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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/10/2018

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 29/10/2018	Any day expiry	14.64500	14.64500		14.57510	14.57510		13.11	0.00	0.00	0	225.00
\$ / R	On 30/10/2018	Any day expiry	14.64500	14.64500		14.57150	14.57150		15.90	0.00	0.00	0	2,500.00
\$ / R	On 31/10/2018	Any day expiry	14.64500	14.64500		14.57340	14.57340		17.35	0.00	0.00	0	2,426.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	0.03400	0.00003	0.02030	0.00002	0.034	29.51	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1.57450	0.00157	4.36630	0.00437	1.574	22.54	0.01	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	718.35780	0.71836	651.99590	0.65200	718.358	21.73	0.98	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	4.22690	0.00423	10.52810	0.01053	4.227	21.49	0.03	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	19.51650	0.01952	39.29380	0.03929	19.517	19.78	0.12	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	30.73160	0.03073	57.50210	0.05750	30.732	19.24	0.17	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	254.54510	0.25455	218.82810	0.21883	254.545	18.63	0.74	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	246.88060	0.24688	212.13250	0.21213	246.881	18.57	0.73	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	107.90950	0.10791	98.27980	0.09828	107.910	17.53	0.47	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	235.77490	0.23577	304.49850	0.30450	235.775	18.89	0.70	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	44.34970	0.04435	43.26130	0.04326	44.350	19.62	0.23	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	28.66980	0.02867	28.80410	0.02880	28.670	20.62	0.16	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	0.33740	0.00034	0.29640	0.00030	0.337	34.57	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 31/10/2018	Any day expiry	17.02	Call	0.09020	0.00009	0.06270	0.00006	0.090	38.87	0.00	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.64680	14.64680	14.57530	14.57530		18.23	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.64870	14.64870	14.57720	14.57720		18.84	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.40	Put	61.25260	0.06125	90.53190	0.09053	61.253	19.30	0.26	0.00	0	20,000.00
\$ / R	On 05/11/2018	Any day expiry			14.65430	14.65430	14.58280	14.58280		18.48	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.02080	0.00002	0.00000	0.00000	0.021	34.16	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	5.36920	0.00537	8.95670	0.00896	5.369	18.18	0.03	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	0.56070	0.00056	0.63200	0.00063	0.561	29.49	0.00	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.66930	14.66930	14.59780	14.59780		18.81	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.67300	14.67300	14.60150	14.60150		18.90	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	114.65840	0.11466	141.66880	0.14167	114.658	18.17	0.29	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	348.51900	0.34852	311.67460	0.31167	348.519	18.55	0.62	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.67490	14.67490	14.60340	14.60340		18.95	0.00	0.00	0	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.00000	0.00000	0.00270	0.00000	0.000	22.31	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.03420	0.00003	0.00050	0.00000	0.034	26.62	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,459.79790	1.45980	1,389.57590	1.38958	1,459.798	21.01	0.98	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.32	Call	468.41340	0.46841	423.15880	0.42316	468.413	18.18	0.72	0.00	0	15,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	248.09580	0.24810	220.95590	0.22096	248.096	19.20	0.48	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	239.95630	0.23996	213.62760	0.21363	239.956	19.28	0.47	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.78	Call	224.35830	0.22436	199.60750	0.19961	224.358	19.42	0.45	0.00	0	30,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	185.91550	0.18592	165.18230	0.16518	185.915	19.83	0.39	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	401.01550	0.40102	451.78230	0.45178	401.016	19.83	0.61	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.68050	14.68050	14.60900	14.60900		18.78	0.00	0.00	0	0.00
\$ / R	On 20/11/2018	Any day expiry			14.68230	14.68230	14.61090	14.61090		18.82	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry			14.68610	14.68610	14.61460	14.61460		18.81	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.68790	14.68790	14.61650	14.61650		18.85	0.00	0.00	0	0.00
\$ / R	On 28/11/2018	Any day expiry			14.69720	14.69720	14.62590	14.62590		18.68	0.00	0.00	0	166.00
\$ / R	On 28/11/2018	Any day expiry	14.76	Call	302.98890	0.30299	0.00000	0.00000	302.989	18.88	0.48	56,831,773.28	8,000	4,000.00
\$ / R	On 29/11/2018	Any day expiry			14.69910	14.69910	14.62770	14.62770		18.71	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.70100	14.70100	14.62960	14.62960		18.75	0.00	0.00	0	5,946.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	3.78420	0.00378	4.94110	0.00494	3.784	18.06	0.01	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	43.37090	0.04337	53.78190	0.05378	43.371	17.17	0.11	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	50.12360	0.05012	61.55500	0.06155	50.124	17.20	0.13	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	715.48270	0.71548	662.80570	0.66281	715.483	17.52	0.79	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	143.11760	0.14312	167.62620	0.16763	143.118	17.85	0.28	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	561.04780	0.56105	515.92190	0.51592	561.048	17.95	0.70	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	300.18480	0.30018	273.44020	0.27344	300.185	19.07	0.47	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	292.56190	0.29256	266.44400	0.26644	292.562	19.13	0.46	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	18.74990	0.01875	16.72510	0.01673	18.750	23.60	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	6.13400	0.00613	5.40800	0.00541	6.134	24.18	0.02	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.71050	14.71050	14.63910	14.63910		18.65	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	886.72890	0.88673	944.99870	0.94500	886.729	20.93	0.75	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.71240	14.71240	14.64100	14.64100		18.67	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	69.67050	0.06967	83.51980	0.08352	69.671	17.12	0.15	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	178.98160	0.17898	205.19470	0.20519	178.982	17.89	0.31	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	482.60890	0.48261	528.77470	0.52877	482.609	19.27	0.57	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	769.75770	0.76976	825.30750	0.82531	769.758	20.48	0.70	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			14.71430	14.71430	14.64290	14.64290		18.70	0.00	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.72190	14.72190	14.65050	14.65050		18.58	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	40.84830	0.04085	48.68780	0.04869	40.848	16.76	0.10	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	72.21130	0.07221	85.18140	0.08518	72.211	17.03	0.15	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	260.61310	0.26061	238.82830	0.23883	260.613	19.69	0.38	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	129.21940	0.12922	118.14090	0.11814	129.219	21.37	0.21	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.72380	14.72380	14.65240	14.65240		18.62	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.72760	14.72760	14.65620	14.65620		18.78	0.00	1,379,799,388.80	93,688	836,401.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	1.20750	0.00121	1.63270	0.00163	1.208	23.78	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	1.57800	0.00158	1.99590	0.00200	1.578	23.56	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	2.04020	0.00204	2.38460	0.00238	2.040	23.00	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	2.34150	0.00234	2.68920	0.00269	2.342	22.54	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	2.40720	0.00241	2.75520	0.00276	2.407	22.45	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	2.69030	0.00269	3.03720	0.00304	2.690	22.08	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	3.09500	0.00310	3.43570	0.00344	3.095	21.62	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	3.32130	0.00332	3.65640	0.00366	3.321	21.39	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	3.99670	0.00400	4.30840	0.00431	3.997	20.79	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	4.75260	0.00475	5.02830	0.00503	4.753	20.24	0.01	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,232.35260	2.23235	2,161.22830	2.16123	2,232.353	20.24	0.99	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	5.74960	0.00575	5.96640	0.00597	5.750	19.64	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	6.19160	0.00619	6.37880	0.00638	6.192	19.41	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	6.87360	0.00687	7.01260	0.00701	6.874	19.08	0.02	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	9.31660	0.00932	9.26080	0.00926	9.317	18.16	0.02	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	10.06630	0.01007	9.94640	0.00995	10.066	17.93	0.03	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,737.66630	1.73767	1,666.14640	1.66615	1,737.666	17.93	0.97	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	10.88260	0.01088	10.69090	0.01069	10.883	17.70	0.03	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	11.77170	0.01177	11.50110	0.01150	11.772	17.47	0.03	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,541.39980	1.54140	1,469.55470	1.46955	1,541.400	17.01	0.96	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	14.24960	0.01425	14.35550	0.01436	14.250	16.92	0.04	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	14.95540	0.01496	15.97020	0.01597	14.955	16.78	0.04	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,492.55540	1.49256	1,422.17020	1.42217	1,492.555	16.78	0.96	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	17.33690	0.01734	20.31180	0.02031	17.337	16.57	0.05	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	17.92070	0.01792	21.00260	0.02100	17.921	16.58	0.05	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,303.84960	1.30385	1,237.03700	1.23704	1,303.850	16.70	0.93	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	26.24960	0.02625	30.83700	0.03084	26.250	16.70	0.07	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	30.52260	0.03052	35.86630	0.03587	30.523	16.76	0.07	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,258.12260	1.25812	1,192.06630	1.19207	1,258.123	16.76	0.93	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	40.70450	0.04070	47.80100	0.04780	40.704	16.86	0.09	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	50.60290	0.05060	59.34270	0.05934	50.603	16.95	0.11	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	53.34350	0.05334	62.52680	0.06253	53.344	16.97	0.12	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	60.68740	0.06069	71.04050	0.07104	60.687	17.02	0.13	1,326,458.13	700	700.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	67.09080	0.06709	78.43930	0.07844	67.091	17.06	0.14	0.00	0	10,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	68.76790	0.06877	80.37230	0.08037	68.768	17.07	0.14	0.00	0	500.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	996.36790	0.99637	936.57230	0.93657	996.368	17.07	0.86	0.00	0	3,164.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	87.29310	0.08729	101.64250	0.10164	87.293	17.18	0.17	0.00	0	35,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	875.41090	0.87541	820.23520	0.82024	875.411	17.23	0.81	0.00	0	39,589.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	109.21110	0.10921	127.41740	0.12742	109.211	17.28	0.20	0.00	0	58,250.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	836.81110	0.83681	783.61740	0.78362	836.811	17.28	0.80	0.00	0	20,200.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	136.36320	0.13636	157.24380	0.15724	136.363	17.48	0.24	0.00	0	1,867.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	142.28630	0.14229	163.71000	0.16371	142.286	17.52	0.25	0.00	0	4,372.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	742.90920	0.74291	693.20460	0.69320	742.909	17.54	0.75	0.00	0	20,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	151.48200	0.15148	173.72450	0.17372	151.482	17.58	0.26	0.00	0	236,970.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	154.63050	0.15463	177.14630	0.17715	154.630	17.60	0.26	0.00	0	36,200.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	695.24750	0.69525	647.46570	0.64747	695.248	17.68	0.72	0.00	0	51,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	167.64750	0.16765	191.26570	0.19127	167.648	17.68	0.28	0.00	0	13,650.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	181.34400	0.18134	206.07070	0.20607	181.344	17.76	0.29	0.00	0	24,570.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	662.47630	0.66248	616.08000	0.61608	662.476	17.78	0.70	0.00	0	51,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	203.17420	0.20317	229.56860	0.22957	203.174	17.88	0.31	0.00	0	35,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	214.67020	0.21467	241.89960	0.24190	214.670	17.94	0.33	0.00	0	31,047.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	612.27020	0.61227	568.09960	0.56810	612.270	17.94	0.67	0.00	0	100.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	222.55050	0.22255	250.33510	0.25034	222.550	17.98	0.33	0.00	0	4,428.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	600.15050	0.60015	556.53510	0.55654	600.151	17.98	0.67	0.00	0	500.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	238.82690	0.23883	267.72430	0.26772	238.827	18.06	0.35	0.00	0	1,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	570.60330	0.57060	528.37950	0.52838	570.603	18.08	0.65	0.00	0	100,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	547.74160	0.54774	506.62600	0.50663	547.742	18.16	0.63	0.00	0	11,300.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	514.73720	0.51474	475.27040	0.47527	514.737	18.28	0.60	0.00	0	1,200.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	287.13720	0.28714	319.07040	0.31907	287.137	18.28	0.40	0.00	0	15,500.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	291.78730	0.29179	323.99080	0.32399	291.787	18.30	0.40	0.00	0	3,388.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	335.52500	0.33553	370.16420	0.37016	335.525	18.48	0.44	0.00	0	3,500.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	463.12500	0.46313	426.36420	0.42636	463.125	18.48	0.56	0.00	0	84,900.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	458.19580	0.45820	421.69890	0.42170	458.196	18.50	0.56	0.00	0	1,500.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	453.30600	0.45331	417.07660	0.41708	453.306	18.52	0.56	0.00	0	5,500.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	371.87890	0.37188	408.77960	0.40878	371.879	18.62	0.46	0.00	0	3,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	415.66930	0.41567	382.57290	0.38257	415.669	18.68	0.52	0.00	0	70,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	410.22140	0.41022	450.37540	0.45038	410.221	18.76	0.49	0.00	0	13,150.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	415.85730	0.41586	456.47110	0.45647	415.857	18.78	0.50	0.00	0	700.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	393.45730	0.39346	362.67110	0.36267	393.457	18.78	0.50	0.00	0	127,100.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	445.53280	0.44553	487.51980	0.48752	445.533	18.92	0.51	0.00	0	135,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	373.13280	0.37313	343.71980	0.34372	373.133	18.92	0.49	0.00	0	400.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	357.56250	0.35756	329.21980	0.32922	357.563	19.04	0.47	0.00	0	1,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	353.76480	0.35376	325.68580	0.32569	353.765	19.07	0.47	0.00	0	50,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	507.72110	0.50772	552.33740	0.55234	507.721	19.21	0.55	0.00	0	35,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	573.49210	0.57349	620.56670	0.62057	573.492	19.49	0.59	0.00	0	25,700.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	301.09210	0.30109	276.76670	0.27677	301.092	19.49	0.41	0.00	0	101,333.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	297.85720	0.29786	273.76850	0.27377	297.857	19.52	0.41	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	273.13710	0.27314	250.87940	0.25088	273.137	19.75	0.38	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	270.19010	0.27019	248.15160	0.24815	270.190	19.78	0.38	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	255.90480	0.25590	234.94800	0.23495	255.905	19.92	0.36	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	242.35760	0.24236	222.43760	0.22244	242.358	20.06	0.35	0.00	0	4,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	714.75760	0.71476	766.23760	0.76624	714.758	20.06	0.65	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	751.91500	0.75192	804.38920	0.80439	751.915	20.20	0.67	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	789.74620	0.78975	843.17080	0.84317	789.746	20.35	0.68	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	201.38360	0.20138	184.67240	0.18467	201.384	20.55	0.30	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	182.58300	0.18258	167.08730	0.16709	182.583	20.80	0.27	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	178.65310	0.17865	163.38210	0.16338	178.653	20.86	0.27	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	947.20430	0.94720	1,003.55930	1.00356	947.204	20.92	0.74	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	174.80430	0.17480	159.75930	0.15976	174.804	20.92	0.26	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	172.85020	0.17285	157.97730	0.15798	172.850	20.94	0.26	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	157.97530	0.15798	144.43070	0.14443	157.975	21.14	0.24	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	156.20800	0.15621	142.82130	0.14282	156.208	21.16	0.24	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	154.46040	0.15446	141.23020	0.14123	154.460	21.19	0.24	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	139.58620	0.13959	127.70430	0.12770	139.586	21.41	0.22	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	134.95620	0.13496	123.49620	0.12350	134.956	21.49	0.21	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,231.67110	1.23167	1,293.05430	1.29305	1,231.671	21.76	0.81	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	117.94080	0.11794	108.04640	0.10805	117.941	21.78	0.19	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	110.27150	0.11027	101.08840	0.10109	110.271	21.93	0.18	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	99.72060	0.09972	91.52010	0.09152	99.721	22.16	0.16	0.00	0	5,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	88.23110	0.08823	81.02840	0.08103	88.231	22.43	0.15	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	85.34490	0.08534	78.17590	0.07818	85.345	22.50	0.14	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	79.86640	0.07987	72.76490	0.07276	79.866	22.65	0.13	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	76.42010	0.07642	69.36710	0.06937	76.420	22.75	0.13	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	51.91680	0.05192	47.34190	0.04734	51.917	23.32	0.09	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	38.82190	0.03882	35.61220	0.03561	38.822	23.74	0.07	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	30.50130	0.03050	28.14720	0.02815	30.501	24.09	0.06	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.73900	14.73900	14.66750	14.66750		18.68	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	98.89670	0.09890	113.55290	0.11355	98.897	17.13	0.18	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	218.53060	0.21853	244.84180	0.24484	218.531	17.81	0.32	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	523.24760	0.52325	566.74380	0.56674	523.248	19.09	0.54	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	802.13210	0.80213	854.05600	0.85406	802.132	20.18	0.67	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.74090	14.74090	14.66940	14.66940		18.70	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	18.84270	0.01884	18.89350	0.01889	18.843	17.01	0.05	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	22.06270	0.02206	25.74680	0.02575	22.063	16.60	0.05	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	467.10890	0.46711	431.20210	0.43120	467.109	18.52	0.54	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	426.20560	0.42621	394.25500	0.39425	426.206	18.70	0.51	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.76000	14.76000	14.68830	14.68830		18.45	0.00	0.00	0	2,710.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	18.82340	0.01882	20.85190	0.02085	18.823	17.55	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	96.52900	0.09653	109.37460	0.10937	96.529	16.91	0.17	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	752.45330	0.75245	704.55660	0.70456	752.453	17.48	0.70	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	223.45270	0.22345	248.03180	0.24803	223.453	17.54	0.31	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	584.99650	0.58500	628.34510	0.62835	584.997	18.98	0.55	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	59.96400	0.05996	55.45980	0.05546	59.964	23.36	0.09	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	32.89840	0.03290	30.64530	0.03065	32.898	24.59	0.05	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.76380	14.76380	14.69220	14.69220		18.44	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.79470	14.79470	14.72320	14.72320		18.49	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	18.54140	0.01854	21.02360	0.02102	18.541	18.35	0.03	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.81780	14.81780	14.74630	14.74630		18.39	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry	14.88	Call	533.24850	0.53325	0.00000	0.00000	533.248	18.57	0.50	59,620,471.20	8,000	4,000.00
\$ / R	On 31/01/2019	Any day expiry			14.81970	14.81970	14.74820	14.74820		18.40	0.00	0.00	0	920.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	37.83630	0.03784	42.07010	0.04207	37.836	17.19	0.06	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	265.91250	0.26591	288.83550	0.28884	265.913	17.36	0.30	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	285.25870	0.28526	309.31870	0.30932	285.259	17.45	0.32	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	779.05160	0.77905	734.59160	0.73459	779.052	17.67	0.65	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	446.31310	0.44631	418.82460	0.41882	446.313	19.12	0.44	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	346.51910	0.34652	325.04440	0.32504	346.519	19.85	0.36	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.84410	14.84410	14.77250	14.77250		18.50	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.87220	14.87220	14.80060	14.80060		18.48	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	54.91030	0.05491	59.70970	0.05971	54.910	16.90	0.08	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	312.27030	0.31227	333.87970	0.33388	312.270	17.35	0.31	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	332.44190	0.33244	355.10020	0.35510	332.442	17.43	0.32	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	806.08950	0.80609	762.89290	0.76289	806.089	17.90	0.61	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	498.57080	0.49857	470.06750	0.47007	498.571	19.31	0.43	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	396.60500	0.39660	373.80710	0.37381	396.605	20.02	0.36	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.90600	14.90600	14.83440	14.83440		18.53	0.00	5,202,194.00	349	52,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.07780	0.00208	2.93230	0.00293	2.078	22.04	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	8.79140	0.00879	9.75660	0.00976	8.791	17.90	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	28.56940	0.02857	30.73280	0.03073	28.569	17.06	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	30.55190	0.03055	32.83730	0.03284	30.552	17.04	0.04	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	56.77520	0.05678	60.57960	0.06058	56.775	16.82	0.08	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	58.51110	0.05851	62.41340	0.06241	58.511	16.81	0.08	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	65.90560	0.06591	70.20970	0.07021	65.906	16.76	0.09	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	70.90490	0.07090	75.47600	0.07548	70.905	16.74	0.09	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	78.42390	0.07842	83.39050	0.08339	78.424	16.70	0.10	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	81.83810	0.08184	86.98260	0.08698	81.838	16.68	0.11	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	94.10390	0.09410	99.87860	0.09988	94.104	16.62	0.12	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	104.94670	0.10495	111.26800	0.11127	104.947	16.58	0.13	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	109.26360	0.10926	116.12000	0.11612	109.264	16.56	0.13	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	115.24980	0.11525	123.75000	0.12375	115.250	16.54	0.14	0.00	0	900.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	126.62150	0.12662	135.85290	0.13585	126.621	16.59	0.15	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	134.63080	0.13463	144.36980	0.14437	134.631	16.63	0.16	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	145.13970	0.14514	155.53040	0.15553	145.140	16.68	0.17	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	156.20770	0.15621	167.27500	0.16727	156.208	16.72	0.18	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	175.11580	0.17512	187.31030	0.18731	175.116	16.79	0.19	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	180.07670	0.18008	192.56200	0.19256	180.077	16.81	0.20	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	185.13270	0.18513	197.91210	0.19791	185.133	16.83	0.20	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	192.89890	0.19290	206.12430	0.20612	192.899	16.86	0.21	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	203.58870	0.20359	217.42140	0.21742	203.589	16.89	0.22	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	223.24150	0.22324	238.16150	0.23816	223.242	16.96	0.23	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	235.01550	0.23502	250.57500	0.25058	235.015	16.99	0.24	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	266.21860	0.26622	283.41680	0.28342	266.219	17.09	0.26	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	279.40990	0.27941	297.27970	0.29728	279.410	17.12	0.27	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	337.65120	0.33765	359.69230	0.35969	337.651	17.31	0.31	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	370.85990	0.37086	394.37170	0.39437	370.860	17.45	0.33	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	985.43880	0.98544	937.72040	0.93772	985.439	17.48	0.67	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	401.37060	0.40137	426.17300	0.42617	401.371	17.57	0.34	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	433.21700	0.43322	459.31540	0.45932	433.217	17.69	0.36	0.00	0	900.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	442.55970	0.44256	469.02890	0.46903	442.560	17.73	0.37	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	447.27150	0.44727	473.92770	0.47393	447.272	17.74	0.37	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	887.56750	0.88757	843.17750	0.84318	887.568	17.80	0.62	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	877.23170	0.87723	833.21170	0.83321	877.232	17.83	0.62	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	471.23170	0.47123	498.81170	0.49881	471.232	17.83	0.38	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	485.92700	0.48593	514.05940	0.51406	485.927	17.88	0.39	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	500.86320	0.50086	529.54690	0.52955	500.863	17.94	0.40	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	547.06770	0.54707	577.39640	0.57740	547.068	18.09	0.42	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	595.34200	0.59534	627.30180	0.62730	595.342	18.25	0.44	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	634.28820	0.63429	667.49550	0.66750	634.288	18.37	0.45	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	639.94930	0.63995	673.33600	0.67334	639.949	18.39	0.46	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	645.63450	0.64563	679.19660	0.67920	645.634	18.41	0.46	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	651.34390	0.65134	685.08470	0.68508	651.344	18.42	0.46	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	656.27710	0.65628	621.31760	0.62132	656.277	18.70	0.50	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	771.17340	0.77117	808.67190	0.80867	771.173	18.79	0.51	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	808.98230	0.80898	847.49800	0.84750	808.982	18.90	0.52	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	821.76080	0.82176	860.61020	0.86061	821.761	18.94	0.52	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	828.17850	0.82818	867.19770	0.86720	828.179	18.96	0.53	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	590.07660	0.59008	558.15500	0.55816	590.077	19.03	0.47	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	867.14810	0.86715	907.15650	0.90716	867.148	19.07	0.54	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	873.71690	0.87372	913.88770	0.91389	873.717	19.09	0.54	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	954.11720	0.95412	996.19730	0.99620	954.117	19.32	0.57	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	500.37260	0.50037	472.83570	0.47284	500.373	19.56	0.41	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	497.44630	0.49745	470.05700	0.47006	497.446	19.58	0.41	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	485.91740	0.48592	459.11630	0.45912	485.917	19.65	0.40	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	480.26140	0.48026	453.74900	0.45375	480.261	19.69	0.40	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	474.67190	0.47467	448.44950	0.44845	474.672	19.73	0.39	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	442.58950	0.44259	418.13620	0.41814	442.589	19.96	0.37	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	405.89120	0.40589	383.51620	0.38352	405.891	20.24	0.34	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	401.25470	0.40125	379.14730	0.37915	401.255	20.28	0.34	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	387.70090	0.38770	366.37460	0.36637	387.701	20.39	0.33	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	368.31720	0.36832	348.12590	0.34813	368.317	20.57	0.32	0.00	0	900.00

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	16.00	Call	364.16050	0.36416	344.21250	0.34421	364.161	20.60	0.31	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	338.39280	0.33839	319.98390	0.31998	338.393	20.85	0.29	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	307.78570	0.30779	291.23150	0.29123	307.786	21.18	0.27	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	294.49740	0.29450	278.40400	0.27840	294.497	21.33	0.26	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	262.14400	0.26214	247.67710	0.24768	262.144	21.64	0.24	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	259.10650	0.25911	244.81670	0.24482	259.107	21.67	0.23	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	210.56700	0.21057	199.13690	0.19914	210.567	22.22	0.20	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	209.37250	0.20937	198.01300	0.19801	209.373	22.24	0.19	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	203.50820	0.20351	192.49830	0.19250	203.508	22.31	0.19	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	196.71210	0.19671	186.11060	0.18611	196.712	22.40	0.18	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	195.60570	0.19561	185.07010	0.18507	195.606	22.42	0.18	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	194.50380	0.19450	184.03620	0.18404	194.504	22.44	0.18	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	180.82010	0.18082	171.17690	0.17118	180.820	22.63	0.17	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	173.90700	0.17391	164.68330	0.16468	173.907	22.74	0.16	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	155.76660	0.15577	147.65180	0.14765	155.767	23.05	0.15	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	120.84400	0.12084	116.53880	0.11654	120.844	23.89	0.12	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	104.14000	0.10414	101.07020	0.10107	104.140	24.84	0.10	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.92290	14.92290	14.85120	14.85120		18.53	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	278.47870	0.27848	295.56380	0.29556	278.479	17.10	0.26	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.92670	14.92670	14.85500	14.85500		18.63	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	72.10360	0.07210	76.99700	0.07700	72.104	16.67	0.09	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	353.31560	0.35332	375.72240	0.37572	353.316	17.33	0.31	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	374.07720	0.37408	397.33200	0.39733	374.077	17.41	0.32	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	831.09730	0.83110	789.77240	0.78977	831.097	18.14	0.58	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	540.88270	0.54088	511.98630	0.51199	540.883	19.50	0.42	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	442.75970	0.44276	419.11040	0.41911	442.760	20.16	0.36	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.93420	14.93420	14.86250	14.86250		18.60	0.00	0.00	0	55.00
\$ / R	On 26/04/2019	Any day expiry			14.97930	14.97930	15.04380	15.04380		18.64	0.00	0.00	0	0.00
\$ / R	On 26/04/2019	Any day expiry	15.04	Call	760.42980	0.76043	0.00000	0.00000	760.430	18.71	0.51	61,872,140.64	8,000	4,000.00
\$ / R	On 30/04/2019	Any day expiry			14.98680	14.98680	14.91490	14.91490		18.62	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	86.66270	0.08666	93.82110	0.09382	86.663	16.29	0.10	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,671.03690	1.67104	1,609.36560	1.60937	1,671.037	16.65	0.83	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	393.11070	0.39311	412.73060	0.41273	393.111	17.32	0.31	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	412.87120	0.41287	434.68490	0.43468	412.871	17.36	0.32	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	854.42650	0.85443	813.86190	0.81386	854.426	18.35	0.56	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	579.30880	0.57931	550.06400	0.55006	579.309	19.64	0.41	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	487.84340	0.48784	463.19620	0.46320	487.843	20.25	0.36	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.04600	15.04600	14.97320	14.97320		18.70	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	98.58070	0.09858	107.16550	0.10717	98.581	15.95	0.11	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	428.66850	0.42867	447.99080	0.44799	428.668	17.35	0.31	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	448.79630	0.44880	468.75650	0.46876	448.796	17.40	0.32	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	878.85140	0.87885	838.38050	0.83838	878.851	18.64	0.54	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	616.49010	0.61649	586.11920	0.58612	616.490	19.89	0.41	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	526.66130	0.52666	500.45290	0.50045	526.661	20.49	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 03/06/2019	Any day expiry		15.05180	15.05180		14.97880	14.97880		18.68	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future		15.07280	15.07280		14.99950	14.99950		18.71	0.00	0.00	0	19,376.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	7.31910	0.00732	7.54800	0.00755	7.319	18.91	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	25.59970	0.02560	29.91350	0.02991	25.600	14.70	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	67.96610	0.06797	75.30830	0.07531	67.966	15.46	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	101.22120	0.10122	110.12530	0.11013	101.221	15.82	0.11	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	104.56740	0.10457	113.60680	0.11361	104.567	15.86	0.11	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	150.83460	0.15083	161.46220	0.16146	150.835	16.24	0.14	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	310.19480	0.31019	324.98420	0.32498	310.195	17.01	0.24	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	326.50860	0.32651	341.86720	0.34187	326.509	17.05	0.25	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,453.51940	1.45352	1,396.73360	1.39673	1,453.519	17.15	0.73	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,192.83940	1.19284	1,143.14390	1.14314	1,192.839	17.66	0.65	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,111.92490	1.11192	1,064.46080	1.06446	1,111.925	17.93	0.62	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	644.96580	0.64497	671.49020	0.67149	644.966	18.01	0.39	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,000.65350	1.00065	956.48300	0.95648	1,000.654	18.32	0.57	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	884.96850	0.88497	844.33200	0.84433	884.969	18.78	0.53	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	726.39410	0.72639	691.51000	0.69151	726.394	19.49	0.45	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	704.63620	0.70464	670.59650	0.67060	704.636	19.60	0.44	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	651.95320	0.65195	620.17340	0.62017	651.953	19.88	0.41	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	619.63980	0.61964	589.25330	0.58925	619.640	20.07	0.40	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	599.12910	0.59913	569.64710	0.56965	599.129	20.20	0.39	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	269.98660	0.26999	255.93290	0.25593	269.987	22.97	0.19	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry		15.08430	15.08430		15.01080	15.01080		18.76	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	698.00240	0.69800	725.48680	0.72549	698.002	18.14	0.41	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	373.97630	0.37398	354.47300	0.35447	373.976	21.95	0.25	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry		15.09960	15.09960		15.02580	15.02580		18.77	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	107.03520	0.10704	116.84290	0.11684	107.035	15.63	0.11	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	458.03640	0.45804	477.02850	0.47703	458.036	17.39	0.31	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	478.42790	0.47843	497.97330	0.49797	478.428	17.44	0.32	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	898.15760	0.89816	857.35980	0.85736	898.158	18.88	0.52	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	645.65980	0.64566	614.47200	0.61447	645.660	20.09	0.40	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	559.21710	0.55922	531.61020	0.53161	559.217	20.67	0.35	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry		15.10530	15.10530		15.03150	15.03150		18.75	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry		15.10910	15.10910		15.03520	15.03520		18.76	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	212.69790	0.21270	226.03900	0.22604	212.698	16.49	0.18	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	545.31420	0.54531	518.28480	0.51828	545.314	20.84	0.34	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry		15.16270	15.16270		15.08790	15.08790		18.82	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	118.21420	0.11821	126.02360	0.12602	118.214	15.40	0.11	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	489.08060	0.48908	507.87110	0.50787	489.081	17.41	0.31	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	509.67220	0.50967	528.97000	0.52897	509.672	17.46	0.31	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	926.54340	0.92654	885.14670	0.88515	926.543	19.09	0.51	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	682.57230	0.68257	649.95240	0.64995	682.572	20.27	0.40	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	598.69070	0.59869	569.56160	0.56956	598.691	20.82	0.35	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry		15.16470	15.16470		15.08990	15.08990		18.82	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		15.18820	15.18820		15.11290	15.11290		18.87	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	623.69220	0.62369	646.82140	0.64682	623.692	17.72	0.35	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	663.04960	0.66305	631.23620	0.63124	663.050	20.55	0.38	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry		15.22160	15.22160		15.14550	15.14550		18.88	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	131.61860	0.13162	136.69620	0.13670	131.619	15.38	0.12	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	515.20630	0.51521	534.00590	0.53401	515.206	17.44	0.30	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	535.96740	0.53597	555.19050	0.55519	535.967	17.49	0.31	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	944.32600	0.94433	902.40380	0.90240	944.326	19.32	0.49	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	709.06240	0.70906	675.42600	0.67543	709.062	20.47	0.39	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	626.05100	0.62605	595.23310	0.59523	626.051	21.01	0.35	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry		15.22750	15.22750		15.15130	15.15130		18.92	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry		15.23340	15.23340		15.15700	15.15700		18.93	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	327.51380	0.32751	313.43360	0.31343	327.514	24.23	0.19	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future		15.25500	15.25500		15.17810	15.17810		18.91	0.00	0.00	0	18,444.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	13.43620	0.01344	14.24090	0.01424	13.436	17.60	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	57.67490	0.05767	59.71930	0.05972	57.675	14.31	0.06	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	415.85490	0.41585	432.43390	0.43243	415.855	17.14	0.26	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	437.78600	0.43779	454.84340	0.45484	437.786	17.20	0.27	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	483.66380	0.48366	501.66600	0.50167	483.664	17.32	0.29	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	503.56800	0.50357	521.96470	0.52196	503.568	17.38	0.29	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	532.20710	0.53221	551.16050	0.55116	532.207	17.45	0.30	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	583.39620	0.58340	603.29570	0.60330	583.396	17.57	0.32	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	773.92610	0.77393	799.29580	0.79930	773.926	18.09	0.38	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,162.76140	1.16276	1,195.08390	1.19508	1,162.761	19.09	0.48	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	977.31010	0.97731	934.56820	0.93457	977.310	19.32	0.49	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,278.88130	1.27888	1,313.14490	1.31314	1,278.881	19.33	0.51	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	874.10320	0.87410	834.67520	0.83468	874.103	19.76	0.45	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	558.02080	0.55802	529.58680	0.52959	558.021	21.60	0.31	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	489.98120	0.48998	464.60150	0.46460	489.981	22.10	0.28	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	459.23740	0.45924	435.29330	0.43529	459.237	22.35	0.26	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	448.18970	0.44819	424.76480	0.42476	448.190	22.45	0.26	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	402.59760	0.40260	382.32470	0.38232	402.598	22.89	0.23	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	386.19640	0.38620	367.03840	0.36704	386.196	23.21	0.22	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	372.83190	0.37283	354.40100	0.35440	372.832	23.49	0.21	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	369.62720	0.36963	351.37400	0.35137	369.627	23.56	0.21	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	324.33450	0.32433	308.61660	0.30862	324.335	24.72	0.19	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry		15.28260	15.28260		15.20500	15.20500		18.96	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	146.55110	0.14655	152.57110	0.15257	146.551	15.41	0.12	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	539.23870	0.53924	557.83450	0.55783	539.239	17.45	0.30	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	560.23960	0.56024	579.29360	0.57929	560.240	17.51	0.31	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	969.57370	0.96957	926.85400	0.92685	969.574	19.48	0.48	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	739.95390	0.73995	705.16050	0.70516	739.954	20.60	0.39	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	654.64460	0.65464	622.65770	0.62266	654.645	21.13	0.35	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry		15.28650	15.28650		15.20880	15.20880		18.97	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		15.34360	15.34360		15.26480	15.26480		19.02	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	160.04170	0.16004	165.37770	0.16538	160.042	15.42	0.13	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	562.27110	0.56227	580.89770	0.58090	562.271	17.48	0.30	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	583.43120	0.58343	602.35680	0.60236	583.431	17.53	0.31	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	986.65900	0.98666	944.15130	0.94415	986.659	19.69	0.47	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	764.48410	0.76448	729.62050	0.72962	764.484	20.79	0.38	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	680.94770	0.68095	648.52040	0.64852	680.948	21.28	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry		15.40460	15.40460		15.32570	15.32570		19.13	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	173.54930	0.17355	184.08950	0.18409	173.549	15.48	0.13	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	583.04820	0.58305	602.71630	0.60272	583.048	17.53	0.30	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	604.46980	0.60447	624.51050	0.62451	604.470	17.58	0.30	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,014.70390	1.01470	972.73770	0.97274	1,014.704	19.92	0.47	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	796.73830	0.79674	761.74220	0.76174	796.738	21.00	0.38	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	714.28720	0.71429	682.02300	0.68202	714.287	21.47	0.35	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry		15.41090	15.41090		15.33200	15.33200		19.13	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future		15.43400	15.43400		15.35510	15.35510		19.21	0.00	0.00	0	2,200.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	45.90350	0.04590	46.58360	0.04658	45.904	14.99	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	378.57100	0.37857	397.52190	0.39752	378.571	16.76	0.22	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	722.14170	0.72214	690.38670	0.69039	722.142	21.59	0.34	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	423.73140	0.42373	406.31330	0.40631	423.731	25.38	0.20	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry		15.47190	15.47190		15.39290	15.39290		19.23	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	190.22260	0.19022	198.67240	0.19867	190.223	15.61	0.13	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	603.36720	0.60337	623.08890	0.62309	603.367	17.56	0.29	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	624.99660	0.62500	645.09060	0.64509	624.997	17.62	0.30	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,042.61150	1.04261	1,001.35310	1.00135	1,042.611	20.14	0.46	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	830.93620	0.83094	796.03530	0.79604	830.936	21.18	0.38	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	750.20550	0.75021	717.96920	0.71797	750.206	21.64	0.35	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry		15.47610	15.47610		15.39710	15.39710		19.29	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		15.53710	15.53710		15.45790	15.45790		19.38	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		15.60230	15.60230		15.52300	15.52300		19.44	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future		15.63170	15.63170		15.55240	15.55240		19.50	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry		15.66750	15.66750		15.58800	15.58800		19.51	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		15.72420	15.72420		15.64470	15.64470		19.56	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		15.79570	15.79570		15.71610	15.71610		19.66	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.81680	15.81680		15.73710	15.73710		19.66	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		15.91350	15.91350		15.83360	15.83360		19.74	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		16.01450	16.01450		15.93430	15.93430		19.80	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		14.72760	14.72760		14.65620	14.65620		18.78	0.00	2,503,692.00	170	327.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.90600	14.90600		14.83440	14.83440		18.53	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		15.07280	15.07280		14.99950	14.99950		18.71	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		15.25500	15.25500		15.17810	15.17810		18.91	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		15.43400	15.43400		15.35510	15.35510		19.21	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			18.87030		18.87030		18.77520	18.77520		17.37	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.91670		18.91670		18.82160	18.82160		17.37	0.00	0.00	0	438,787.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	330.61630		0.33062		304.17930	0.30418	330.616	17.87	0.39	0.00	0	200.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.24490		19.24490		19.14710	19.14710		17.29	0.00	5,773,470.00	300	8,145.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	323.42380		0.32342		355.14620	0.35515	323.424	17.13	0.25	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	801.53040		0.80153		857.81910	0.85782	801.530	17.28	0.47	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	547.21270		0.54721		519.94980	0.51995	547.213	17.83	0.39	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	493.69170		0.49369		469.58820	0.46959	493.692	17.96	0.36	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	240.81750		0.24082		229.80770	0.22981	240.818	19.06	0.20	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.54860		19.54860		19.45020	19.45020		17.82	0.00	0.00	0	5,506.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.88400		19.88400		19.78300	19.78300		18.36	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future			20.21430		20.21430		20.11250	20.11250		18.85	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.58010		20.58010		20.47880	20.47880		19.33	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13256		0.13256		0.13067	0.13067		25.08	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13533		0.13533		0.13340	0.13340		23.20	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13790		0.13790		0.13594	0.13594		22.60	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			16.75910		16.75910		16.69010	16.69010		17.01	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.80880		16.80880		16.73960	16.73960		17.07	0.00	106,500,556.80	6,336	106,534.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.16340		17.16340		17.09250	17.09250		17.14	0.00	5,183,346.80	302	36,313.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	135.55400		0.13555		146.57830	0.14658	135.554	15.48	0.15	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,391.51930		1.39152		1,336.99460	1.33699	1,391.519	15.74	0.78	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	836.94190		0.83694		877.27580	0.87728	836.942	17.44	0.51	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	191.30510		0.19131		182.22930	0.18223	191.305	21.05	0.17	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.49400		17.49400		17.42320	17.42320		17.43	0.00	0.00	0	4,906.00
€ / R	On 14/08/2019	Any day expiry			17.73210		17.73210		17.65870	17.65870		17.57	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	705.84500		0.70585		733.60270	0.73360	705.845	16.58	0.36	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	583.42660		0.58343		561.81480	0.56181	583.427	19.95	0.31	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.86200		17.86200		17.78800	17.78800		17.58	0.00	0.00	0	8,262.00
€ / R	On 13/12/2019	Foreign Exchange Future			18.18630		18.18630		18.11020	18.11020		17.79	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.58260		18.58260		18.51080	18.51080		18.01	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.20000		98.20000		98.29000	98.29000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			587.96900		587.96900		586.90900	586.90900			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			599.81100		599.81100		598.74400	598.74400			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			610.48600		610.48600		609.40000	609.40000			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			622.84500		622.84500		621.75600	621.75600			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			673.00900		673.00900		670.89500	670.89500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			686.56400		686.56400		684.42200	684.42200			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			698.78300		698.78300		696.60400	696.60400			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			712.92900		712.92900		710.72800	710.72800			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	607.84400		607.84400		604.16100	604.16100			0.00	0.00	0	405.00
ALBI	On 07/02/2019	Index Future	620.08600		620.08600		616.34300	616.34300			0.00	6,200,860.00	1	748.00
ALBI	On 02/05/2019	Index Future	631.12200		631.12200		627.31300	627.31300			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	643.89900		643.89900		640.03200	640.03200			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.39950		10.39950		10.37730	10.37730		14.51	0.00	270,387.00	26	33,987.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.53980		10.53980		10.51810	10.51810		14.37	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.67480		10.67480		10.65330	10.65330		14.67	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.82450		10.82450		10.80270	10.80270		15.06	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.97260		10.97260		10.95130	10.95130		15.46	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	11.13640		11.13640		11.11680	11.11680		15.87	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.23680		11.23680		11.20530	11.20530		15.57	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.39300		11.39300		11.36190	11.36190		15.37	0.00	0.00	0	400.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	11.53420		11.53420		11.50350	11.50350		15.90	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.54950		11.54950		11.51990	11.51990		16.24	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.70300		11.70300		11.67240	11.67240		16.58	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.85570		11.85570		11.82420	11.82420		16.78	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.81830		14.81830		14.69600	14.69600		17.13	0.00	0.00	0	1,748.00
CHF / R	On 18/03/2019	Foreign Exchange Future	15.14750		15.14750		15.02280	15.02280		17.82	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.45540		15.45540		15.32810	15.32810		18.35	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.79680		15.79680		15.66660	15.66660		18.76	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	16.09470		16.09470		15.96350	15.96350		18.95	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	16.78430		16.78430		16.65460	16.65460		19.42	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.11240		2.11240		2.10300	2.10300		16.38	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.13020		2.13020		2.12060	2.12060		16.42	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.14870		2.14870		2.13870	2.13870		16.49	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	317.08970		317.08970		203.19740	203.19740			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.25260		2.25260		2.26800	2.26800		16.41	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.30190		2.30190		2.31720	2.31720		16.27	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.34720		2.34720		2.36430	2.36430		16.67	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.39770		2.39770		2.40740	2.40740		17.11	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.53410		2.53410		2.55390	2.55390		18.03	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.59180		2.59180		2.62600	2.62600		18.28	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

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
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future	11.32879	73.83424		11.43052	73.26450				0.00	0.00	0	7,037.00
ES33	On 07/02/2019	Bond Future	11.46330	75.32131		11.56884	74.74174				0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future	11.57180	72.87003		11.68090	72.28029				0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.67932	74.34660		11.79199	73.74720				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	11.56335	75.67526		11.67002	75.00592				0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.69131	77.19940		11.80196	76.51832				0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.80030	74.31268		11.91482	73.61951				0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.90644	75.81904		12.02472	75.11424				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	601.36800	601.36800		597.46300	597.46300				0.00	0.00	0	44.00
GOVI	On 07/02/2019	GOVI	613.48000	613.48000		609.51000	609.51000				0.00	0.00	0	453.00
GOVI	On 02/05/2019	GOVI	624.39800	624.39800		620.35800	620.35800				0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	637.03800	637.03800		632.93600	632.93600				0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.88100	1.88100		1.87150	1.87150			19.00	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.90630	1.90630		1.89670	1.89670			18.44	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.92970	1.92970		1.91990	1.91990			18.89	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.13809	132.13809		132.57654	132.57654				0.00	0.00	0	171.00
I2025	On 07/02/2019	Bond Future	133.42029	133.42029		133.87065	133.87065				0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	135.82435	135.82435		136.28300	136.28300				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	138.55889	138.55889		139.03120	139.03120				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	100.12651	100.12651		100.81088	100.81088				0.00	0.00	0	1,648.00
I2029	On 07/02/2019	Bond Future	102.16992	102.16992		102.87052	102.87052				0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	102.93773	102.93773		103.65111	103.65111				0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	105.04564	105.04564		105.77690	105.77690				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	102.70740	102.70740		103.19513	103.19513				0.00	0.00	0	603.00
I2033	On 07/02/2019	Bond Future	104.80357	104.80357		105.30357	105.30357				0.00	0.00	0	5,770.00
I2033	On 02/05/2019	Bond Future	105.54630	105.54630		106.05542	106.05542				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 01/08/2019	Bond Future		107.70757	107.70757		108.23044	108.23044			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		122.79404	122.79404		122.77480	122.77480			0.00	122,794,040.00	1,000	517.00
I2038	On 07/02/2019	Bond Future		123.70867	123.70867		123.69196	123.69196			0.00	123,708,670.00	1,000	9,833.00
I2038	On 02/05/2019	Bond Future		125.93790	125.93790		125.92097	125.92097			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		128.46414	128.46414		128.45082	128.45082			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		116.25197	116.25197		116.67834	116.67834			0.00	0.00	0	2,017.00
I2046	On 07/02/2019	Bond Future		118.62454	118.62454		119.06226	119.06226			0.00	0.00	0	10,065.00
I2046	On 02/05/2019	Bond Future		119.07569	119.07569		119.52150	119.52150			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		121.51430	121.51430		121.97297	121.97297			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		121.36968	121.36968		122.75356	122.75356			0.00	0.00	0	2,795.00
I2050	On 07/02/2019	Bond Future		122.07446	122.07446		123.48956	123.48956			0.00	0.00	0	10,049.00
I2050	On 02/05/2019	Bond Future		124.27426	124.27426		125.71484	125.71484			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		125.00026	125.00026		126.47437	126.47437			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		253.03000	253.03000		253.72600	253.72600			0.00	544,014,500.00	215	318.00
IGOV	On 07/02/2019	Index Future		258.19300	258.19300		258.91000	258.91000			0.00	0.00	0	502.00
IGOV	On 02/05/2019	Index Future		262.84500	262.84500		263.57500	263.57500			0.00	565,116,750.00	215	215.00
IGOV	On 01/08/2019	Index Future		268.22700	268.22700		268.97900	268.97900			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		0.14410	0.14410		0.00080	0.00080			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14320	0.14320		0.00260	0.00260			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14240	0.14240		0.00410	0.00410			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.76420	1.76420		1.77140	1.77140		15.04	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.79350	1.79350		1.80080	1.80080		15.16	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.82060	1.82060		1.82850	1.82850		15.59	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.59960	9.59960		9.56040	9.56040		15.28	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.72800	9.72800		9.68910	9.68910		15.14	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.85150	9.85150		9.81310	9.81310		15.41	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.98970	9.98970		9.95100	9.95100		15.76	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.50380	10.50380		10.46830	10.46830		16.66	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.66140	10.66140		10.63250	10.63250		17.01	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			1.35540		1.35540		0.00800	0.00800			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.36620		1.36620		0.02430	0.02430			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37540		1.37540		0.03930	0.03930			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.28440		1.28440		1.28420	1.28420			0.00	0.00	0	250.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.14130		1.14130		1.14220	1.14220			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.15140		1.15140		1.15220	1.15220			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.16060		1.16060		1.16160	1.16160			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future			7.54350		7.54350	0.13139	7.65270	7.65270		20.23	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.32641		110.51917		9.37763	110.22002		6.93	0.00	221,038,340.00	2,000	20,745.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.38	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.37	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,535.00000		2.53500		2,833.90000	2.83390	2,535.000	6.66	1.00	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,161.72000		1.16172		1,442.39000	1.44239	1,161.720	6.85	0.87	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.41418		107.43805		9.46759	107.13536		7.44	0.00	451,239,810.00	4,200	50,606.00
R186	On 07/02/2019	Bond Future	8.30	Call	83.50000		0.08350		70.75000	0.07075	83.500	6.77	0.05	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	163.56000		0.16356		140.41000	0.14041	163.560	6.77	0.09	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	385.28000		0.38528		337.93000	0.33793	385.280	6.92	0.18	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,711.27000		2.71127		2,922.39000	2.92239	2,711.270	7.18	0.66	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,297.53000		1.29753		1,179.39000	1.17939	1,297.530	7.30	0.43	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	1,591.78000		1.59178		1,455.95000	1.45595	1,591.780	7.37	0.49	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	724.60000		0.72460		814.65000	0.81465	724.600	7.78	0.26	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	698.84000		0.69884		786.45000	0.78645	698.840	7.80	0.25	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.48501		109.35055		9.54080	109.04257		7.31	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	368.03000		0.36803		328.52000	0.32852	368.030	6.46	0.14	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	496.10000		0.49610		446.14000	0.44614	496.100	6.57	0.18	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.70	Call	597.02000		0.59702		539.40000	0.53940	597.020	6.64	0.21	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,093.96000		1.09396		1,003.88000	1.00388	1,093.960	6.92	0.32	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,528.71000		1.52871		1,415.03000	1.41503	1,528.710	7.09	0.40	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.30	Call	1,776.31000		1.77631		1,650.61000	1.65061	1,776.310	7.17	0.44	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	1,680.64000		1.68064		1,810.44000	1.81044	1,680.640	7.51	0.39	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	1,322.17000		1.32217		1,430.52000	1.43052	1,322.170	7.75	0.32	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.07	Put	1,166.27000		1.16627		1,264.48000	1.26448	1,166.270	7.88	0.29	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.54666		106.26259		9.60456	105.95180		7.38	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 01/11/2018	Bond Future			301.57755		301.57755		301.53215	301.53215			0.00	0.00	0	3.00
R197	On 07/02/2019	Bond Future			300.38081		300.38081		300.34141	300.34141			0.00	0.00	0	2,350.00
R197	On 02/05/2019	Bond Future			305.79340		305.79340		305.75336	305.75336			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			304.49412		304.49412		304.46291	304.46291			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			234.96218		234.96218		235.47286	235.47286			0.00	93,984,872.00	400	1,351.00
R202	On 07/02/2019	Bond Future			235.85273		235.85273		236.37894	236.37894			0.00	94,341,092.00	400	8,794.00
R202	On 02/05/2019	Bond Future			240.10241		240.10241		240.63837	240.63837			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			241.00277		241.00277		241.55730	241.55730			0.00	192,802,216.00	800	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			8.60683		98.38067		8.66323	98.18477		3.95	0.00	400,212,565.56	4,068	14,103.00
R2023	On 07/02/2019	Bond Future			8.69456		100.36212		8.75479	100.16453		3.90	0.00	725,317,041.24	7,227	51,459.00
R2023	On 02/05/2019	Bond Future			8.75301		98.21794		8.81743	98.01692		4.21	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.79140		100.20751		8.85995	100.00559		4.12	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			9.75581		90.28217		9.81693	89.90517		9.35	0.00	16,611,919.28	184	24,885.00
R2030	On 07/02/2019	Bond Future			9.83845		88.09063		9.90171	87.70816		10.10	0.00	0.00	0	52,788.00
R2030	On 07/02/2019	Bond Future	8.90	Call	182.97000		0.18297		153.04000	0.15304	182.970	9.10	0.09	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	452.80000		0.45280		389.99000	0.38999	452.800	9.46	0.19	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,242.51000		1.24251		1,108.19000	1.10819	1,242.510	9.96	0.39	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,447.83000		1.44783		1,298.26000	1.29826	1,447.830	10.04	0.43	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	1,080.63000		1.08063		1,217.67000	1.21767	1,080.630	10.66	0.32	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.90813		89.65900		9.97361	89.26970		10.13	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	447.59000		0.44759		394.33000	0.39433	447.590	8.97	0.15	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,229.85000		1.22985		1,114.94000	1.11494	1,229.850	9.49	0.32	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,855.87000		1.85587		2,016.12000	2.01612	1,855.870	10.33	0.38	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.97398		87.46985		10.04152	87.07555		10.22	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			9.95593		88.34906		10.03210	87.84419		10.42	0.00	17,846,510.12	202	19,336.00
R2032	On 07/02/2019	Bond Future			10.04150		90.12850		10.12028	89.61547		10.81	0.00	0.00	0	40,641.00
R2032	On 02/05/2019	Bond Future			10.10999		87.57546		10.19135	87.05339		11.53	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			10.17270		89.35002		10.25649	88.82019		11.05	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			10.05589		92.24329		10.15712	91.50118		11.04	0.00	22,322,876.18	242	10,590.00
R2035	On 07/02/2019	Bond Future			10.14160		94.10111		10.24631	93.34620		11.47	0.00	0.00	0	70,994.00
R2035	On 02/05/2019	Bond Future			10.20594		91.27499		10.31387	90.50670		12.29	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.26587		93.12422		10.37702	92.34325		11.78	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

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
R2037	On 01/11/2018	Bond Future			10.13550		88.76101		10.23164	88.05650		11.55	0.00	0.00	0	51,137.00
R2037	On 07/02/2019	Bond Future			10.21515		86.28829		10.31444	85.57154		12.61	0.00	0.00	0	46,358.00
R2037	On 02/05/2019	Bond Future			10.28198		87.82456		10.38427	87.09513		12.88	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.34646		85.34794		10.45175	84.60664		12.98	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			10.22550		91.82610		10.33166	90.99737		11.91	0.00	0.00	0	15,295.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.57	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	10.57	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	10.57	0.00	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	1.95000		0.00195		0.55000	0.00055	1.950	11.07	0.00	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	60.23000		0.06023		21.73000	0.02173	60.230	11.52	0.10	0.00	0	2,690.00
R2040	On 07/02/2019	Bond Future			10.30544		89.16446		10.41508	88.32112		13.03	0.00	136,421,623.80	1,530	30,797.00
R2040	On 02/05/2019	Bond Future			10.37248		90.75198		10.48541	89.89367		13.32	0.00	0.00	0	0.00
R2040	On 01/08/2019	Bond Future			10.43749		88.08440		10.55376	87.21161		13.44	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			10.23027		89.00046		10.33639	88.16177		12.43	0.00	1,513,007.82	17	20,376.00
R2044	On 07/02/2019	Bond Future			10.30680		86.40725		10.41634	85.55362		13.60	0.00	5,875,693.00	68	35,199.00
R2044	On 02/05/2019	Bond Future			10.37086		87.94563		10.48360	87.07696		13.91	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.43284		85.34639		10.54884	84.46290		14.05	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			10.21035		88.06346		10.31649	87.20520		12.78	0.00	0.00	0	76,877.00
R2048	On 07/02/2019	Bond Future			10.28851		89.83713		10.39811	88.96362		13.31	0.00	0.00	0	107,926.00
R2048	On 02/05/2019	Bond Future			10.34721		86.99848		10.45994	86.10947		14.32	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.40217		88.76110		10.51802	87.85686		13.76	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			6.55076		103.02042		6.69146	102.86079		0.60	0.00	41,517,229.26	403	2,383.00
R207	On 07/02/2019	Bond Future			6.23567		101.44948		6.41607	101.28901		0.51	0.00	40,884,140.44	403	16,388.00
R207	On 02/05/2019	Bond Future			5.71610		103.25544		5.95800	103.09218		0.48	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			4.25528		101.70417		4.62444	101.54089		0.29	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			7.81505		98.38683		7.89148	98.22503		1.71	0.00	590,320.98	6	19,044.00
R208	On 07/02/2019	Bond Future			7.85197		100.36839		7.93768	100.20559		1.76	0.00	10,036,839.00	100	21,597.00

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	On 02/05/2019	Bond Future			7.85722		98.75347		7.95406	98.58784		1.97	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.79744		100.75400		7.90764	100.58818		1.79	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			10.01511		69.89491		10.11618	69.26928		12.51	0.00	1,188,213.47	17	94,621.00
R209	On 01/11/2018	Bond Future	8.89	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.36	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	11.36	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,524.69000		3.52469		4,150.22000	4.15022	3,524.690	11.64	1.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	5.30000		0.00530		1.82000	0.00182	5.300	11.95	0.01	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,306.23000		1.30623		1,888.06000	1.88806	1,306.230	12.26	0.87	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	565.13000		0.56513		1,016.65000	1.01665	565.130	12.48	0.57	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	496.25000		0.49625		924.42000	0.92442	496.250	12.51	0.53	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			10.08879		71.30264		10.19296	70.66599		13.00	0.00	0.00	0	113,548.00
R209	On 07/02/2019	Bond Future	9.04	Call	130.19000		0.13019		94.14000	0.09414	130.190	11.48	0.07	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	601.38000		0.60138		471.33000	0.47133	601.380	11.89	0.23	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,633.82000		1.63382		1,934.05000	1.93405	1,633.820	12.94	0.43	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.14736		69.42235		10.25448	68.77442		13.74	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			10.20073		70.82900		10.31072	70.17016		13.31	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			186.19625		186.19625		186.16774	186.16774			0.00	219,711,575.00	1,180	526.00
R210	On 07/02/2019	Bond Future			189.99624		189.99624		189.97142	189.97142			0.00	227,995,488.00	1,200	2,478.00
R210	On 02/05/2019	Bond Future			190.86359		190.86359		190.83828	190.83828			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			194.77223		194.77223		194.75255	194.75255			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			155.41618		155.41618		155.58387	155.58387			0.00	233,124,270.00	1,500	2,920.00
R212	On 07/02/2019	Bond Future			156.43263		156.43263		156.60728	156.60728			0.00	234,648,945.00	1,500	3,026.00
R212	On 02/05/2019	Bond Future			159.25146		159.25146		159.42937	159.42937			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			162.44137		162.44137		162.62796	162.62796			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			9.85590		81.16080		9.91703	80.79247		10.29	0.00	0.00	0	11,832.00
R213	On 07/02/2019	Bond Future			9.94092		82.79542		10.00409	82.42155		10.65	0.00	0.00	0	32,008.00

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
R213	On 02/05/2019	Bond Future	10.00443		80.71897		10.06962	80.33851		11.14	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	10.06268		82.35418		10.12973	81.96856		10.79	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	10.19029		68.91180		10.29641	68.23636		13.26	0.00	4,686,002.40	68	21,331.00
R214	On 07/02/2019	Bond Future	10.26742		70.29973		10.37685	69.61229		13.78	0.00	87,804,362.77	1,249	28,473.00
R214	On 02/05/2019	Bond Future	10.32532		68.25447		10.43776	67.55484		14.68	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.37942		69.63726		10.49486	68.92561		14.19	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	10.66640		10.66640		10.63020	10.63020		16.11	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.82300		10.82300		10.78580	10.78580		15.92	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.97120		10.97120		10.93070	10.93070		16.15	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.55160		2.55160		2.53190	2.53190		22.79	0.00	0.00	0	6,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.44440		2.44440		2.41880	2.41880		22.95	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.34870		2.34870		2.31790	2.31790		23.23	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.21060		1.21060		0.00700	0.00700			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.13660		1.13660		0.02020	0.02020			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.09230		1.09230		0.03120	0.03120			0.00	0.00	0	0.00
Total for Derivatives :												6,528,433,651.97	157,266	12 265 003.00
Grand Total:												6,528,433,651.97	157,266	12 265 003.00