486.37270	0.48637	533.08110	0.53308	486.373	20.68	0.33	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	229.43590	0.22944	250.39180	0.25039	229.436	23.65	0.17	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.65360	14.65360	14.81930	14.81930		18.45	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	927.38720	0.92739	839.86150	0.83986	927.387	18.56	0.48	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	304.03870	0.30404	335.45410	0.33545	304.039	22.33	0.22	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.66810	14.66810	14.83410	14.83410		18.53	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	186.09330	0.18609	154.11740	0.15412	186.093	16.06	0.17	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	636.18510	0.63619	564.90520	0.56491	636.185	17.67	0.38	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	662.53830	0.66254	589.63260	0.58963	662.538	17.76	0.39	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	727.44400	0.72744	794.41080	0.79441	727.444	19.27	0.45	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	525.80770	0.52581	574.37670	0.57438	525.808	20.55	0.34	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	455.00000	0.45500	499.25520	0.49926	455.000	21.09	0.30	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.67360	14.67360	14.83970	14.83970		18.50	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.67720	14.67720	14.84340	14.84340		18.51	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	324.39240	0.32439	281.52290	0.28152	324.392	16.73	0.25	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	443.27350	0.44327	486.29530	0.48630	443.273	21.22	0.29	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.72800	14.72800	14.89580	14.89580		18.56	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	201.34650	0.20135	168.64600	0.16865	201.347	15.88	0.17	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	663.71050	0.66371	591.80220	0.59180	663.711	17.64	0.38	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	690.02520	0.69003	616.55490	0.61655	690.025	17.73	0.39	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	757.44810	0.75745	822.60770	0.82261	757.448	19.45	0.44	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	560.69760	0.56070	608.59150	0.60859	560.698	20.69	0.34	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	490.52390	0.49052	534.15810	0.53416	490.524	21.18	0.31	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.72980	14.72980	14.89770	14.89770		18.56	0.00	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 13/08/2019	Any day expiry		14.75150	14.75150	14.92030	14.92030		18.54	0.00	0.00	0	0.00
\$ / R	14.48	Put	On 13/08/2019	Any day expiry	827.27610	0.82728	746.60290	0.74660	827.276	18.09	0.42	0.00	0	3,950.00
\$ / R	16.35	Call	On 13/08/2019	Any day expiry	545.41980	0.54542	591.90850	0.59191	545.420	20.92	0.33	0.00	0	3,950.00
\$ / R		On 30/08/2019	Any day expiry		14.78220	14.78220	14.95240	14.95240		18.60	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	220.13200	0.22013	178.23560	0.17824	220.132	15.92	0.17	0.00	0	500.00
\$ / R	14.20	Put	On 30/08/2019	Any day expiry	687.01570	0.68702	614.44700	0.61445	687.016	17.63	0.37	0.00	0	250.00
\$ / R	14.25	Put	On 30/08/2019	Any day expiry	713.27560	0.71328	639.17720	0.63918	713.276	17.71	0.38	0.00	0	250.00
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	776.21880	0.77622	839.83380	0.83983	776.219	19.64	0.43	0.00	0	500.00
\$ / R	16.33	Call	On 30/08/2019	Any day expiry	585.24860	0.58525	632.93210	0.63293	585.249	20.84	0.34	0.00	0	250.00
\$ / R	16.70	Call	On 30/08/2019	Any day expiry	514.58080	0.51458	557.76490	0.55776	514.581	21.31	0.30	0.00	0	250.00
\$ / R		On 02/09/2019	Any day expiry		14.78760	14.78760	14.95810	14.95810		18.58	0.00	0.00	0	55.00
\$ / R		On 05/09/2019	Any day expiry		14.79300	14.79300	14.96370	14.96370		18.59	0.00	0.00	0	0.00
\$ / R	19.00	Call	On 05/09/2019	Any day expiry	288.37870	0.28838	306.59690	0.30660	288.379	24.95	0.17	0.00	0	20,000.00
\$ / R		On 16/09/2019	Foreign Exchange Future		14.81290	14.81290	14.98450	14.98450		18.56	0.00	1,673,857.70	113	20,642.00
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	14.95550	0.01496	14.70860	0.01471	14.955	16.38	0.02	0.00	0	1,000.00
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	105.19130	0.10519	80.50150	0.08050	105.191	14.66	0.10	0.00	0	1,000.00
\$ / R	13.91	Put	On 16/09/2019	Foreign Exchange Future	560.50850	0.56051	501.73290	0.50173	560.508	17.22	0.32	0.00	0	81,930.00
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	586.77000	0.58677	526.31670	0.52632	586.770	17.28	0.33	0.00	0	800.00
\$ / R	14.09	Put	On 16/09/2019	Foreign Exchange Future	642.62780	0.64263	577.48700	0.57749	642.628	17.43	0.35	0.00	0	33,715.00
\$ / R	14.14	Put	On 16/09/2019	Foreign Exchange Future	667.80260	0.66780	599.59490	0.59959	667.803	17.51	0.36	0.00	0	141,127.00
\$ / R	14.21	Put	On 16/09/2019	Foreign Exchange Future	703.85360	0.70385	631.31010	0.63131	703.854	17.62	0.37	0.00	0	2,700.00
\$ / R	14.33	Put	On 16/09/2019	Foreign Exchange Future	767.79040	0.76779	690.34020	0.69034	767.790	17.81	0.39	0.00	0	33,151.00
\$ / R	14.72	Put	On 16/09/2019	Foreign Exchange Future	993.25910	0.99326	904.59110	0.90459	993.259	18.43	0.45	0.00	0	1,200.00
\$ / R	15.38	Put	On 16/09/2019	Foreign Exchange Future	1,422.84520	1.42285	1,319.61470	1.31961	1,422.845	19.38	0.54	0.00	0	5,000.00
\$ / R	15.55	Call	On 16/09/2019	Foreign Exchange Future	805.76470	0.80576	870.26870	0.87027	805.765	19.62	0.43	0.00	0	30,000.00
\$ / R	15.56	Put	On 16/09/2019	Foreign Exchange Future	1,550.06330	1.55006	1,442.71720	1.44272	1,550.063	19.63	0.57	0.00	0	2,571.00
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	721.75700	0.72176	778.97630	0.77898	721.757	20.09	0.40	0.00	0	1,000.00
\$ / R	17.23	Call	On 16/09/2019	Foreign Exchange Future	461.02860	0.46103	498.35670	0.49836	461.029	21.90	0.27	0.00	0	800.00
\$ / R	17.64	Call	On 16/09/2019	Foreign Exchange Future	406.37980	0.40638	438.92590	0.43893	406.380	22.42	0.24	0.00	0	5,000.00
\$ / R	17.85	Call	On 16/09/2019	Foreign Exchange Future	384.15990	0.38416	412.11250	0.41211	384.160	22.75	0.23	0.00	0	2,700.00
\$ / R	17.93	Call	On 16/09/2019	Foreign Exchange Future	377.18960	0.37719	402.48210	0.40248	377.190	22.89	0.22	0.00	0	2,571.00
\$ / R	18.29	Call	On 16/09/2019	Foreign Exchange Future	348.64140	0.34864	369.55470	0.36955	348.641	23.55	0.21	0.00	0	81,930.00
\$ / R	18.47	Call	On 16/09/2019	Foreign Exchange Future	335.93790	0.33594	355.66860	0.35567	335.938	23.88	0.20	0.00	0	1,200.00
\$ / R	18.63	Call	On 16/09/2019	Foreign Exchange Future	325.43110	0.32543	344.18340	0.34418	325.431	24.18	0.19	0.00	0	33,715.00
\$ / R	18.67	Call	On 16/09/2019	Foreign Exchange Future	322.91110	0.32291	341.42880	0.34143	322.911	24.25	0.19	0.00	0	141,127.00
\$ / R	19.32	Call	On 16/09/2019	Foreign Exchange Future	282.81980	0.28282	302.53580	0.30254	282.820	25.32	0.17	0.00	0	33,151.00
\$ / R		On 30/09/2019	Any day expiry		14.83810	14.83810	15.01090	15.01090		18.61	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	234.74900	0.23475	192.73050	0.19273	234.749	15.85	0.18	0.00	0	500.00
\$ / R	14.20	Put	On 30/09/2019	Any day expiry	707.89830	0.70790	636.20620	0.63621	707.898	17.58	0.37	0.00	0	250.00
\$ / R	14.25	Put	On 30/09/2019	Any day expiry	734.07980	0.73408	659.25770	0.65926	734.080	17.66	0.37	0.00	0	250.00
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	801.34330	0.80134	863.88340	0.86388	801.343	19.77	0.43	0.00	0	500.00
\$ / R	16.50	Call	On 30/09/2019	Any day expiry	612.76420	0.61276	661.21300	0.66121	612.764	20.92	0.34	0.00	0	250.00
\$ / R	16.89	Call	On 30/09/2019	Any day expiry	540.43520	0.54044	583.25840	0.58326	540.435	21.41	0.30	0.00	0	250.00
\$ / R		On 02/10/2019	Any day expiry		14.84170	14.84170	15.01470	15.01470		18.62	0.00	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 31/10/2019	Any day expiry			14.89710	14.89710		15.07200	15.07200		18.71	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	249.31010	0.24931	207.75340	0.20775	249.310	15.82	0.18	0.00	0	500.00			
\$ / R	14.20	Put	On 31/10/2019	Any day expiry	730.14820	0.73015	659.32650	0.65933	730.148	17.62	0.36	0.00	0	250.00			
\$ / R	14.25	Put	On 31/10/2019	Any day expiry	756.30320	0.75630	682.49940	0.68250	756.303	17.70	0.37	0.00	0	250.00			
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	824.09740	0.82410	885.58150	0.88558	824.097	20.02	0.42	0.00	0	500.00			
\$ / R	16.70	Call	On 31/10/2019	Any day expiry	639.07320	0.63907	687.37760	0.68738	639.073	21.12	0.34	0.00	0	250.00			
\$ / R	17.09	Call	On 31/10/2019	Any day expiry	569.15800	0.56916	612.32790	0.61233	569.158	21.60	0.30	0.00	0	250.00			
\$ / R			On 29/11/2019	Any day expiry	14.95620	14.95620	15.13200	15.13200		18.84	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	265.46470	0.26546	221.61380	0.22161	265.465	15.90	0.18	0.00	0	500.00			
\$ / R	14.20	Put	On 29/11/2019	Any day expiry	750.81420	0.75081	681.10130	0.68110	750.814	17.69	0.36	0.00	0	250.00			
\$ / R	14.25	Put	On 29/11/2019	Any day expiry	776.92030	0.77692	704.65210	0.70465	776.920	17.77	0.36	0.00	0	250.00			
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	853.97870	0.85398	914.77140	0.91477	853.979	20.25	0.41	0.00	0	500.00			
\$ / R	16.87	Call	On 29/11/2019	Any day expiry	670.78150	0.67078	719.06060	0.71906	670.781	21.33	0.34	0.00	0	250.00			
\$ / R	17.26	Call	On 29/11/2019	Any day expiry	602.32920	0.60233	645.39480	0.64539	602.329	21.80	0.31	0.00	0	250.00			
\$ / R			On 02/12/2019	Any day expiry	14.96230	14.96230	15.13820	15.13820		18.84	0.00	0.00	0	55.00			
\$ / R			On 13/12/2019	Foreign Exchange Future	14.98470	14.98470	15.16100	15.16100		18.93	0.00	0.00	0	0.00			
\$ / R	11.89	Put	On 13/12/2019	Foreign Exchange Future	56.61830	0.05662	46.55230	0.04655	56.618	14.13	0.06	0.00	0	1,000.00			
\$ / R	13.66	Put	On 13/12/2019	Foreign Exchange Future	517.63200	0.51763	462.70700	0.46271	517.632	17.10	0.28	0.00	0	1,000.00			
\$ / R	17.38	Call	On 13/12/2019	Foreign Exchange Future	611.42760	0.61143	654.23990	0.65424	611.428	21.93	0.31	0.00	0	1,000.00			
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	347.25880	0.34726	380.62170	0.38062	347.259	25.29	0.18	0.00	0	2,000.00			
\$ / R			On 31/12/2019	Any day expiry	15.02140	15.02140	15.19830	15.19830		18.95	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	282.37470	0.28237	238.33040	0.23833	282.375	15.97	0.18	0.00	0	500.00			
\$ / R	14.20	Put	On 31/12/2019	Any day expiry	771.66340	0.77166	701.15690	0.70116	771.663	17.75	0.35	0.00	0	250.00			
\$ / R	14.25	Put	On 31/12/2019	Any day expiry	796.65690	0.79666	724.84750	0.72485	796.657	17.81	0.36	0.00	0	250.00			
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	883.76190	0.88376	943.96860	0.94397	883.762	20.47	0.41	0.00	0	500.00			
\$ / R	17.05	Call	On 31/12/2019	Any day expiry	704.85040	0.70485	752.98480	0.75298	704.850	21.51	0.34	0.00	0	250.00			
\$ / R	17.44	Call	On 31/12/2019	Any day expiry	637.90800	0.63791	681.05010	0.68105	637.908	21.98	0.31	0.00	0	250.00			
\$ / R			On 02/01/2020	Any day expiry	15.02550	15.02550	15.20240	15.20240		19.02	0.00	0.00	0	55.00			
\$ / R			On 31/01/2020	Any day expiry	15.08460	15.08460	15.26240	15.26240		19.12	0.00	0.00	0	55.00			
\$ / R			On 02/03/2020	Any day expiry	15.14780	15.14780	15.32660	15.32660		19.19	0.00	0.00	0	55.00			
\$ / R			On 16/03/2020	Foreign Exchange Future	15.17630	15.17630	15.35560	15.35560		19.25	0.00	0.00	0	3,966.00			
\$ / R			On 02/04/2020	Any day expiry	15.21090	15.21090	15.39080	15.39080		19.26	0.00	0.00	0	55.00			
\$ / R			On 29/04/2020	Any day expiry	15.26600	15.26600	15.44670	15.44670		19.32	0.00	0.00	0	55.00			
\$ / R			On 02/06/2020	Any day expiry	15.33520	15.33520	15.51710	15.51710		19.43	0.00	0.00	0	1,055.00			
\$ / R			On 12/06/2020	Foreign Exchange Future	15.35560	15.35560	15.53780	15.53780		19.43	0.00	0.00	0	0.00			
\$ / R			On 28/07/2020	Any day expiry	15.44940	15.44940	15.63300	15.63300		19.52	0.00	0.00	0	84,000.00			
\$ / R			On 14/09/2020	Foreign Exchange Future	15.54720	15.54720	15.73230	15.73230		19.59	0.00	0.00	0	0.00			
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	14.30900	14.30900	14.46850	14.46850		18.80	0.00	171,708.00	12	331.00			
\$ / R MAXI			On 18/03/2019	Foreign Exchange Future	14.48190	14.48190	14.64460	14.64460		18.37	0.00	0.00	0	10.00			
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	14.64260	14.64260	14.80820	14.80820		18.47	0.00	0.00	0	0.00			
\$ / R MAXI			On 16/09/2019	Foreign Exchange Future	14.81290	14.81290	14.98450	14.98450		18.56	0.00	0.00	0	0.00			
\$ / R MAXI			On 13/12/2019	Foreign Exchange Future	14.98470	14.98470	15.16100	15.16100		18.93	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
£ / R	On 30/11/2018	Any day expiry		18.80810	18.80810		18.90780	18.90780		17.80	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future		18.95520	18.95520		19.05920	19.05920		17.73	0.00	6,653,275.20	351	439,602.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	401.15100	0.40115	457.85320	0.45785	401.151	18.15	0.42	0.00	0	200.00
£ / R	On 14/12/2018	Foreign Exchange Future	21.00	Call	79.58610	0.07959	98.88120	0.09888	79.586	20.17	0.11	0.00	0	400.00
£ / R	On 18/03/2019	Foreign Exchange Future		19.28130	19.28130		19.38920	19.38920		17.40	0.00	6,748,455.00	350	6,644.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	335.90590	0.33591	319.98150	0.31998	335.906	17.10	0.25	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	594.98730	0.59499	648.47860	0.64848	594.987	17.94	0.40	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	276.99620	0.27700	309.26190	0.30926	276.996	19.23	0.21	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.58420	19.58420		19.69620	19.69620		17.86	0.00	6,854,470.00	350	5,506.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.91050	19.91050		20.03070	20.03070		18.27	0.00	6,968,675.00	350	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future		20.23950	20.23950		20.36540	20.36540		18.76	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future		20.60560	20.60560		20.73480	20.73480		19.16	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.12807	0.12807		0.12997	0.12997		25.17	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.13071	0.13071		0.13267	0.13267		23.45	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13319	0.13319		0.13520	0.13520		22.81	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry		16.59770	16.59770		16.69250	16.69250		17.49	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future		16.64580	16.64580		16.83420	16.83420		17.39	0.00	9,438,168.60	567	108,082.00
€ / R	On 18/03/2019	Foreign Exchange Future		16.99590	16.99590		17.19040	17.19040		17.05	0.00	6,033,544.50	355	36,311.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	173.84980	0.17385	143.57630	0.14358	173.850	15.35	0.18	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,279.63650	1.27964	1,429.93670	1.42994	1,279.636	15.66	0.74	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	957.93580	0.95794	851.12120	0.85112	957.936	17.59	0.55	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	185.18090	0.18518	216.22190	0.21622	185.181	21.14	0.16	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future		17.32300	17.32300		17.52330	17.52330		17.19	0.00	6,063,050.00	350	4,906.00
€ / R	On 14/08/2019	Any day expiry		17.55660	17.55660		17.76150	17.76150		17.32	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	787.77310	0.78777	702.13910	0.70214	787.773	16.57	0.39	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	549.64770	0.54965	602.88680	0.60289	549.648	19.97	0.30	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		17.68260	17.68260		17.89110	17.89110		17.38	0.00	6,188,910.00	350	6,834.00
€ / R	On 13/12/2019	Foreign Exchange Future		17.99320	17.99320		18.20790	18.20790		17.57	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future		18.40670	18.40670		18.63170	18.63170		17.80	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.15000	98.15000		98.27000	98.27000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future		589.62100	589.62100		588.39400	588.39400			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		600.95700	600.95700		599.70500	599.70500			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future		610.94800	610.94800		609.67500	609.67500			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future		622.05700	622.05700		620.76800	620.76800			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future		678.82500	678.82500		677.08000	677.08000			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		691.87600	691.87600		690.09600	690.09600			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future		703.37800	703.37800		701.56800	701.56800			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future		716.16900	716.16900		714.33300	714.33300			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
ALBI	On 01/11/2018	Index Future	612.73100		612.73100		611.12000	611.12000			0.00	24,509,240.00	4	591.00
ALBI	On 07/02/2019	Index Future	624.51200		624.51200		622.86900	622.86900			0.00	0.00	0	513.00
ALBI	On 02/05/2019	Index Future	634.89400		634.89400		633.22300	633.22300			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	646.43900		646.43900		644.74400	644.74400			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.22340		10.22340		10.33760	10.33760		14.46	0.00	153,351.00	15	36,596.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.36020		10.36020		10.47680	10.47680		14.08	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.49280		10.49280		10.61120	10.61120		14.46	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.63630		10.63630		10.75930	10.75930		14.82	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.78230		10.78230		10.90940	10.90940		15.30	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	10.94540		10.94540		11.07400	11.07400		15.69	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.07410		11.07410		11.15370	11.15370		15.53	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.22970		11.22970		11.31130	11.31130		15.21	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	11.37030		11.37030		11.45500	11.45500		15.67	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.38770		11.38770		11.47300	11.47300		16.04	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.53640		11.53640		11.62620	11.62620		16.39	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.68800		11.68800		11.78100	11.78100		16.61	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.52970		14.52970		14.72260	14.72260		17.50	0.00	0.00	0	1,748.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.85170		14.85170		15.05060	15.05060		17.55	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.15290		15.15290		15.35730	15.35730		17.98	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.48400		15.48400		15.69680	15.69680		18.34	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.76690		15.76690		15.98490	15.98490		18.50	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	16.44280		16.44280		16.67280	16.67280		18.92	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.06710		2.06710		2.08770	2.08770		17.01	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.08520		2.08520		2.10520	2.10520		16.31	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.10330		2.10330		2.12270	2.12270		16.34	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	161.33140		161.33140		241.76300	241.76300			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.25320		2.25320		2.27950	2.27950		16.70	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.30180		2.30180		2.32870	2.32870		16.24	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.34810		2.34810		2.37580	2.37580		16.61	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.39070		2.39070		2.41880	2.41880		17.00	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.53580		2.53580		2.56600	2.56600		18.00	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.60770		2.60770		2.63900	2.63900		18.24	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

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
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future	11.23546	74.36280		11.26708	74.18309				0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.37842	75.79245		11.41137	75.60902				0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.49987	73.26280		11.53395	73.07632				0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.63313	74.59449		11.66834	74.40541				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 01/11/2018	Bond Future	11.46903	76.27576		11.50055	76.07417				0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.60436	77.74222		11.63719	77.53647				0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.72504	74.77439		11.75904	74.56519				0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.85433	76.13329		11.88947	75.92112				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 01/11/2018	GOVI	606.52800	606.52800		604.92800	604.92800				0.00	0.00	0	460.00
GOVI	On 07/02/2019	GOVI	618.18900	618.18900		616.55700	616.55700				0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	628.46600	628.46600		626.80700	626.80700				0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	639.89400	639.89400		638.21100	638.21100				0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.82830	1.82830		1.84860	1.84860			19.08	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.85240	1.85240		1.87310	1.87310			18.31	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.87510	1.87510		1.89600	1.89600			18.68	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.73748	132.73748		132.75599	132.75599				0.00	0.00	0	529.00
I2025	On 07/02/2019	Bond Future	133.90815	133.90815		133.92579	133.92579				0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	136.15395	136.15395		136.17260	136.17260				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	138.60935	138.60935		138.62980	138.62980				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 01/11/2018	Bond Future	100.87458	100.87458		100.85914	100.85914				0.00	0.00	0	1,568.00
I2029	On 07/02/2019	Bond Future	102.83910	102.83910		102.82251	102.82251				0.00	0.00	0	1,386.00
I2029	On 02/05/2019	Bond Future	103.49142	103.49142		103.47498	103.47498				0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	105.39313	105.39313		105.37757	105.37757				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 01/11/2018	Bond Future	102.89109	102.89109		102.87501	102.87501				0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future	104.89490	104.89490		104.87761	104.87761				0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.50966	105.50966		105.49253	105.49253				0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	107.44846	107.44846		107.43224	107.43224				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/11/2018	Bond Future	122.74815		122.74815		122.72910	122.72910			0.00	0.00	0	6,394.00
I2038	On 07/02/2019	Bond Future	123.54748		123.54748		123.52691	123.52691			0.00	0.00	0	3,452.00
I2038	On 02/05/2019	Bond Future	125.61963		125.61963		125.59923	125.59923			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	127.87547		127.87547		127.85614	127.85614			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 01/11/2018	Bond Future	116.81049		116.81049		116.79221	116.79221			0.00	0.00	0	9,367.00
I2046	On 07/02/2019	Bond Future	119.08535		119.08535		119.06562	119.06562			0.00	0.00	0	2,715.00
I2046	On 02/05/2019	Bond Future	119.39735		119.39735		119.37799	119.37799			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	121.59131		121.59131		121.57281	121.57281			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/11/2018	Bond Future	122.66986		122.66986		122.65061	122.65061			0.00	0.00	0	7,454.00
I2050	On 07/02/2019	Bond Future	123.28753		123.28753		123.26686	123.26686			0.00	0.00	0	2,630.00
I2050	On 02/05/2019	Bond Future	125.35524		125.35524		125.33498	125.33498			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	125.84135		125.84135		125.82199	125.82199			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 01/11/2018	Index Future	253.79000		253.79000		253.69600	253.69600			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future	258.73300		258.73300		258.63500	258.63500			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	263.07300		263.07300		262.97400	262.97400			0.00	0.00	0	0.00
IGOV	On 01/08/2019	Index Future	267.90800		267.90800		267.81000	267.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
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 14/12/2018	Foreign Exchange Future	0.14070		0.14070		0.14230	0.14230			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.14040		0.14040		0.14180	0.14180			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14030		0.14030		0.14150	0.14150			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.76830		1.76830		1.78600	1.78600		15.97	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.79740		1.79740		1.81540	1.81540		14.98	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.82480		1.82480		1.84320	1.84320		15.44	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.43970		9.43970		9.47960	9.47960		15.19	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.56450		9.56450		9.60550	9.60550		14.71	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.68580		9.68580		9.72800	9.72800		15.25	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	9.81910		9.81910		9.86370	9.86370		15.66	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.32020		10.32020		10.37740	10.37740		16.60	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.47510		10.47510		10.54290	10.54290		16.95	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
PULA / R	On 14/12/2018	Foreign Exchange Future			1.34110		1.34110		1.35020	1.35020			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.34850		1.34850		1.35770	1.35770			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36100		1.36100		1.36380	1.36380			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.32470		1.32470		1.31730	1.31730			0.00	0.00	0	30.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.16330		1.16330		1.16350	1.16350			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.17360		1.17360		1.17380	1.17380			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.18310		1.18310		1.18340	1.18340			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.18259		111.36507		9.22898	111.09126		7.10	0.00	36,527,742.96	328	67,928.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.56	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1.12000		0.00112		0.85000	0.00085	1.120	6.55	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,808.79000		1.80879		2,056.71000	2.05671	1,808.790	6.83	0.85	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	787.64000		0.78764		968.56000	0.96856	787.640	7.02	0.56	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.28036		108.20145		9.32918	107.92211		7.36	0.00	0.00	0	839.00
R186	On 07/02/2019	Bond Future	8.30	Call	153.50000		0.15350		133.96000	0.13396	153.500	6.71	0.08	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	292.24000		0.29224		258.58000	0.25858	292.240	6.81	0.14	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	623.96000		0.62396		562.42000	0.56242	623.960	7.03	0.25	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,329.50000		2.32950		2,503.80000	2.50380	2,329.500	7.26	0.59	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,749.73000		1.74973		1,620.49000	1.62049	1,749.730	7.37	0.50	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	642.16000		0.64216		714.17000	0.71417	642.160	7.98	0.23	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	620.64000		0.62064		690.75000	0.69075	620.640	8.00	0.22	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.36809		109.99983		9.41912	109.71581		7.39	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.70	Call	810.60000		0.81060		745.06000	0.74506	810.600	6.73	0.25	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,160.42000		2.16042		2,031.32000	2.03132	2,160.420	7.25	0.48	0.00	0	200.00
R186	On 02/05/2019	Bond Future	10.07	Put	1,059.77000		1.05977		1,142.05000	1.14205	1,059.770	7.95	0.26	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.46537		106.70096		9.51874	106.41288			0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/11/2018	Bond Future			301.02934		301.02934		300.85030	300.85030			0.00	0.00	0	953.00
R197	On 07/02/2019	Bond Future			299.54473		299.54473		299.35956	299.35956			0.00	0.00	0	1,400.00
R197	On 02/05/2019	Bond Future			304.56841		304.56841		304.38167	304.38167			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			302.61160		302.61160		302.42474	302.42474			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 01/11/2018	Bond Future			235.75378		235.75378		235.85464	235.85464			0.00	0.00	0	8,088.00
R202	On 07/02/2019	Bond Future			236.44256		236.44256		236.54363	236.54363			0.00	0.00	0	2,057.00
R202	On 02/05/2019	Bond Future			240.40803		240.40803		240.51200	240.51200			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			240.81386		240.81386		240.92221	240.92221			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 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/11/2018	Bond Future			8.53403		98.63425		8.59084	98.43630		4.02	0.00	0.00	0	37,320.00
R2023	On 07/02/2019	Bond Future			8.64336		100.53047		8.70480	100.32849		3.97	0.00	0.00	0	17,367.00
R2023	On 02/05/2019	Bond Future			8.73501		98.27420		8.80079	98.06879		4.29	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.84123		100.06068		8.91201	99.85258			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 01/11/2018	Bond Future			9.60108		91.24642		9.64225	90.98847		9.64	0.00	0.00	0	49,357.00
R2030	On 07/02/2019	Bond Future			9.69096		88.99120		9.73385	88.72803		10.06	0.00	0.00	0	5,954.00
R2030	On 07/02/2019	Bond Future	8.90	Call	321.41000		0.32141		289.68000	0.28968	321.410	9.03	0.14	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.18	Call	707.03000		0.70703		647.90000	0.64790	707.030	9.40	0.26	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,705.27000		1.70527		1,593.98000	1.59398	1,705.270	9.92	0.47	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,949.68000		1.94968		1,828.01000	1.82801	1,949.680	9.99	0.51	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	889.25000		0.88925		969.75000	0.96975	889.250	10.61	0.27	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.77293		90.47025		9.81735	90.20260		10.22	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future			9.86519		88.11003		9.91120	87.83852			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 01/11/2018	Bond Future			9.79145		89.45352		9.83263	89.17516		10.88	0.00	6,709,014.00	75	38,628.00
R2032	On 07/02/2019	Bond Future			9.88308		91.17326		9.92587	90.88933		10.89	0.00	0.00	0	4,456.00
R2032	On 02/05/2019	Bond Future			9.96247		88.53350		10.00669	88.24477		11.61	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			10.04868		90.14268		10.09434	89.84967			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 01/11/2018	Bond Future			9.95178		93.01616		9.98290	92.78411		11.54	0.00	1,581,274.72	17	74,697.00
R2035	On 07/02/2019	Bond Future			10.04523		94.80438		10.07755	94.56761		11.56	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			10.12152		91.88286		10.15486	91.64206		12.38	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.20546		93.55300		10.23980	93.30889			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 01/11/2018	Bond Future			10.03568		89.50199		10.06170	89.30790		12.09	0.00	0.00	0	52,970.00
R2037	On 07/02/2019	Bond Future			10.12289		86.96266		10.14987	86.76461		12.72	0.00	0.00	0	11,591.00
R2037	On 02/05/2019	Bond Future			10.20113		88.40796		10.22895	88.20653		12.98	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.28855		85.75994		10.31719	85.55580			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
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	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 01/11/2018	Bond Future			10.11058		92.73750		10.14163	92.48977		12.45	0.00	21,793,312.50	235	26,546.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.17	0.00	0.00	0	2,950.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 01/11/2018	Bond Future	9.10	Call	0.03000		0.00003		0.03000	0.00003	0.030	11.17	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	0.16000		0.00016		0.16000	0.00016	0.160	11.16	0.00	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	176.58000		0.17658		158.20000	0.15820	176.580	12.15	0.15	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	587.87000		0.58787		529.72000	0.52972	587.870	12.45	0.36	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.19723		90.00972		10.22940	89.75708		13.12	0.00	0.00	0	2,384.00
R2040	On 02/05/2019	Bond Future			10.27477		91.50566		10.30793	91.24872		13.40	0.00	0.00	0	0.00
R2040	On 01/08/2019	Bond Future			10.36135		88.66364		10.39551	88.40300			0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/11/2018	Bond Future			10.14007		89.72437		10.17108	89.47434		13.02	0.00	0.00	0	33,458.00
R2044	On 07/02/2019	Bond Future			10.22377		87.06403		10.25590	86.80887		13.73	0.00	0.00	0	6,535.00
R2044	On 02/05/2019	Bond Future			10.29853		88.51094		10.33162	88.25154		14.03	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.38186		85.73965		10.41593	85.47649			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 01/11/2018	Bond Future			10.12031		88.80356		10.15134	88.54724		13.42	0.00	0.00	0	91,180.00
R2048	On 07/02/2019	Bond Future			10.20532		90.51084		10.23748	90.24929		13.48	0.00	0.00	0	10,093.00
R2048	On 02/05/2019	Bond Future			10.27444		87.58119		10.30754	87.31527		14.49	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.35009		89.17322		10.38414	88.90338			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 01/11/2018	Bond Future			7.05799		102.44666		7.20904	102.27670		0.65	0.00	0.00	0	18,869.00
R207	On 07/02/2019	Bond Future			7.00121		100.77125		7.19831	100.59778		0.60	0.00	0.00	0	62.00
R207	On 02/05/2019	Bond Future			6.92185		102.44617		7.18695	102.26973		0.56	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			6.61920		100.66756		7.03125	100.48902			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 01/11/2018	Bond Future			7.70709		98.61596		7.83563	98.34323		1.76	0.00	0.00	0	29,067.00
R208	On 07/02/2019	Bond Future			7.77660		100.51184		7.92291	100.23362		1.81	0.00	35,380,167.68	352	176.00
R208	On 02/05/2019	Bond Future			7.84008		98.78283		8.00555	98.49993		1.96	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.91409		100.57849		8.10542	100.29152			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 01/11/2018	Bond Future			9.91457		70.52570		9.94555	70.33042		12.93	0.00	0.00	0	122,967.00
R209	On 01/11/2018	Bond Future	8.89	Call	0.03000		0.00003		0.03000	0.00003	0.030	11.77	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	0.14000		0.00014		0.14000	0.00014	0.140	11.77	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,936.26000		2.93626		3,127.05000	3.12705	2,936.260	12.03	0.94	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	166.87000		0.16687		148.82000	0.14882	166.870	12.35	0.17	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/11/2018	Bond Future	9.82	Put	1,088.19000	1.08819	1,234.30000	1.23430	1,088.190	12.67	0.62	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	569.70000	0.56970	676.62000	0.67662	569.700	12.90	0.41	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	520.48000	0.52048	622.22000	0.62222	520.480	12.93	0.38	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.99530	71.88153	10.02734	71.68233		12.99	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	209.14000	0.20914	193.53000	0.19353	209.140	11.46	0.10	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	880.41000	0.88041	830.69000	0.83069	880.410	12.32	0.29	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,536.68000	1.53668	1,625.12000	1.62512	1,536.680	13.26	0.39	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.06472	69.92846	10.09769	69.72589		13.87	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			10.13955	71.19954	10.17342	70.99404			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
R210	On 01/11/2018	Bond Future			186.31370	186.31370	185.82285	185.82285			0.00	0.00	0	1,976.00
R210	On 07/02/2019	Bond Future			189.94220	189.94220	189.44002	189.44002			0.00	0.00	0	712.00
R210	On 02/05/2019	Bond Future			190.57300	190.57300	190.06352	190.06352			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			194.07485	194.07485	193.55801	193.55801			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 01/11/2018	Bond Future			155.56921	155.56921	155.54628	155.54628			0.00	0.00	0	2,920.00
R212	On 07/02/2019	Bond Future			156.44382	156.44382	156.41910	156.41910			0.00	0.00	0	1,526.00
R212	On 02/05/2019	Bond Future			159.06752	159.06752	159.04322	159.04322			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.91947	161.91947	161.89642	161.89642			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 01/11/2018	Bond Future			9.69640	82.13288	9.73758	81.88037		10.57	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.78776	83.71191	9.83057	83.45430		10.57	0.00	0.00	0	1,609.00
R213	On 02/05/2019	Bond Future			9.86247	81.55609	9.90667	81.29418		11.23	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			9.94475	83.03864	9.99039	82.77281			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 01/11/2018	Bond Future			10.09009	69.55976	10.12111	69.35810		13.79	0.00	0.00	0	24,893.00
R214	On 07/02/2019	Bond Future			10.17380	70.89703	10.20588	70.69139		13.86	0.00	0.00	0	3,572.00
R214	On 02/05/2019	Bond Future			10.24185	68.78160	10.27484	68.57246		14.86	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future			10.31625	70.03193	10.35014	69.81973			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

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
SGD / R	On 14/12/2018	Foreign Exchange Future	10.42940		10.42940		10.52990	10.52990		16.25	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.57910		10.57910		10.68160	10.68160		15.79	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.71980		10.71980		10.82410	10.82410		15.91	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.40250		2.40250		2.40910	2.40910		23.23	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.29040		2.29040		2.29520	2.29520		23.09	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.18900		2.18900		2.19000	2.19000		23.32	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.12240		1.12240		1.12860	1.12860			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.07130		1.07130		1.07790	1.07790			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.02880		1.02880		1.03530	1.03530			0.00	0.00	0	0.00

Total for Derivatives : 1,646,123,115.36 110,741 11 869 563.00

Grand Total: 1,646,123,115.36 110,741 11 869 563.00