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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 24/10/2018

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
<b>Derivatives</b>													
\$ / R	On 25/10/2018	Any day expiry	14.48750	14.48750		14.41990	14.41990		20.14	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry	14.49100	14.49100		14.42540	14.42540		17.59	0.00	0.00	0	225.00
\$ / R	On 30/10/2018	Any day expiry	14.49300	14.49300		14.42720	14.42720		17.95	0.00	0.00	0	2,500.00
\$ / R	On 31/10/2018	Any day expiry	14.49490	14.49490		14.42900	14.42900		18.21	0.00	17,134,780.00	1,180	2,426.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	0.11700	0.00012	0.23380	0.00023	0.117	25.16	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	9.10630	0.00911	8.41670	0.00842	9.106	21.71	0.05	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	581.36340	0.58136	517.45790	0.51746	581.363	21.06	0.92	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	19.64170	0.01964	23.02360	0.02302	19.642	20.86	0.10	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	61.94110	0.06194	84.70160	0.08470	61.941	19.46	0.26	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	86.38120	0.08638	118.65130	0.11865	86.381	19.01	0.34	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	176.99100	0.17699	154.70350	0.15470	176.991	18.51	0.56	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	171.11060	0.17111	149.95580	0.14996	171.111	18.46	0.55	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	79.38090	0.07938	73.94720	0.07395	79.381	18.75	0.33	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	369.36060	0.36936	434.20230	0.43420	369.361	19.23	0.79	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	31.71380	0.03171	31.91940	0.03192	31.714	19.49	0.16	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	19.61340	0.01961	20.71750	0.02072	19.613	19.84	0.10	0	114.00

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	16.47	Call	0.19680	0.00020	0.32220	0.00032	0.197	30.12	0.00	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	0.04190	0.00004	0.07370	0.00007	0.042	33.13	0.00	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.49680	14.49680	14.43080	14.43080		18.51	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.49870	14.49870	14.43270	14.43270		18.76	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.00	Put	28.51160	0.02851	33.10090	0.03310	28.512	19.72	0.13	0.00	0	20,000.00
\$ / R	On 05/11/2018	Any day expiry			14.50420	14.50420	14.43810	14.43810		18.28	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.05600	0.00006	0.04220	0.00004	0.056	31.73	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	17.38480	0.01738	17.75250	0.01775	17.385	18.03	0.08	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	0.67960	0.00068	0.73630	0.00074	0.680	29.29	0.00	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.51890	14.51890	14.45280	14.45280		18.31	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.52260	14.52260	14.45640	14.45640		18.43	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	174.99990	0.17500	212.17180	0.21217	175.000	18.11	0.38	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	273.40470	0.27340	252.71490	0.25271	273.405	18.43	0.52	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.52440	14.52440	14.45830	14.45830		18.49	0.00	0.00	0	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.01920	0.00002	0.02480	0.00002	0.019	31.05	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.09660	0.00010	0.08600	0.00009	0.097	26.17	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,313.54440	1.31354	1,247.60790	1.24761	1,313.544	20.37	0.97	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.32	Call	376.81330	0.37681	347.28450	0.34728	376.813	18.14	0.63	0.00	0	15,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	195.43570	0.19544	182.44240	0.18244	195.436	19.30	0.40	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	188.92900	0.18893	176.49070	0.17649	188.929	19.37	0.39	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.78	Call	176.50040	0.17650	165.11950	0.16512	176.500	19.52	0.37	0.00	0	30,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	146.07260	0.14607	137.25100	0.13725	146.073	19.92	0.32	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	511.67260	0.51167	568.95100	0.56895	511.673	19.92	0.68	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.52990	14.52990	14.46380	14.46380		18.38	0.00	0.00	0	0.00
\$ / R	On 20/11/2018	Any day expiry			14.53180	14.53180	14.46560	14.46560		18.43	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry			14.53540	14.53540	14.46930	14.46930		18.45	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.53730	14.53730	14.47110	14.47110		18.50	0.00	0.00	0	0.00
\$ / R	On 28/11/2018	Any day expiry			14.54650	14.54650	14.48030	14.48030		18.41	0.00	0.00	0	166.00
\$ / R	On 29/11/2018	Any day expiry			14.54840	14.54840	14.48210	14.48210		18.45	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.55030	14.55030	14.48390	14.48390		18.49	0.00	0.00	0	6,044.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	7.80570	0.00781	6.43480	0.00643	7.806	18.19	0.02	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	69.09500	0.06910	85.22690	0.08523	69.095	17.22	0.16	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	79.23100	0.07923	97.16040	0.09716	79.231	17.31	0.18	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	610.03290	0.61003	570.59670	0.57060	610.033	17.69	0.73	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	200.27350	0.20027	234.37220	0.23437	200.273	17.98	0.35	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	471.05920	0.47106	440.85660	0.44086	471.059	18.07	0.63	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	248.16780	0.24817	235.39900	0.23540	248.168	19.28	0.40	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	241.79850	0.24180	229.46540	0.22947	241.798	19.34	0.39	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	16.42670	0.01643	14.32150	0.01432	16.427	23.89	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	6.14780	0.00615	4.66230	0.00466	6.148	24.81	0.02	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.55960	14.55960	14.49310	14.49310		18.41	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,012.41810	1.01242	1,074.42370	1.07442	1,012.418	21.07	0.79	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.56140	14.56140	14.49500	14.49500		18.44	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	105.58850	0.10559	125.81710	0.12582	105.589	17.37	0.21	0.00	0	30,000.00

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 06/12/2018	Any day expiry	14.30	Put	240.59360	0.24059	276.31200	0.27631	240.594	18.03	0.37	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	585.05410	0.58505	639.69950	0.63970	585.054	19.48	0.62	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	890.37000	0.89037	950.86460	0.95086	890.370	20.66	0.75	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			14.56330	14.56330	14.49680	14.49680		18.47	0.00	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.57070	14.57070	14.50420	14.50420		18.38	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	64.57410	0.06457	77.86850	0.07787	64.574	16.99	0.14	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	107.13320	0.10713	126.24360	0.12624	107.133	17.26	0.20	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	219.00330	0.21900	209.69660	0.20970	219.003	19.87	0.33	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	108.38310	0.10838	104.72970	0.10473	108.383	21.53	0.18	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.57260	14.57260	14.50600	14.50600		18.41	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.57630	14.57630	14.50970	14.50970		18.59	0.00	1,569,153,271.30	107,651	830,628.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	2.23380	0.00223	2.15810	0.00216	2.234	23.94	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	2.71210	0.00271	2.49220	0.00249	2.712	23.56	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	3.21360	0.00321	3.03920	0.00304	3.214	22.78	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	3.60450	0.00360	3.47450	0.00347	3.604	22.26	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	3.68890	0.00369	3.56940	0.00357	3.689	22.15	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	4.04910	0.00405	3.97770	0.00398	4.049	21.74	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	4.55580	0.00456	4.56070	0.00456	4.556	21.22	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	4.83580	0.00484	4.88640	0.00489	4.836	20.96	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	5.65940	0.00566	5.85840	0.00586	5.659	20.28	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	6.56400	0.00656	6.94600	0.00695	6.564	19.66	0.02	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,082.86400	2.08286	2,016.64600	2.01665	2,082.864	19.66	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	7.73700	0.00774	8.38090	0.00838	7.737	18.98	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	8.25150	0.00825	9.01740	0.00902	8.251	18.72	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	9.03950	0.00904	10.00010	0.01000	9.040	18.35	0.02	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	11.82230	0.01182	13.52830	0.01353	11.822	17.31	0.03	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	12.66720	0.01267	14.61350	0.01461	12.667	17.05	0.03	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,588.96720	1.58897	1,524.31350	1.52431	1,588.967	17.05	0.97	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	13.58420	0.01358	15.79640	0.01580	13.584	16.79	0.04	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	14.57960	0.01458	18.63970	0.01864	14.580	16.53	0.04	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,394.93390	1.39493	1,335.26630	1.33527	1,394.934	16.35	0.95	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	19.94530	0.01995	27.17130	0.02717	19.945	16.37	0.05	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	22.04980	0.02205	29.72650	0.02973	22.050	16.42	0.06	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,348.34980	1.34835	1,289.42650	1.28943	1,348.350	16.42	0.94	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	27.64610	0.02765	36.42950	0.03643	27.646	16.52	0.07	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	28.52870	0.02853	37.47600	0.03748	28.529	16.54	0.07	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,167.22770	1.16723	1,111.64430	1.11164	1,167.228	16.72	0.91	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	40.92770	0.04093	51.94430	0.05194	40.928	16.72	0.09	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	47.16520	0.04717	59.09460	0.05909	47.165	16.79	0.11	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,123.46520	1.12347	1,068.79460	1.06879	1,123.465	16.79	0.90	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	61.75940	0.06176	75.58770	0.07559	61.759	16.94	0.13	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	75.64900	0.07565	91.04860	0.09105	75.649	17.06	0.15	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	79.44880	0.07945	95.24870	0.09525	79.449	17.09	0.16	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	89.54890	0.08955	106.35420	0.10635	89.549	17.16	0.17	0.00	0	700.00

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	13.79	Put	98.26360	0.09826	115.87980	0.11588	98.264	17.22	0.19	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	100.53220	0.10053	118.35660	0.11836	100.532	17.23	0.19	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	876.83220	0.87683	828.05660	0.82806	876.832	17.23	0.81	0.00	0	3,164.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	125.46190	0.12546	146.61310	0.14661	125.462	17.39	0.22	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	765.77780	0.76578	721.96730	0.72197	765.778	17.48	0.76	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	154.49920	0.15450	178.96180	0.17896	154.499	17.57	0.26	0.00	0	58,250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	730.79920	0.73080	688.66180	0.68866	730.799	17.57	0.74	0.00	0	20,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	187.63460	0.18763	215.50560	0.21551	187.635	17.74	0.30	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	194.76150	0.19476	223.32150	0.22332	194.762	17.77	0.30	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	644.69010	0.64469	606.99520	0.60700	644.690	17.79	0.69	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	205.77010	0.20577	235.36600	0.23537	205.770	17.82	0.32	0.00	0	236,970.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	209.52550	0.20953	239.46710	0.23947	209.525	17.84	0.32	0.00	0	36,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	601.26490	0.60126	565.99000	0.56599	601.265	17.91	0.66	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	224.96490	0.22496	256.29000	0.25629	224.965	17.91	0.34	0.00	0	13,650.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	241.08350	0.24108	273.79040	0.27379	241.083	17.98	0.35	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	571.52090	0.57152	537.97060	0.53797	571.521	17.99	0.64	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	266.53650	0.26654	301.30620	0.30131	266.537	18.08	0.38	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	279.83520	0.27984	315.62900	0.31563	279.835	18.13	0.39	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	526.13520	0.52614	495.32900	0.49533	526.135	18.13	0.61	0.00	0	100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	288.91300	0.28891	325.38370	0.32538	288.913	18.17	0.40	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	515.21300	0.51521	485.08370	0.48508	515.213	18.17	0.60	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	307.57150	0.30757	345.39250	0.34539	307.572	18.23	0.41	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	488.64050	0.48864	460.19600	0.46020	488.641	18.25	0.58	0.00	0	100,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	468.13750	0.46814	441.01870	0.44102	468.138	18.32	0.57	0.00	0	11,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	438.62160	0.43862	413.45770	0.41346	438.622	18.42	0.54	0.00	0	1,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	362.32160	0.36232	403.75770	0.40376	362.322	18.42	0.46	0.00	0	15,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	367.54500	0.36755	409.48950	0.40949	367.545	18.44	0.46	0.00	0	3,388.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	416.37260	0.41637	462.80290	0.46280	416.373	18.59	0.50	0.00	0	3,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	392.67260	0.39267	372.50290	0.37250	392.673	18.59	0.50	0.00	0	84,900.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	388.52140	0.38852	368.61720	0.36862	388.521	18.62	0.50	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	384.40930	0.38441	364.76630	0.36477	384.409	18.65	0.50	0.00	0	5,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	458.13120	0.45813	506.36620	0.50637	458.131	18.79	0.52	0.00	0	3,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	352.89860	0.35290	335.27380	0.33527	352.899	18.87	0.47	0.00	0	70,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	501.73970	0.50174	551.67250	0.55167	501.740	18.98	0.55	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	508.11580	0.50812	558.28360	0.55828	508.116	19.01	0.55	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	334.41580	0.33442	317.98360	0.31798	334.416	19.01	0.45	0.00	0	127,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	540.53140	0.54053	591.83270	0.59183	540.531	19.14	0.57	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	316.83140	0.31683	301.53270	0.30153	316.831	19.14	0.43	0.00	0	400.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	303.38630	0.30339	288.96000	0.28896	303.386	19.25	0.42	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	300.10970	0.30011	285.89440	0.28589	300.110	19.28	0.41	0.00	0	50,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	607.92330	0.60792	661.33550	0.66134	607.923	19.42	0.61	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	678.52110	0.67852	733.83030	0.73383	678.521	19.69	0.64	0.00	0	25,700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	254.82110	0.25482	243.53030	0.24353	254.821	19.69	0.36	0.00	0	101,333.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	252.04720	0.25205	240.93400	0.24093	252.047	19.72	0.36	0.00	0	10,000.00	

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 14/12/2018	Foreign Exchange Future	15.09	Call	230.89090	0.23089	221.13280	0.22113	230.891	19.94	0.33	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	228.37150	0.22837	218.77520	0.21878	228.372	19.97	0.33	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	216.17500	0.21617	207.35550	0.20736	216.175	20.11	0.32	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	204.62620	0.20463	196.53350	0.19653	204.626	20.24	0.30	0.00	0	4,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	828.32620	0.82833	886.83350	0.88683	828.326	20.24	0.70	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	867.39140	0.86739	926.58320	0.92658	867.391	20.38	0.71	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	907.04370	0.90704	966.60170	0.96660	907.044	20.52	0.72	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	169.73350	0.16973	163.21570	0.16322	169.733	20.71	0.26	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	153.54570	0.15355	147.80950	0.14781	153.546	20.94	0.24	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	150.16490	0.15016	144.58950	0.14459	150.165	20.99	0.23	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,070.55980	1.07056	1,131.74220	1.13174	1,070.560	21.04	0.77	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	146.85980	0.14686	141.44220	0.14144	146.860	21.04	0.23	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	145.23510	0.14524	139.89310	0.13989	145.235	21.07	0.23	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	132.88390	0.13288	128.11550	0.12812	132.884	21.28	0.21	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	131.41720	0.13142	126.71520	0.12672	131.417	21.30	0.21	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	129.96720	0.12997	125.33210	0.12533	129.967	21.33	0.21	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	117.64060	0.11764	113.55830	0.11356	117.641	21.56	0.19	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	113.80570	0.11381	109.89290	0.10989	113.806	21.64	0.18	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,364.52860	1.36453	1,427.77430	1.42777	1,364.529	21.92	0.83	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	99.72830	0.09973	96.41960	0.09642	99.728	21.95	0.16	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	93.38860	0.09339	90.34340	0.09034	93.389	22.10	0.15	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	84.66860	0.08467	81.61570	0.08162	84.669	22.33	0.14	0.00	0	5,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	74.77180	0.07477	71.78500	0.07178	74.772	22.58	0.13	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	72.19760	0.07220	69.31640	0.06932	72.198	22.64	0.12	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	67.31630	0.06732	64.63250	0.06463	67.316	22.76	0.12	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	64.24900	0.06425	61.68840	0.06169	64.249	22.84	0.11	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	44.33260	0.04433	42.54570	0.04255	44.333	23.48	0.08	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	33.67710	0.03368	32.28580	0.03229	33.677	23.96	0.06	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	26.86190	0.02686	25.71830	0.02572	26.862	24.36	0.05	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.58750	14.58750	14.52070	14.52070		18.52	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	138.57260	0.13857	159.94160	0.15994	138.573	17.36	0.23	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	282.38140	0.28238	316.81090	0.31681	282.381	18.02	0.38	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	621.95090	0.62195	674.46570	0.67447	621.951	19.30	0.59	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	917.28740	0.91729	976.06340	0.97606	917.287	20.35	0.71	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.58940	14.58940	14.52250	14.52250		18.53	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	25.90890	0.02591	32.95790	0.03296	25.909	16.57	0.06	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	34.56530	0.03457	43.09360	0.04309	34.565	16.68	0.08	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	400.14900	0.40015	380.33920	0.38034	400.149	18.69	0.49	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	365.64830	0.36565	347.95120	0.34795	365.648	18.92	0.46	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.60810	14.60810	14.54100	14.54100		18.19	0.00	11,504,053.20	786	2,808.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	23.37690	0.02338	27.22530	0.02723	23.377	16.89	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	129.42610	0.12943	147.89390	0.14789	129.426	16.93	0.21	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	657.34310	0.65734	622.12070	0.62212	657.343	17.58	0.65	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	281.80680	0.28181	314.62730	0.31463	281.807	17.62	0.36	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 31/12/2018	Any day expiry	14.96	Put	681.60260	0.68160	733.62590	0.73363	681.603	19.08	0.60	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	51.90980	0.05191	49.52730	0.04953	51.910	23.51	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	28.15660	0.02816	26.25610	0.02626	28.157	24.64	0.05	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.61190	14.61190	14.54460	14.54460		18.16	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.64200	14.64200	14.57420	14.57420		18.12	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	23.33450	0.02333	24.72080	0.02472	23.334	17.95	0.04	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.66460	14.66460	14.59610	14.59610		18.01	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.66640	14.66640	14.59800	14.59800		18.02	0.00	0.00	0	1,020.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	45.67910	0.04568	50.76480	0.05076	45.679	16.73	0.08	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	318.21850	0.31822	349.42250	0.34942	318.218	17.29	0.34	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	339.73670	0.33974	372.25150	0.37225	339.737	17.37	0.36	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	685.86030	0.68586	653.35550	0.65336	685.860	17.58	0.60	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	386.97710	0.38698	370.00940	0.37001	386.977	19.07	0.40	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	299.33930	0.29934	286.46920	0.28647	299.339	19.82	0.32	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.69060	14.69060	14.62150	14.62150		18.12	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.71850	14.71850	14.64860	14.64860		18.09	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	65.75800	0.06576	72.40810	0.07241	65.758	16.59	0.09	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	363.78860	0.36379	395.69420	0.39569	363.789	17.26	0.34	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	385.87740	0.38588	418.95450	0.41895	385.877	17.34	0.36	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	716.09180	0.71609	685.42870	0.68543	716.092	17.79	0.57	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	437.38390	0.43738	419.91840	0.41992	437.384	19.22	0.39	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	347.09300	0.34709	333.33780	0.33334	347.093	19.96	0.33	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.75190	14.75190	14.68120	14.68120		18.14	0.00	61,707,197.70	4,183	53,245.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	3.49600	0.00350	2.72840	0.00273	3.496	22.60	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	11.59020	0.01159	10.06340	0.01006	11.590	17.85	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	36.45830	0.03646	37.76290	0.03776	36.458	17.01	0.05	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	38.74310	0.03874	40.33660	0.04034	38.743	16.97	0.06	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	68.25590	0.06826	74.01710	0.07402	68.256	16.60	0.09	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	70.17950	0.07018	76.22730	0.07623	70.179	16.59	0.09	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	78.33510	0.07834	85.61020	0.08561	78.335	16.51	0.10	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	83.82350	0.08382	91.93310	0.09193	83.824	16.46	0.11	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	92.04690	0.09205	101.40950	0.10141	92.047	16.40	0.12	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	95.77050	0.09577	105.70430	0.10570	95.770	16.37	0.12	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	109.09480	0.10909	121.06670	0.12107	109.095	16.27	0.14	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	122.03640	0.12204	137.12590	0.13713	122.036	16.25	0.15	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	127.96520	0.12797	143.52670	0.14353	127.965	16.28	0.15	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	149.19200	0.14919	166.36360	0.16636	149.192	16.38	0.17	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	158.33110	0.15833	176.16110	0.17616	158.331	16.41	0.18	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	170.29100	0.17029	188.95400	0.18895	170.291	16.46	0.19	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	182.85530	0.18286	202.36460	0.20236	182.855	16.51	0.20	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	204.23810	0.20424	225.11750	0.22512	204.238	16.58	0.22	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	209.83400	0.20983	231.06060	0.23106	209.834	16.60	0.22	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	215.53110	0.21553	237.10320	0.23710	215.531	16.62	0.23	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	224.26890	0.22427	246.36410	0.24636	224.269	16.65	0.23	0.00	0	17,981.00

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	13.79	Put	236.27590	0.23628	259.07090	0.25907	236.276	16.68	0.24	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	258.28490	0.25828	282.31290	0.28231	258.285	16.75	0.26	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	271.43440	0.27143	296.16980	0.29617	271.434	16.79	0.27	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	306.15180	0.30615	334.02590	0.33403	306.152	16.88	0.29	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	321.73830	0.32174	350.49930	0.35050	321.738	16.95	0.30	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	388.66030	0.38866	420.88190	0.42088	388.660	17.22	0.34	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	424.80480	0.42480	458.73570	0.45874	424.805	17.35	0.36	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	886.01770	0.88602	849.67540	0.84968	886.018	17.39	0.63	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	457.87670	0.45788	493.28620	0.49329	457.877	17.47	0.38	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	502.34360	0.50234	539.62690	0.53963	502.344	17.62	0.40	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	507.41680	0.50742	544.90880	0.54491	507.417	17.64	0.40	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	794.70200	0.79470	762.10270	0.76210	794.702	17.69	0.59	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	785.08540	0.78509	752.89530	0.75290	785.085	17.72	0.58	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	533.18540	0.53319	571.69530	0.57170	533.185	17.72	0.42	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	548.96360	0.54896	588.07780	0.58808	548.964	17.77	0.42	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	564.97110	0.56497	604.68470	0.60468	564.971	17.82	0.43	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	614.37120	0.61437	655.85730	0.65586	614.371	17.97	0.45	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	665.79300	0.66579	709.23090	0.70923	665.793	18.13	0.47	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	707.56320	0.70756	752.28620	0.75229	707.563	18.26	0.49	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	713.63350	0.71363	758.53090	0.75853	713.634	18.27	0.49	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	719.73080	0.71973	764.79450	0.76479	719.731	18.29	0.50	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	725.84780	0.72585	771.08450	0.77108	725.848	18.31	0.50	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	582.26060	0.58226	559.24150	0.55924	582.261	18.59	0.47	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	852.96400	0.85296	901.42570	0.90143	852.964	18.69	0.54	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	892.78760	0.89279	942.15610	0.94216	892.788	18.80	0.55	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	906.22770	0.90623	955.89220	0.95589	906.228	18.84	0.56	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	912.98010	0.91298	962.78780	0.96279	912.980	18.86	0.56	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	522.08370	0.52208	501.77110	0.50177	522.084	18.93	0.43	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	953.90490	0.95390	1,004.57750	1.00458	953.905	18.97	0.57	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	960.79320	0.96079	1,011.60720	1.01161	960.793	18.99	0.58	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,044.96700	1.04497	1,097.41850	1.09742	1,044.967	19.21	0.60	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	441.02540	0.44103	424.42820	0.42443	441.025	19.46	0.38	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	438.38820	0.43839	421.92690	0.42193	438.388	19.47	0.37	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	428.01840	0.42802	412.08550	0.41209	428.018	19.55	0.37	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	423.01150	0.42301	407.25800	0.40726	423.012	19.59	0.36	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	418.06950	0.41807	402.49630	0.40250	418.069	19.63	0.36	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	389.73140	0.38973	375.17890	0.37518	389.731	19.87	0.34	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	357.30450	0.35730	343.91260	0.34391	357.304	20.17	0.32	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	353.21800	0.35322	339.96990	0.33997	353.218	20.21	0.31	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	341.27310	0.34127	328.45090	0.32845	341.273	20.33	0.30	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	320.56680	0.32057	308.47710	0.30848	320.567	20.54	0.29	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	297.95670	0.29796	286.66260	0.28666	297.957	20.80	0.27	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	270.56750	0.27057	259.06190	0.25906	270.568	21.12	0.25	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	258.03120	0.25803	246.99100	0.24699	258.031	21.25	0.24	0.00	0	134,750.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	229.40260	0.22940	219.42610	0.21943	229.403	21.56	0.21	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	226.73780	0.22674	216.86260	0.21686	226.738	21.59	0.21	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	184.29280	0.18429	176.00320	0.17600	184.293	22.16	0.18	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	183.24790	0.18325	174.99960	0.17500	183.248	22.18	0.18	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	178.13590	0.17814	170.07810	0.17008	178.136	22.26	0.17	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	172.21430	0.17221	164.37970	0.16438	172.214	22.35	0.17	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	171.24990	0.17125	163.45130	0.16345	171.250	22.37	0.17	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	170.28950	0.17029	162.52900	0.16253	170.290	22.38	0.16	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	158.37860	0.15838	151.06570	0.15107	158.379	22.59	0.15	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	152.36800	0.15237	145.28250	0.14528	152.368	22.70	0.15	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	136.61470	0.13661	130.12580	0.13013	136.615	23.01	0.13	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	109.69520	0.10970	104.57030	0.10457	109.695	24.08	0.11	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	95.64650	0.09565	90.58410	0.09058	95.646	25.08	0.09	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.76870	14.76870	14.69750	14.69750		18.14	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	318.25600	0.31826	346.34780	0.34635	318.256	16.90	0.29	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.77240	14.77240	14.70110	14.70110		18.15	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	85.68280	0.08568	93.57370	0.09357	85.683	16.46	0.11	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	404.46390	0.40446	436.82350	0.43682	404.464	17.24	0.34	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	426.94340	0.42694	460.34540	0.46035	426.943	17.33	0.35	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	743.83140	0.74383	714.31230	0.71431	743.831	18.02	0.55	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	478.66610	0.47867	460.87190	0.46087	478.666	19.38	0.39	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	391.19070	0.39119	377.04950	0.37705	391.191	20.07	0.33	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.77980	14.77980	14.70830	14.70830		18.21	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.83190	14.83190	14.75910	14.75910		18.23	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	103.20660	0.10321	113.36210	0.11336	103.207	16.19	0.12	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,540.71650	1.54072	1,487.23990	1.48724	1,540.716	16.43	0.81	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	440.85360	0.44085	474.66280	0.47466	440.854	17.16	0.34	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	463.63770	0.46364	498.37310	0.49837	463.638	17.24	0.35	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	769.21890	0.76922	741.35750	0.74136	769.219	18.22	0.52	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	516.49810	0.51650	499.32590	0.49933	516.498	19.51	0.38	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	434.27590	0.43428	420.30870	0.42031	434.276	20.14	0.33	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.89010	14.89010	14.81590	14.81590		18.31	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	120.08230	0.12008	130.26370	0.13026	120.082	16.03	0.12	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	473.86980	0.47387	509.13580	0.50914	473.870	17.15	0.34	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	496.91780	0.49692	533.06680	0.53307	496.918	17.23	0.35	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	794.59220	0.79459	768.45410	0.76845	794.592	18.48	0.51	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	552.75840	0.55276	536.42130	0.53642	552.758	19.74	0.38	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	471.10900	0.47111	457.95030	0.45795	471.109	20.34	0.33	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.89570	14.89570	14.82140	14.82140		18.29	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.91630	14.91630	14.84160	14.84160		18.31	0.00	14,617,974.00	980	19,376.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	8.18430	0.00818	7.65230	0.00765	8.184	18.62	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	38.27700	0.03828	36.74950	0.03675	38.277	15.22	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	87.41060	0.08741	91.10660	0.09111	87.411	15.71	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	123.64760	0.12365	132.00480	0.13200	123.648	15.95	0.12	0.00	0	911.00



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	13.00	Put	127.23340	0.12723	136.06260	0.13606	127.233	15.97	0.13	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	176.08790	0.17609	191.42650	0.19143	176.088	16.22	0.16	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	343.98050	0.34398	370.76940	0.37077	343.981	16.78	0.26	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	361.53710	0.36154	389.21170	0.38921	361.537	16.83	0.27	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,334.56950	1.33457	1,289.32400	1.28932	1,334.570	16.92	0.71	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,090.49090	1.09049	1,054.58870	1.05459	1,090.491	17.52	0.62	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,014.21220	1.01421	981.01740	0.98102	1,014.212	17.79	0.59	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	705.18620	0.70519	747.51240	0.74751	705.186	17.87	0.42	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	909.74690	0.90975	880.38890	0.88039	909.747	18.18	0.55	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	801.05930	0.80106	775.74950	0.77575	801.059	18.62	0.50	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	653.97100	0.65397	634.65820	0.63466	653.971	19.32	0.42	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	633.88480	0.63388	615.46990	0.61547	633.885	19.43	0.41	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	585.94240	0.58594	569.48690	0.56949	585.942	19.72	0.39	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	556.39630	0.55640	541.08010	0.54108	556.396	19.92	0.37	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	537.68060	0.53768	523.08930	0.52309	537.681	20.05	0.36	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	242.13170	0.24213	236.80710	0.23681	242.132	22.91	0.18	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.92760	14.92760	14.85260	14.85260		18.37	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	760.29690	0.76030	804.70060	0.80470	760.297	17.99	0.43	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	333.19880	0.33320	323.88430	0.32388	333.199	21.80	0.24	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.94260	14.94260	14.86720	14.86720		18.37	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	131.88530	0.13189	143.35320	0.14335	131.885	15.82	0.13	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	500.83950	0.50084	536.85120	0.53685	500.839	17.15	0.33	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	524.04660	0.52405	560.92960	0.56093	524.047	17.23	0.34	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	814.21320	0.81421	789.45640	0.78946	814.213	18.71	0.49	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	581.02640	0.58103	565.60140	0.56560	581.026	19.93	0.37	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	502.08370	0.50208	489.53920	0.48954	502.084	20.51	0.33	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.94820	14.94820	14.87270	14.87270		18.35	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.95190	14.95190	14.87640	14.87640		18.36	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	243.28930	0.24329	263.94250	0.26394	243.289	16.45	0.20	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	489.58200	0.48958	477.26820	0.47727	489.582	20.67	0.32	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.00470	15.00470	14.92810	14.92810		18.40	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	143.06710	0.14307	154.83940	0.15484	143.067	15.56	0.13	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	529.87900	0.52988	565.51660	0.56552	529.879	17.15	0.33	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	551.52850	0.55153	589.68380	0.58968	551.528	17.19	0.34	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	841.55390	0.84155	818.92210	0.81892	841.554	18.89	0.48	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	615.56020	0.61556	601.75440	0.60175	615.560	20.08	0.37	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	538.64600	0.53865	527.03690	0.52704	538.646	20.62	0.33	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.00670	15.00670	14.93000	14.93000		18.40	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.02980	15.02980	14.95260	14.95260		18.46	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	675.17260	0.67517	718.08560	0.71809	675.173	17.54	0.38	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	598.14910	0.59815	585.67320	0.58567	598.149	20.34	0.36	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			15.06270	15.06270	14.98470	14.98470		18.46	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	151.25220	0.15125	168.35390	0.16835	151.252	15.32	0.13	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	555.27650	0.55528	591.40960	0.59141	555.277	17.19	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	14.25	Put	576.94010	0.57694	614.07160	0.61407	576.940	17.23	0.33	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	859.62390	0.85962	838.00740	0.83801	859.624	19.11	0.47	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	641.26650	0.64127	627.99070	0.62799	641.267	20.26	0.37	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	563.73120	0.56373	552.24700	0.55225	563.731	20.78	0.33	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.06850	15.06850	14.99040	14.99040		18.44	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			15.07430	15.07430	14.99610	14.99610		18.45	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	302.48720	0.30249	296.56930	0.29657	302.487	24.27	0.18	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.09550	15.09550	15.01690	15.01690		18.50	0.00	21,963,952.50	1,455	18,444.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	14.58620	0.01459	14.18100	0.01418	14.586	17.32	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	59.00520	0.05901	75.02670	0.07503	59.005	13.77	0.07	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	451.61060	0.45161	481.56370	0.48156	451.611	16.94	0.28	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	474.48610	0.47449	505.54940	0.50555	474.486	16.99	0.29	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	522.24100	0.52224	555.53330	0.55553	522.241	17.10	0.31	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	542.92430	0.54292	577.15090	0.57715	542.924	17.14	0.31	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	572.65630	0.57266	608.19260	0.60819	572.656	17.20	0.33	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	625.70510	0.62571	666.08900	0.66609	625.705	17.31	0.34	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	829.95890	0.82996	876.91750	0.87692	829.959	17.90	0.41	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,232.73020	1.23273	1,287.54480	1.28754	1,232.730	18.87	0.51	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	891.39220	0.89139	869.74700	0.86975	891.392	19.10	0.47	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,352.67060	1.35267	1,409.74910	1.40975	1,352.671	19.12	0.53	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	794.75690	0.79476	777.07270	0.77707	794.757	19.54	0.43	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	502.64560	0.50265	492.80380	0.49280	502.646	21.38	0.29	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	441.21810	0.44122	432.76410	0.43276	441.218	21.90	0.26	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	413.56710	0.41357	405.71030	0.40571	413.567	22.17	0.24	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	403.64580	0.40365	396.00150	0.39600	403.646	22.27	0.24	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	367.23040	0.36723	362.71310	0.36271	367.230	22.83	0.22	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	352.91880	0.35292	348.66950	0.34867	352.919	23.16	0.21	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	341.09440	0.34109	337.05810	0.33706	341.094	23.46	0.20	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	338.26340	0.33826	334.27590	0.33428	338.263	23.53	0.20	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	298.34730	0.29835	294.99910	0.29500	298.347	24.72	0.17	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.12250	15.12250	15.04330	15.04330		18.49	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	157.26950	0.15727	182.77670	0.18278	157.270	15.05	0.13	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	578.59350	0.57859	614.73980	0.61474	578.593	17.20	0.32	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	600.24610	0.60025	637.48340	0.63748	600.246	17.24	0.33	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	884.49940	0.88450	863.83440	0.86383	884.499	19.25	0.46	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	671.16340	0.67116	658.13420	0.65813	671.163	20.39	0.37	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	590.88870	0.59089	579.36950	0.57937	590.889	20.89	0.33	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.12640	15.12640	15.04710	15.04710		18.56	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.18270	15.18270	15.10250	15.10250		18.62	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	170.86020	0.17086	197.52750	0.19753	170.860	15.07	0.14	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	602.38710	0.60239	638.50880	0.63851	602.387	17.25	0.32	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	624.22650	0.62423	661.39780	0.66140	624.227	17.30	0.33	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	903.08490	0.90308	883.35010	0.88335	903.085	19.48	0.45	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	696.13320	0.69613	683.29430	0.68329	696.133	20.58	0.36	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 31/10/2019	Any day expiry	17.09	Call	617.84020	0.61784	606.99950	0.60700	617.840	21.06	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.24220	15.24220	15.16050	15.16050		18.76	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	187.69470	0.18769	212.38220	0.21238	187.695	15.22	0.14	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	623.94190	0.62394	660.96090	0.66096	623.942	17.33	0.32	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	646.04540	0.64605	684.07770	0.68408	646.045	17.38	0.32	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	931.46200	0.93146	912.19610	0.91220	931.462	19.73	0.44	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	727.86040	0.72786	714.20150	0.71420	727.860	20.81	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	651.46350	0.65146	639.68970	0.63969	651.463	21.28	0.33	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.24830	15.24830	15.16650	15.16650		18.75	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.27080	15.27080	15.18840	15.18840		18.79	0.00	0.00	0	2,200.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	41.19350	0.04119	48.66630	0.04867	41.194	14.16	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	415.77110	0.41577	445.42770	0.44543	415.771	16.72	0.24	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	660.07530	0.66008	648.17290	0.64817	660.075	21.42	0.33	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	386.14100	0.38614	372.97810	0.37298	386.141	25.20	0.19	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.30770	15.30770	15.22440	15.22440		18.87	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	206.13270	0.20613	230.26140	0.23026	206.133	15.39	0.14	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	645.26450	0.64526	682.72520	0.68273	645.264	17.39	0.31	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	667.49550	0.66750	706.02270	0.70602	667.496	17.44	0.32	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	960.14680	0.96015	940.70530	0.94071	960.147	19.97	0.44	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	761.73170	0.76173	747.57920	0.74758	761.732	21.00	0.36	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	687.26270	0.68726	674.88820	0.67489	687.263	21.47	0.33	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.31180	15.31180	15.22840	15.22840		18.88	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.37120	15.37120	15.28630	15.28630		18.98	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.43470	15.43470	15.34830	15.34830		19.11	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.46340	15.46340	15.37630	15.37630		19.13	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.49820	15.49820	15.41020	15.41020		19.20	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.55350	15.55350	15.46420	15.46420		19.26	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.62320	15.62320	15.53210	15.53210		19.32	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.64370	15.64370	15.55210	15.55210		19.38	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.73790	15.73790	15.64400	15.64400		19.47	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.83630	15.83630	15.73990	15.73990		19.54	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.57630	14.57630	14.50970	14.50970		18.59	0.00	495,594.20	34	320.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.75190	14.75190	14.68120	14.68120		18.14	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.91630	14.91630	14.84160	14.84160		18.31	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			15.09550	15.09550	15.01690	15.01690		18.50	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			15.27080	15.27080	15.18840	15.18840		18.79	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry			18.81870	18.81870	18.82310	18.82310		17.64	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.86430	18.86430	18.86850	18.86850		17.60	0.00	22,052,366.70	1,169	438,782.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	326.31630	0.32632	330.30720	0.33031	326.316	18.11	0.38	0.00	0	200.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.18880	19.18880	19.19020	19.19020		17.44	0.00	19,188.80	1	8,145.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	349.13070	0.34913	345.77100	0.34577	349.131	17.30	0.26	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	841.33030	0.84133	836.88040	0.83688	841.330	17.43	0.48	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 18/03/2019	Foreign Exchange Future	20.00	Call	538.17560		0.53818		535.10460	0.53510	538.176	17.98	0.38	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	485.96740		0.48597		482.91590	0.48292	485.967	18.11	0.35	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	239.26200		0.23926		235.87020	0.23587	239.262	19.21	0.20	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.49210		19.49210		19.48900	19.48900		17.84	0.00	0.00	0	5,506.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.82620		19.82620		19.82040	19.82040		18.24	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future			20.15500		20.15500		20.14700	20.14700		18.71	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.51660		20.51660		20.50590	20.50590		19.16	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12999		0.12999		0.12989	0.12989		24.93	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13267		0.13267		0.13254	0.13254		22.99	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13519		0.13519		0.13502	0.13502		22.39	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			16.62880		16.62880		16.64230	16.64230		17.08	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.67710		16.67710		16.69080	16.69080		17.10	0.00	1,934,543.60	116	106,385.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.02620		17.02620		17.03630	17.03630		16.95	0.00	0.00	0	36,311.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	159.80030		0.15980		155.67650	0.15568	159.800	15.45	0.17	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,288.81800		1.28882		1,294.97320	1.29497	1,288.818	15.69	0.75	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	912.66710		0.91267		911.58680	0.91159	912.667	17.40	0.54	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	170.83880		0.17084		175.29190	0.17529	170.839	20.97	0.15	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.35540		17.35540		17.36140	17.36140		17.14	0.00	0.00	0	4,906.00
€ / R	On 14/08/2019	Any day expiry			17.58980		17.58980		17.59560	17.59560		17.28	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	756.75280		0.75675		758.09580	0.75810	756.753	16.49	0.38	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	538.26200		0.53826		544.16130	0.54416	538.262	19.85	0.30	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.71930		17.71930		17.72380	17.72380		17.31	0.00	0.00	0	8,262.00
€ / R	On 13/12/2019	Foreign Exchange Future			18.03840		18.03840		18.03850	18.03850		17.56	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.43660		18.43660		18.43360	18.43360		17.82	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.23000		98.23000		98.06000	98.06000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			587.30000		587.30000		589.89100	589.89100			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			598.58900		598.58900		601.23200	601.23200			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			608.54200		608.54200		611.22500	611.22500			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			619.57700		619.57700		622.31600	622.31600			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			672.98000		672.98000		679.55600	679.55600			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			685.91600		685.91600		692.62100	692.62100			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			697.32000		697.32000		704.13300	704.13300			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			709.96600		709.96600		716.90900	716.90900			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			605.87300		605.87300		614.65300	614.65300			0.00	333,230,150.00	55	439.00
ALBI	On 07/02/2019	Index Future			617.52000		617.52000		626.47000	626.47000			0.00	308,760,000.00	50	748.00
ALBI	On 02/05/2019	Index Future			627.78700		627.78700		636.88300	636.88300			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			639.17200		639.17200		648.43900	648.43900			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
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.32300	10.32300	10.25060	10.25060				14.39	0.00	24,764,877.00	2,399	33,985.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.46190	10.46190	10.38570	10.38570				14.18	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.59600	10.59600	10.51630	10.51630				14.49	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.74560	10.74560	10.66200	10.66200				14.78	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.89310	10.89310	10.80710	10.80710				15.22	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	11.05490	11.05490	10.96610	10.96610				15.64	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.21500	11.21500	11.08090	11.08090				15.17	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.37170	11.37170	11.23400	11.23400				14.94	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	11.51220	11.51220	11.37210	11.37210				15.50	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.52910	11.52910	11.39030	11.39030				15.85	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.68290	11.68290	11.54110	11.54110				16.26	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.83360	11.83360	11.69060	11.69060				16.53	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.67130	14.67130	14.64440	14.64440				16.90	0.00	0.00	0	1,748.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.99520	14.99520	14.96420	14.96420				17.35	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.30080	15.30080	15.26460	15.26460				17.93	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.63930	15.63930	15.59930	15.59930				18.39	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.93220	15.93220	15.88860	15.88860				18.64	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	16.60680	16.60680	16.55250	16.55250				19.10	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.09280	2.09280	2.08410	2.08410				16.50	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.11040	2.11040	2.10150	2.10150				16.02	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.12820	2.12820	2.11890	2.11890				16.42	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	197.36000	197.36000	188.11010	188.11010					0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.42260	2.42260	2.26060	2.26060				18.41	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.48830	2.48830	2.30890	2.30890				18.16	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.55150	2.55150	2.35440	2.35440				18.17	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.62170	2.62170	2.39700	2.39700				18.32	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.79030	2.79030	2.53880	2.53880				19.46	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.87230	2.87230	2.60950	2.60950				19.49	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
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 01/11/2018	Bond Future		11.38187	73.53613		11.18543	74.64848			0.00	0.00	0	7,037.00
ES33	On 07/02/2019	Bond Future		11.53083	74.94968		11.32638	76.08356			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future		11.65747	72.40634		11.44608	73.55858			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		11.79735	73.71887		11.57788	74.89265			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		11.63634	75.21615		11.39954	76.72347			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		11.77847	76.66201		11.53211	78.19846			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.90533	73.67653		11.65027	75.23801			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		12.04207	75.01184		11.77726	76.60232			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		599.34100	599.34100		608.60800	608.60800			0.00	905,004,910.00	151	44.00
GOVI	On 07/02/2019	GOVI		610.86200	610.86200		620.30900	620.30900			0.00	586,427,520.00	96	453.00
GOVI	On 02/05/2019	GOVI		621.01900	621.01900		630.61900	630.61900			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		632.28000	632.28000		642.06200	642.06200			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.86110	1.86110		1.85280	1.85280		18.09	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.88600	1.88600		1.87700	1.87700		18.32	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.90920	1.90920		1.89960	1.89960		18.23	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.59418	132.59418		132.57150	132.57150			0.00	0.00	0	529.00
I2025	On 07/02/2019	Bond Future		133.76238	133.76238		133.73956	133.73956			0.00	0.00	0	21.00
I2025	On 02/05/2019	Bond Future		136.00650	136.00650		135.98223	135.98223			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		138.45230	138.45230		138.42870	138.42870			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		100.79508	100.79508		100.60783	100.60783			0.00	0.00	0	1,648.00
I2029	On 07/02/2019	Bond Future		102.75832	102.75832		102.56768	102.56768			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future		103.40980	103.40980		103.21517	103.21517			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		105.30482	105.30482		105.10748	105.10748			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		103.17874	103.17874		103.38322	103.38322			0.00	0.00	0	603.00
I2033	On 07/02/2019	Bond Future		105.18844	105.18844		105.39716	105.39716			0.00	0.00	0	5,770.00
I2033	On 02/05/2019	Bond Future		105.80861	105.80861		106.02009	106.02009			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		107.74762	107.74762		107.96379	107.96379			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 01/11/2018	Bond Future		123.12662	123.12662		123.06870	123.06870			0.00	0.00	0	2,886.00
I2038	On 07/02/2019	Bond Future		123.93352	123.93352		123.87475	123.87475			0.00	0.00	0	6,960.00
I2038	On 02/05/2019	Bond Future		126.01273	126.01273		125.95204	125.95204			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
I2038	On 01/08/2019	Bond Future		128.26950	128.26950		128.20877	128.20877			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		116.99467	116.99467		116.93927	116.93927			0.00	0.00	0	2,927.00
I2046	On 07/02/2019	Bond Future		119.27346	119.27346		119.21730	119.21730			0.00	0.00	0	9,155.00
I2046	On 02/05/2019	Bond Future		119.58917	119.58917		119.53120	119.53120			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		121.78063	121.78063		121.72253	121.72253			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		122.99146	122.99146		122.80469	122.80469			0.00	0.00	0	2,795.00
I2050	On 07/02/2019	Bond Future		123.61576	123.61576		123.42562	123.42562			0.00	0.00	0	7,315.00
I2050	On 02/05/2019	Bond Future		125.68955	125.68955		125.49533	125.49533			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		126.17550	126.17550		125.97872	125.97872			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		254.05500	254.05500		254.06300	254.06300			0.00	228,649,500.00	90	318.00
IGOV	On 07/02/2019	Index Future		259.00300	259.00300		259.01200	259.01200			0.00	227,922,640.00	88	502.00
IGOV	On 02/05/2019	Index Future		263.34800	263.34800		263.35600	263.35600			0.00	0.00	0	0.00
IGOV	On 01/08/2019	Index Future		268.17500	268.17500		268.18600	268.18600			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		0.14270	0.14270		0.14250	0.14250			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14190	0.14190		0.14190	0.14190			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14060	0.14060		0.14160	0.14160			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.76290	1.76290		1.76090	1.76090		15.08	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.79190	1.79190		1.78960	1.78960		15.13	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.81930	1.81930		1.81620	1.81620		15.49	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.53470	9.53470		9.49720	9.49720		15.05	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.66170	9.66170		9.62100	9.62100		14.72	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.78530	9.78530		9.74150	9.74150		15.17	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.92320	9.92320		9.87720	9.87720		15.52	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.43280	10.43280		10.37550	10.37550		16.51	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.59690	10.59690		10.53520	10.53520		16.85	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.35380	1.35380		1.35120	1.35120			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.36150	1.36150		1.35830	1.35830			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.36770	1.36770		1.36500	1.36500			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future		1.29420	1.29420		1.30040	1.30040			0.00	0.00	0	30.00

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
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.14410		1.14410		1.15030	1.15030			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.15420		1.15420		1.16040	1.16040			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.16350		1.16350		1.16980	1.16980			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future			7.69300		7.69300	0.12872	7.69910	7.69910		19.63	0.00	71,299,154.81	72,000	8,000.00
R186	On 01/11/2018	Bond Future			9.31848		110.56558		9.16577	111.46457		7.12	0.00	96,192,054.60	870	39,037.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.57	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	0.00000		0.00000		0.04000	0.00004	0.000	6.56	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,493.02000		2.49302		1,641.44000	1.64144	2,493.020	6.84	0.99	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,166.24000		1.16624		572.09000	0.57209	1,166.240	7.04	0.82	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.42329		107.38634		9.26267	108.30290		7.37	0.00	356,737,421.48	3,322	26,863.00
R186	On 07/02/2019	Bond Future	8.30	Call	81.47000		0.08147		143.50000	0.14350	81.470	6.72	0.05	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	169.74000		0.16974		279.14000	0.27914	169.740	6.82	0.09	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	405.70000		0.40570		610.95000	0.61095	405.700	7.05	0.19	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,781.90000		2.78190		2,220.59000	2.22059	2,781.900	7.28	0.66	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,309.73000		1.30973		1,748.04000	1.74804	1,309.730	7.38	0.43	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	1,604.85000		1.60485		0.00000	0.00000	1,604.850	7.46	0.49	156,760,960.55	3,000	3,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	794.06000		0.79406		578.93000	0.57893	794.060	8.00	0.27	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	767.51000		0.76751		558.61000	0.55861	767.510	8.02	0.27	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.51739		109.17166		9.34965	110.10270		7.33	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	393.19000		0.39319		0.00000	0.00000	393.190	6.71	0.15	114,679,803.08	7,000	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	523.04000		0.52304		720.04000	0.72004	523.040	6.82	0.18	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.70	Call	624.21000		0.62421		846.80000	0.84680	624.210	6.89	0.21	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,112.12000		1.11212		0.00000	0.00000	1,112.120	7.15	0.31	244,608,752.30	7,000	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,532.07000		1.53207		1,930.40000	1.93040	1,532.070	7.29	0.39	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.30	Call	1,773.20000		1.77320		2,207.62000	2.20762	1,773.200	7.37	0.43	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	1,852.37000		1.85237		0.00000	0.00000	1,852.370	7.80	0.41	316,264,178.79	7,000	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	1,483.06000		1.48306		1,196.61000	1.19661	1,483.060	8.06	0.34	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.07	Put	1,319.65000		1.31965		1,060.74000	1.06074	1,319.650	8.20	0.31	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.62311		105.85248		9.44682	106.80133		7.87	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			301.48583		301.48583		301.61502	301.61502			0.00	0.00	0	3.00
R197	On 07/02/2019	Bond Future			300.01091		300.01091		300.14333	300.14333			0.00	0.00	0	2,350.00
R197	On 02/05/2019	Bond Future			305.04411		305.04411		305.17637	305.17637			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.08089		303.08089		303.21807	303.21807			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



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 01/11/2018	Bond Future			236.39709		236.39709		236.14873	236.14873			0.00	0.00	0	2,075.00
R202	On 07/02/2019	Bond Future			237.09909		237.09909		236.84634	236.84634			0.00	0.00	0	8,070.00
R202	On 02/05/2019	Bond Future			241.07664		241.07664		240.81825	240.81825			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			241.48281		241.48281		241.22140	241.22140			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 01/11/2018	Bond Future			8.64429		98.25050		8.52170	98.67728		3.88	0.00	712,316,125.00	7,250	33,012.00
R2023	On 07/02/2019	Bond Future			8.76254		100.13914		8.63004	100.57433		3.84	0.00	1,035,138,290.18	10,337	33,499.00
R2023	On 02/05/2019	Bond Future			8.86245		97.87674		8.72084	98.31852		4.28	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.98068		99.65121		8.82725	100.10184		4.34	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			9.77278		90.17727		9.57982	91.38002		9.68	0.00	0.00	0	48,623.00
R2030	On 07/02/2019	Bond Future			9.86972		87.90129		9.66883	89.12740		10.10	0.00	0.00	0	28,967.00
R2030	On 07/02/2019	Bond Future	8.90	Call	170.20000		0.17020		313.58000	0.31358	170.200	9.07	0.09	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	426.26000		0.42626		701.36000	0.70136	426.260	9.44	0.18	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,186.27000		1.18627		1,715.81000	1.71581	1,186.270	9.96	0.37	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,385.16000		1.38516		1,965.12000	1.96512	1,385.160	10.03	0.41	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	1,160.20000		1.16020		807.68000	0.80768	1,160.200	10.66	0.34	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.95795		89.36259		9.75006	90.60847		10.03	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	427.20000		0.42720		0.00000	0.00000	427.200	9.08	0.15	40,060,361.19	3,000	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,193.88000		1.19388		1,630.04000	1.63004	1,193.880	9.69	0.31	84,843,396.90	3,000	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	2,038.32000		2.03832		0.00000	0.00000	2,038.320	10.54	0.40	110,323,873.38	3,000	3,000.00
R2030	On 01/08/2019	Bond Future			10.05831		86.97790		9.84203	88.24713		10.88	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			9.98296		88.16942		9.78009	89.53053		10.91	0.00	3,085,929.70	35	32,510.00
R2032	On 07/02/2019	Bond Future			10.08199		89.86429		9.87128	91.25179		10.92	0.00	3,145,250.15	35	22,044.00
R2032	On 02/05/2019	Bond Future			10.16795		87.20309		9.95032	88.61307		11.27	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			10.26228		88.78375		10.03665	90.22011		11.78	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			10.10799		91.86021		9.91016	93.32790		11.61	0.00	0.00	0	41,542.00
R2035	On 07/02/2019	Bond Future			10.20734		93.62604		10.00206	95.12209		11.64	0.00	0.00	0	40,480.00
R2035	On 02/05/2019	Bond Future			10.28867		90.68520		10.07705	92.20555		12.06	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.37904		92.32915		10.15997	93.87791		12.63	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			10.18245		88.41584		9.97943	89.92388		12.17	0.00	1,969,109,172.64	22,271	51,137.00
R2037	On 07/02/2019	Bond Future			10.27496		85.85543		10.06464	87.39264		12.81	0.00	1,953,039,321.64	22,748	46,358.00
R2037	On 02/05/2019	Bond Future			10.35784		87.28268		10.14113	88.84487		12.66	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.45128		84.60992		10.22700	86.20119		13.91	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

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
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			10.29250		91.30161		10.06441	93.10790		12.54	0.00	0.00	0	24,511.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.26	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.26	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.25	0.00	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	5.29000		0.00529		101.80000	0.10180	5.290	12.24	0.01	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	69.33000		0.06933		502.27000	0.50227	69.330	12.54	0.09	0.00	0	2,690.00
R2040	On 07/02/2019	Bond Future			10.38567		88.54606		10.14943	90.38725		13.23	0.00	25,678,357.40	290	16,889.00
R2040	On 02/05/2019	Bond Future			10.46894		90.01801		10.22555	91.88926		13.07	0.00	0.00	0	0.00
R2040	On 01/08/2019	Bond Future			10.56277		87.14456		10.31095	89.05046		14.40	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			10.30221		88.43039		10.06901	90.30193		13.12	0.00	236,109,141.30	2,670	29,153.00
R2044	On 07/02/2019	Bond Future			10.39162		85.74500		10.15025	87.65272		13.84	0.00	228,939,150.00	2,670	20,907.00
R2044	On 02/05/2019	Bond Future			10.47138		87.17039		10.22285	89.10925		13.69	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.56110		84.37044		10.30413	86.34523		15.08	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			10.28733		87.43948		10.04915	89.39643		13.52	0.00	5,193,817,672.52	59,399	78,205.00
R2048	On 07/02/2019	Bond Future			10.37831		89.12026		10.13168	91.11505		13.58	0.00	5,293,654,323.74	59,399	102,323.00
R2048	On 02/05/2019	Bond Future			10.45246		86.16795		10.19869	88.19527		14.12	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.53445		87.73000		10.27237	89.79484		14.83	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			6.85330		102.67763		6.78915	102.75017		0.59	0.00	0.00	0	18,449.00
R207	On 07/02/2019	Bond Future			6.73482		101.00645		6.65099	101.08065		0.54	0.00	0.00	0	62.00
R207	On 02/05/2019	Bond Future			6.56327		102.68567		6.45166	102.76041		0.52	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			6.07010		100.90646		5.89374	100.98343		0.46	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			7.90251		98.20171		7.72792	98.57170		1.74	0.00	0.00	0	26,401.00
R208	On 07/02/2019	Bond Future			7.99897		100.08939		7.80028	100.46674		1.78	0.00	0.00	0	14,112.00
R208	On 02/05/2019	Bond Future			8.09131		98.35372		7.86702	98.73670		1.92	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			8.20890		100.13678		7.94801	100.52753		1.95	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

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
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			10.06694		69.57302		9.86880	70.81569		13.02	0.00	1,002,616,791.22	14,411	109,341.00
R209	On 01/11/2018	Bond Future	8.89	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.86	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.86	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,846.93000		3.84693		2,618.99000	2.61899	3,846.930	12.11	1.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	8.83000		0.00883		104.18000	0.10418	8.830	12.43	0.02	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,633.08000		1.63308		736.14000	0.73614	1,633.080	12.75	0.88	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	849.36000		0.84936		289.63000	0.28963	849.360	12.99	0.65	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	770.15000		0.77015		253.11000	0.25311	770.150	13.02	0.62	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			10.15280		70.91040		9.94801	72.17710		13.08	0.00	231,522,456.00	3,265	99,036.00
R209	On 07/02/2019	Bond Future	9.04	Call	113.58000		0.11358		219.86000	0.21986	113.580	11.55	0.06	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	585.56000		0.58556		927.72000	0.92772	585.560	12.41	0.22	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,890.62000		1.89062		1,374.40000	1.37440	1,890.620	13.35	0.46	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.22672		68.94146		10.01611	70.22873		13.62	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			10.30719		70.19116		10.08990	71.50242		14.23	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			186.13863		186.13863		186.20606	186.20606			0.00	0.00	0	1,706.00
R210	On 07/02/2019	Bond Future			189.76415		189.76415		189.83326	189.83326			0.00	3,795,283.00	20	1,258.00
R210	On 02/05/2019	Bond Future			190.39294		190.39294		190.46181	190.46181			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			193.88191		193.88191		193.95363	193.95363			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			155.60808		155.60808		155.63429	155.63429			0.00	0.00	0	2,920.00
R212	On 07/02/2019	Bond Future			156.48386		156.48386		156.51094	156.51094			0.00	0.00	0	1,526.00
R212	On 02/05/2019	Bond Future			159.10906		159.10906		159.13543	159.13543			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.95379		161.95379		161.98192	161.98192			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			9.87290		81.05813		9.67502	82.26440		10.62	0.00	105,375,569.00	1,300	25,121.00
R213	On 07/02/2019	Bond Future			9.97113		82.61632		9.76556	83.84594		10.62	0.00	107,401,216.00	1,300	18,970.00
R213	On 02/05/2019	Bond Future			10.05174		80.44262		9.83958	81.69219		11.05	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			10.14153		81.90095		9.92160	83.17393		11.48	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

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
R214	On 01/11/2018	Bond Future	10.26223		68.45271		10.02405	69.99233		13.89	0.00	197,622,973.77	2,887	22,047.00
R214	On 07/02/2019	Bond Future	10.35181		69.76858		10.10554	71.33795		13.96	0.00	215,584,912.20	3,090	18,530.00
R214	On 02/05/2019	Bond Future	10.42483		67.63469		10.17172	69.22967		14.52	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.50548		68.86075		10.24441	70.48535		15.20	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 14/12/2018	Foreign Exchange Future	10.57610		10.57610		10.53290	10.53290		16.04	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.72940		10.72940		10.68230	10.68230		15.76	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.87390		10.87390		10.82410	10.82410		15.87	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.49070		2.49070		2.42990	2.42990		23.08	0.00	0.00	0	10,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.38010		2.38010		2.31660	2.31660		22.98	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.27820		2.27820		2.22060	2.22060		23.22	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	21.49650		21.49650		21.49650	21.49650			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	8.99790		8.99790		8.99790	8.99790			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	6.44710		6.44710		6.44710	6.44710			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>24,445,064,411.55</b>	<b>443,053</b>	<b>12 215 489.00</b>
<b>Grand Total:</b>												<b>24,445,064,411.55</b>	<b>443,053</b>	<b>12 215 489.00</b>