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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/10/2018

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	14.52380	14.52380		14.64500	14.64500		21.23	0.00	3,267,855.00	225	0.00
\$ / R	On 30/10/2018	Any day expiry	14.53750	14.53750		14.64500	14.64500		21.80	0.00	33,640,100.00	2,290	2,500.00
\$ / R	On 31/10/2018	Any day expiry	14.53750	14.53750		14.64500	14.64500		20.64	0.00	13,653,560.00	937	2,139.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	0.00380	0.00000	0.03400	0.00003	0.004	38.44	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	0.41730	0.00042	1.57450	0.00157	0.417	27.07	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	608.75300	0.60875	718.35780	0.71836	608.753	25.95	0.99	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	1.74310	0.00174	4.22690	0.00423	1.743	25.61	0.02	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	14.96880	0.01497	19.51650	0.01952	14.969	23.21	0.12	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	27.65160	0.02765	30.73160	0.03073	27.652	22.44	0.20	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	149.16840	0.14917	254.54510	0.25455	149.168	21.58	0.67	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	142.30440	0.14230	246.88060	0.24688	142.304	21.50	0.65	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	45.09830	0.04510	107.90950	0.10791	45.098	22.57	0.30	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	303.41390	0.30341	235.77490	0.23577	303.414	24.98	0.85	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	13.98050	0.01398	44.34970	0.04435	13.980	26.27	0.10	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	8.17440	0.00817	28.66980	0.02867	8.174	28.04	0.06	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	0.02590	0.00003	0.33740	0.00034	0.026	47.48	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	0.02360	0.00002	0.09020	0.00009	0.024	58.67	0.00	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.53750	14.53750	14.64680	14.64680		20.19	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.53930	14.53930	14.64870	14.64870		19.97	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.40	Put	69.52130	0.06952	61.25260	0.06125	69.521	21.05	0.33	0.00	0	20,000.00
\$ / R	On 05/11/2018	Any day expiry			14.54470	14.54470	14.65430	14.65430		18.24	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.01800	0.00002	0.02080	0.00002	0.018	39.11	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	6.97550	0.00698	5.36920	0.00537	6.975	20.27	0.04	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	0.10360	0.00010	0.56070	0.00056	0.104	32.08	0.00	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.55920	14.55920	14.66930	14.66930		18.92	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.56280	14.56280	14.67300	14.67300		19.02	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	134.95810	0.13496	114.65840	0.11466	134.958	18.43	0.34	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	268.89890	0.26890	348.51900	0.34852	268.899	18.88	0.55	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.56460	14.56460	14.67490	14.67490		19.06	0.00	2,815,340.00	191	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.01940	0.00002	0.00000	0.00000	0.019	35.43	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.03710	0.00004	0.03420	0.00003	0.037	28.02	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,349.19300	1.34919	1,459.79790	1.45980	1,349.193	21.09	0.98	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.32	Call	378.26200	0.37826	468.41340	0.46841	378.262	18.45	0.67	0.00	0	15,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	185.70100	0.18570	248.09580	0.24810	185.701	19.73	0.41	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	178.88990	0.17889	239.95630	0.23996	178.890	19.81	0.40	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.78	Call	165.92640	0.16593	224.35830	0.22436	165.926	19.97	0.38	0.00	0	30,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	134.50320	0.13450	185.91550	0.18592	134.503	20.40	0.32	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	459.90320	0.45990	401.01550	0.40102	459.903	20.40	0.68	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.57010	14.57010	14.68050	14.68050		18.66	0.00	0.00	0	0.00
\$ / R	On 20/11/2018	Any day expiry			14.57190	14.57190	14.68230	14.68230		18.71	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry			14.57550	14.57550	14.68610	14.68610		18.87	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.57730	14.57730	14.68790	14.68790		18.91	0.00	0.00	0	0.00
\$ / R	On 28/11/2018	Any day expiry			14.58640	14.58640	14.69720	14.69720		18.72	0.00	0.00	0	166.00
\$ / R	On 28/11/2018	Any day expiry	14.76	Call	243.94130	0.24394	302.98890	0.30299	243.941	19.27	0.43	0.00	0	4,000.00
\$ / R	On 29/11/2018	Any day expiry			14.58820	14.58820	14.69910	14.69910		18.75	0.00	6,799,750.00	461	461.00
\$ / R	On 30/11/2018	Any day expiry			14.59000	14.59000	14.70100	14.70100		18.78	0.00	0.00	0	5,946.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	4.30600	0.00431	3.78420	0.00378	4.306	18.22	0.02	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	50.57760	0.05058	43.37090	0.04337	50.578	17.23	0.13	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	57.92600	0.05793	50.12360	0.05012	57.926	17.21	0.15	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	621.10060	0.62110	715.48270	0.71548	621.101	17.69	0.76	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	166.85020	0.16685	143.11760	0.14312	166.850	18.05	0.32	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	476.08500	0.47608	561.04780	0.56105	476.085	18.15	0.66	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	243.11350	0.24311	300.18480	0.30018	243.113	19.46	0.41	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	236.51890	0.23652	292.56190	0.29256	236.519	19.53	0.40	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	12.29390	0.01229	18.74990	0.01875	12.294	24.02	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	3.70740	0.00371	6.13400	0.00613	3.707	24.62	0.01	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.59950	14.59950	14.71050	14.71050		18.65	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	966.27260	0.96627	886.72890	0.88673	966.273	21.35	0.79	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.60140	14.60140	14.71240	14.71240		18.68	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	81.92690	0.08193	69.67050	0.06967	81.927	17.25	0.18	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	206.56700	0.20657	178.98160	0.17898	206.567	18.07	0.35	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	540.90700	0.54091	482.60890	0.48261	540.907	19.63	0.61	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	844.46450	0.84446	769.75770	0.76976	844.464	20.91	0.75	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			14.60330	14.60330	14.71430	14.71430		18.71	0.00	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.61090	14.61090	14.72190	14.72190		18.57	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	47.30660	0.04731	40.84830	0.04085	47.307	16.77	0.11	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	84.09060	0.08409	72.21130	0.07221	84.091	17.11	0.18	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	214.94010	0.21494	260.61310	0.26061	214.940	20.04	0.34	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	102.95260	0.10295	129.21940	0.12922	102.953	21.78	0.18	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.61280	14.61280	14.72380	14.72380		18.60	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.61670	14.61670	14.72760	14.72760		18.64	0.00	567,683,394.60	38,838	824,436.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	1.26680	0.00127	1.20750	0.00121	1.267	23.96	0.00	18,860.69	392	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	1.55180	0.00155	1.57800	0.00158	1.552	23.56	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	1.85440	0.00185	2.04020	0.00204	1.854	22.76	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	2.09210	0.00209	2.34150	0.00234	2.092	22.23	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	2.14360	0.00214	2.40720	0.00241	2.144	22.12	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	2.36420	0.00236	2.69030	0.00269	2.364	21.69	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	2.67670	0.00268	3.09500	0.00310	2.677	21.16	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	2.85010	0.00285	3.32130	0.00332	2.850	20.89	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	3.36420	0.00336	3.99670	0.00400	3.364	20.20	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	3.93430	0.00393	4.75260	0.00475	3.934	19.56	0.01	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,120.63430	2.12063	2,232.35260	2.23235	2,120.634	19.56	0.99	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	4.68160	0.00468	5.74960	0.00575	4.682	18.86	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	5.01180	0.00501	6.19160	0.00619	5.012	18.60	0.01	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	5.52070	0.00552	6.87360	0.00687	5.521	18.22	0.02	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	7.34270	0.00734	9.31660	0.00932	7.343	17.15	0.02	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	7.90300	0.00790	10.06630	0.01007	7.903	16.89	0.02	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,624.60300	1.62460	1,737.66630	1.73767	1,624.603	16.89	0.98	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	8.51460	0.00851	10.88260	0.01088	8.515	16.62	0.03	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	9.18230	0.00918	11.77170	0.01177	9.182	16.35	0.03	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,428.75890	1.42876	1,541.39980	1.54140	1,428.759	16.16	0.96	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	13.01980	0.01302	14.24960	0.01425	13.020	16.19	0.04	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	14.57640	0.01458	14.95540	0.01496	14.576	16.24	0.04	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,381.27640	1.38128	1,492.55540	1.49256	1,381.276	16.24	0.96	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	18.79780	0.01880	17.33690	0.01734	18.798	16.35	0.05	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	19.47330	0.01947	17.92070	0.01792	19.473	16.37	0.05	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,195.88070	1.19588	1,303.84960	1.30385	1,195.881	16.55	0.93	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	29.18070	0.02918	26.24960	0.02625	29.181	16.55	0.07	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	34.19510	0.03420	30.52260	0.03052	34.195	16.63	0.08	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,150.89510	1.15090	1,258.12260	1.25812	1,150.895	16.63	0.92	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	46.18830	0.04619	40.70450	0.04070	46.188	16.79	0.11	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	57.87520	0.05788	50.60290	0.05060	57.875	16.91	0.13	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	61.11200	0.06111	53.34350	0.05334	61.112	16.94	0.13	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	69.78410	0.06978	60.68740	0.06069	69.784	17.02	0.15	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	77.34250	0.07734	67.09080	0.06709	77.343	17.08	0.16	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	79.31960	0.07932	68.76790	0.06877	79.320	17.10	0.16	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	896.01960	0.89602	996.36790	0.99637	896.020	17.10	0.84	1,170,016.59	96	3,068.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	101.42480	0.10142	87.29310	0.08729	101.425	17.27	0.20	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	780.79180	0.78079	875.41090	0.87541	780.792	17.37	0.78	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	127.78830	0.12779	109.21110	0.10921	127.788	17.47	0.23	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	744.48830	0.74449	836.81110	0.83681	744.488	17.47	0.77	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	158.36880	0.15837	136.36320	0.13636	158.369	17.67	0.27	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	165.00480	0.16500	142.28630	0.14229	165.005	17.70	0.28	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	655.08950	0.65509	742.90920	0.74291	655.089	17.72	0.72	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	175.28920	0.17529	151.48200	0.15148	175.289	17.76	0.29	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	178.80430	0.17880	154.63050	0.15463	178.804	17.78	0.30	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	610.01120	0.61001	695.24750	0.69525	610.011	17.86	0.69	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	193.31120	0.19331	167.64750	0.16765	193.311	17.86	0.31	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	208.52940	0.20853	181.34400	0.18134	208.529	17.94	0.33	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	579.14630	0.57915	662.47630	0.66248	579.146	17.96	0.67	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	232.69450	0.23269	203.17420	0.20317	232.695	18.06	0.35	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	245.38020	0.24538	214.67020	0.21467	245.380	18.12	0.37	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	532.08020	0.53208	612.27020	0.61227	532.080	18.12	0.63	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	254.05940	0.25406	222.55050	0.22255	254.059	18.15	0.38	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	520.75940	0.52076	600.15050	0.60015	520.759	18.15	0.62	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	271.95080	0.27195	238.82690	0.23883	271.951	18.23	0.39	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	493.23330	0.49323	570.60330	0.57060	493.233	18.25	0.60	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	472.00830	0.47201	547.74160	0.54774	472.008	18.33	0.59	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	441.48330	0.44148	514.73720	0.51474	441.483	18.45	0.56	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	324.78330	0.32478	287.13720	0.28714	324.783	18.45	0.44	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	329.84860	0.32985	291.78730	0.29179	329.849	18.47	0.44	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	377.34740	0.37735	335.52500	0.33553	377.347	18.64	0.48	0.00	0	3,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	394.04740	0.39405	463.12500	0.46313	394.047	18.64	0.52	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	389.74770	0.38975	458.19580	0.45820	389.748	18.67	0.52	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	385.48740	0.38549	453.30600	0.45331	385.487	18.70	0.51	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	418.11000	0.41811	371.87890	0.37188	418.110	18.85	0.51	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	352.88750	0.35289	415.66930	0.41567	352.888	18.94	0.48	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	460.84300	0.46084	410.22140	0.41022	460.843	19.06	0.54	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	467.10410	0.46710	415.85730	0.41586	467.104	19.09	0.54	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	333.80410	0.33380	393.45730	0.39346	333.804	19.09	0.46	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	498.97460	0.49897	445.53280	0.44553	498.975	19.24	0.56	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	315.67460	0.31567	373.13280	0.37313	315.675	19.24	0.44	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	301.83470	0.30183	357.56250	0.35756	301.835	19.36	0.43	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	298.46320	0.29846	353.76480	0.35376	298.463	19.39	0.42	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	565.43940	0.56544	507.72110	0.50772	565.439	19.54	0.60	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	635.30820	0.63531	573.49210	0.57349	635.308	19.83	0.63	0.00	0	25,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	252.00820	0.25201	301.09210	0.30109	252.008	19.83	0.37	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	249.17230	0.24917	297.85720	0.29786	249.172	19.86	0.37	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	227.57350	0.22757	273.13710	0.27314	227.573	20.10	0.34	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	225.00660	0.22501	270.19010	0.27019	225.007	20.13	0.34	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	212.59160	0.21259	255.90480	0.25590	212.592	20.28	0.32	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	200.85920	0.20086	242.35760	0.24236	200.859	20.43	0.31	0.00	0	4,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	784.15920	0.78416	714.75760	0.71476	784.159	20.43	0.69	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	823.07510	0.82308	751.91500	0.75192	823.075	20.58	0.71	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	862.60590	0.86261	789.74620	0.78975	862.606	20.73	0.72	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	165.51530	0.16552	201.38360	0.20138	165.515	20.93	0.26	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	148.99600	0.14900	182.58300	0.18258	148.996	21.17	0.24	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	145.55490	0.14555	178.65310	0.17865	145.555	21.22	0.23	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,025.49210	1.02549	947.20430	0.94720	1,025.492	21.27	0.77	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	142.19210	0.14219	174.80430	0.17480	142.192	21.27	0.23	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	140.54160	0.14054	172.85020	0.17285	140.542	21.30	0.23	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	128.00830	0.12801	157.97530	0.15798	128.008	21.51	0.21	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	126.52440	0.12652	156.20800	0.15621	126.524	21.53	0.21	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	125.05650	0.12506	154.46040	0.15446	125.056	21.56	0.21	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	112.60840	0.11261	139.58620	0.13959	112.608	21.80	0.19	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	108.74720	0.10875	134.95620	0.13496	108.747	21.88	0.18	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,319.02180	1.31902	1,231.67110	1.23167	1,319.022	22.17	0.84	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	94.62170	0.09462	117.94080	0.11794	94.622	22.19	0.16	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	88.28820	0.08829	110.27150	0.11027	88.288	22.35	0.15	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	79.61000	0.07961	99.72060	0.09972	79.610	22.59	0.14	0.00	0	5,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	69.73150	0.06973	88.23110	0.08823	69.731	22.83	0.12	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	67.15570	0.06716	85.34490	0.08534	67.156	22.89	0.12	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	62.28300	0.06228	79.86640	0.07987	62.283	23.00	0.11	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	59.23180	0.05923	76.42010	0.07642	59.232	23.08	0.11	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	39.64630	0.03965	51.91680	0.05192	39.646	23.68	0.07	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	29.38660	0.02939	38.82190	0.03882	29.387	24.13	0.06	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	22.94280	0.02294	30.50130	0.03050	22.943	24.51	0.05	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.62810	14.62810	14.73900	14.73900		18.66	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	113.40980	0.11341	98.89670	0.09890	113.410	17.17	0.21	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	248.79960	0.24880	218.53060	0.21853	248.800	17.96	0.36	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	580.12560	0.58013	523.24760	0.52325	580.126	19.37	0.59	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	873.62070	0.87362	802.13210	0.80213	873.621	20.51	0.71	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.63000	14.63000	14.74090	14.74090		18.67	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	18.34660	0.01835	18.84270	0.01884	18.347	16.45	0.05	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	25.13680	0.02514	22.06270	0.02206	25.137	16.55	0.06	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	401.47020	0.40147	467.10890	0.46711	401.470	18.70	0.50	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	365.94860	0.36595	426.20560	0.42621	365.949	18.96	0.47	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.64900	14.64900	14.76000	14.76000		18.39	0.00	0.00	0	2,710.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	18.88740	0.01889	18.82340	0.01882	18.887	17.12	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	109.65990	0.10966	96.52900	0.09653	109.660	16.90	0.19	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	669.51210	0.66951	752.45330	0.75245	669.512	17.59	0.67	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	252.59240	0.25259	223.45270	0.22345	252.592	17.64	0.34	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	642.87920	0.64288	584.99650	0.58500	642.879	19.21	0.59	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	48.35960	0.04836	59.96400	0.05996	48.360	23.67	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	26.18420	0.02618	32.89840	0.03290	26.184	24.94	0.04	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.65290	14.65290	14.76380	14.76380		18.37	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.68370	14.68370	14.79470	14.79470		18.36	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	19.21500	0.01922	18.54140	0.01854	19.215	18.08	0.04	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.70690	14.70690	14.81780	14.81780		18.23	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry	14.88	Call	472.79520	0.47280	533.24850	0.53325	472.795	18.64	0.47	0.00	0	4,000.00
\$ / R	On 31/01/2019	Any day expiry			14.70880	14.70880	14.81970	14.81970		18.24	0.00	0.00	0	920.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	40.15320	0.04015	37.83630	0.03784	40.153	16.94	0.07	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	293.22100	0.29322	265.91250	0.26591	293.221	17.35	0.33	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	314.09600	0.31410	285.25870	0.28526	314.096	17.44	0.34	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	701.05240	0.70105	779.05160	0.77905	701.052	17.67	0.62	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	393.66750	0.39367	446.31310	0.44631	393.668	19.21	0.40	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	303.47460	0.30347	346.51910	0.34652	303.475	19.98	0.33	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.73280	14.73280	14.84410	14.84410		18.36	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.76040	14.76040	14.87220	14.87220		18.36	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	59.38020	0.05938	54.91030	0.05491	59.380	16.74	0.09	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	341.99220	0.34199	312.27030	0.31227	341.992	17.36	0.33	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	363.58880	0.36359	332.44190	0.33244	363.589	17.45	0.34	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	733.28730	0.73329	806.08950	0.80609	733.287	17.94	0.58	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	447.90810	0.44791	498.57080	0.49857	447.908	19.42	0.40	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	354.76180	0.35476	396.60500	0.39660	354.762	20.16	0.33	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.79360	14.79360	14.90600	14.90600		18.42	0.00	24,705,312.00	1,670	52,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.84210	0.00284	2.07780	0.00208	2.842	22.62	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	9.14880	0.00915	8.79140	0.00879	9.149	17.71	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	30.63450	0.03063	28.56940	0.02857	30.634	16.91	0.05	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	32.74180	0.03274	30.55190	0.03055	32.742	16.88	0.05	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	60.58700	0.06059	56.77520	0.05678	60.587	16.62	0.08	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	62.42990	0.06243	58.51110	0.05851	62.430	16.61	0.09	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	70.27460	0.07027	65.90560	0.06591	70.275	16.55	0.09	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	75.57720	0.07558	70.90490	0.07090	75.577	16.52	0.10	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	83.55100	0.08355	78.42390	0.07842	83.551	16.47	0.11	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	87.17190	0.08717	81.83810	0.08184	87.172	16.45	0.11	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	100.17780	0.10018	94.10390	0.09410	100.178	16.39	0.13	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	112.69710	0.11270	104.94670	0.10495	112.697	16.38	0.14	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	118.31980	0.11832	109.26360	0.10926	118.320	16.41	0.15	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	126.12620	0.12613	115.24980	0.11525	126.126	16.45	0.15	0.00	0	900.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	138.50580	0.13851	126.62150	0.12662	138.506	16.51	0.16	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	147.21760	0.14722	134.63080	0.13463	147.218	16.55	0.17	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	158.63700	0.15864	145.13970	0.14514	158.637	16.59	0.18	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	170.65110	0.17065	156.20770	0.15621	170.651	16.64	0.19	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	191.14500	0.19114	175.11580	0.17512	191.145	16.72	0.21	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	196.51580	0.19652	180.07670	0.18008	196.516	16.74	0.21	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	201.98710		0.20199		185.13270	0.18513	201.987	16.76	0.22	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	210.38330		0.21038		192.89890	0.19290	210.383	16.79	0.22	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	221.93750		0.22194		203.58870	0.20359	221.938	16.83	0.23	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	243.14280		0.24314		223.24150	0.22324	243.143	16.89	0.25	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	255.83190		0.25583		235.01550	0.23502	255.832	16.93	0.26	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	289.39810		0.28940		266.21860	0.26622	289.398	17.03	0.28	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	303.56520		0.30357		279.40990	0.27941	303.565	17.07	0.29	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	368.66860		0.36867		337.65120	0.33765	368.669	17.34	0.33	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	404.06800		0.40407		370.85990	0.37086	404.068	17.49	0.35	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	906.79630		0.90680		985.43880	0.98544	906.796	17.52	0.64	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	436.50620		0.43651		401.37060	0.40137	436.506	17.61	0.37	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	470.29710		0.47030		433.21700	0.43322	470.297	17.74	0.39	0.00	0	900.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	480.19810		0.48020		442.55970	0.44256	480.198	17.77	0.39	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	485.18730		0.48519		447.27150	0.44727	485.187	17.79	0.39	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	813.91960		0.81392		887.56750	0.88757	813.920	17.85	0.60	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	804.13900		0.80414		877.23170	0.87723	804.139	17.88	0.59	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	510.53900		0.51054		471.23170	0.47123	510.539	17.88	0.41	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	526.07070		0.52607		485.92700	0.48593	526.071	17.94	0.41	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	541.83570		0.54184		500.86320	0.50086	541.836	17.99	0.42	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	590.53830		0.59054		547.06770	0.54707	590.538	18.15	0.44	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	641.29820		0.64130		595.34200	0.59534	641.298	18.31	0.46	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	682.20480		0.68220		634.28820	0.63429	682.205	18.44	0.48	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	688.19130		0.68819		639.94930	0.63995	688.191	18.46	0.48	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	694.20160		0.69420		645.63450	0.64563	694.202	18.48	0.49	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	700.23560		0.70024		651.34390	0.65134	700.236	18.50	0.49	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	597.13050		0.59713		656.27710	0.65628	597.131	18.79	0.48	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	825.74910		0.82575		771.17340	0.77117	825.749	18.89	0.53	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	865.12250		0.86512		808.98230	0.80898	865.123	19.00	0.55	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	878.41940		0.87842		821.76080	0.82176	878.419	19.04	0.55	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	885.09730		0.88510		828.17850	0.82818	885.097	19.06	0.55	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	535.61400		0.53561		590.07660	0.59008	535.614	19.14	0.44	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	925.59410		0.92559		867.14810	0.86715	925.594	19.18	0.56	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	932.41420		0.93241		873.71690	0.87372	932.414	19.20	0.57	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,015.78340		1.01578		954.11720	0.95412	1,015.783	19.43	0.59	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	452.73000		0.45273		500.37260	0.50037	452.730	19.68	0.38	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	450.03460		0.45003		497.44630	0.49745	450.035	19.70	0.38	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	439.42830		0.43943		485.91740	0.48592	439.428	19.78	0.37	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	434.22510		0.43423		480.26140	0.48026	434.225	19.82	0.37	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	429.08870		0.42909		474.67190	0.47467	429.089	19.86	0.37	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	399.74680		0.39975		442.58950	0.44259	399.747	20.09	0.35	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	366.16800		0.36617		405.89120	0.40589	366.168	20.39	0.32	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	361.93340		0.36193		401.25470	0.40125	361.933	20.43	0.32	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	349.56130		0.34956		387.70090	0.38770	349.561	20.55	0.31	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	331.89530		0.33190		368.31720	0.36832	331.895	20.72	0.30	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	328.10810	0.32811	364.16050	0.36416	328.108	20.76	0.29	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	304.67920	0.30468	338.39280	0.33839	304.679	21.02	0.27	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	276.91460	0.27691	307.78570	0.30779	276.915	21.35	0.25	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	264.00270	0.26400	294.49740	0.29450	264.003	21.48	0.24	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	234.49720	0.23450	262.14400	0.26214	234.497	21.80	0.22	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	231.75140	0.23175	259.10650	0.25911	231.751	21.83	0.22	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	188.01200	0.18801	210.56700	0.21057	188.012	22.40	0.18	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	186.93940	0.18694	209.37250	0.20937	186.939	22.41	0.18	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	181.67050	0.18167	203.50820	0.20351	181.670	22.49	0.17	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	175.57190	0.17557	196.71210	0.19671	175.572	22.59	0.17	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	174.57770	0.17458	195.60570	0.19561	174.578	22.60	0.17	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	173.58990	0.17359	194.50380	0.19450	173.590	22.62	0.17	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	161.32210	0.16132	180.82010	0.18082	161.322	22.83	0.16	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	155.13330	0.15513	173.90700	0.17391	155.133	22.94	0.15	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	138.91690	0.13892	155.76660	0.15577	138.917	23.25	0.14	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	110.12060	0.11012	120.84400	0.12084	110.121	24.26	0.11	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	95.36530	0.09537	104.14000	0.10414	95.365	25.25	0.09	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.81010	14.81010	14.92290	14.92290		18.43	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	302.23710	0.30224	278.47870	0.27848	302.237	17.05	0.28	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.81380	14.81380	14.92670	14.92670		18.44	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	77.67920	0.07768	72.10360	0.07210	77.679	16.51	0.10	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	385.59700	0.38560	353.31560	0.35332	385.597	17.38	0.33	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	407.65650	0.40766	374.07720	0.37408	407.657	17.47	0.34	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	762.77020	0.76277	831.09730	0.83110	762.770	18.21	0.56	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	491.92060	0.49192	540.88270	0.54088	491.921	19.62	0.40	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	401.80960	0.40181	442.75970	0.44276	401.810	20.31	0.34	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.82120	14.82120	14.93420	14.93420		18.41	0.00	0.00	0	55.00
\$ / R	On 26/04/2019	Any day expiry			14.86540	14.86540	14.97930	14.97930		18.47	0.00	0.00	0	0.00
\$ / R	On 26/04/2019	Any day expiry	15.04	Call	700.69550	0.70070	760.42980	0.76043	700.696	18.80	0.49	0.00	0	4,000.00
\$ / R	On 30/04/2019	Any day expiry			14.87280	14.87280	14.98680	14.98680		18.45	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	96.09400	0.09609	86.66270	0.08666	96.094	16.29	0.11	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,571.96890	1.57197	1,671.03690	1.67104	1,571.969	16.59	0.81	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	425.23150	0.42523	393.11070	0.39311	425.232	17.34	0.33	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	447.60470	0.44760	412.87120	0.41287	447.605	17.43	0.34	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	789.59500	0.78960	854.42650	0.85443	789.595	18.43	0.53	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	531.76650	0.53177	579.30880	0.57931	531.767	19.76	0.39	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	447.44320	0.44744	487.84340	0.48784	447.443	20.40	0.34	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.93040	14.93040	15.04600	15.04600		18.61	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	111.23480	0.11123	98.58070	0.09858	111.235	16.05	0.12	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	459.67870	0.45968	428.66850	0.42867	459.679	17.33	0.33	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	482.38520	0.48239	448.79630	0.44880	482.385	17.42	0.34	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	815.67870	0.81568	878.85140	0.87885	815.679	18.71	0.51	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	569.34000	0.56934	616.49010	0.61649	569.340	20.00	0.39	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	485.85600	0.48586	526.66130	0.52666	485.856	20.61	0.34	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 03/06/2019	Any day expiry		14.93600	14.93600		15.05180	15.05180		18.59	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future		14.95640	14.95640		15.07280	15.07280		18.61	0.00	0.00	0	19,376.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	7.26330	0.00726	7.31910	0.00732	7.263	18.65	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	31.86770	0.03187	25.59970	0.02560	31.868	14.98	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	78.87430	0.07887	67.96610	0.06797	78.874	15.63	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	114.63790	0.11464	101.22120	0.10122	114.638	15.95	0.12	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	118.20610	0.11821	104.56740	0.10457	118.206	15.98	0.12	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	167.13840	0.16714	150.83460	0.15083	167.138	16.31	0.16	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	333.84180	0.33384	310.19480	0.31019	333.842	16.98	0.26	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	351.14950	0.35115	326.50860	0.32651	351.149	17.03	0.27	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,363.78240	1.36378	1,453.51940	1.45352	1,363.782	17.12	0.71	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,115.68800	1.11569	1,192.83940	1.19284	1,115.688	17.72	0.63	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,038.42520	1.03843	1,111.92490	1.11192	1,038.425	17.99	0.60	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	688.99410	0.68899	644.96580	0.64497	688.994	18.07	0.41	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	932.54080	0.93254	1,000.65350	1.00065	932.541	18.39	0.55	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	822.47900	0.82248	884.96850	0.88497	822.479	18.85	0.50	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	673.00880	0.67301	726.39410	0.72639	673.009	19.57	0.43	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	652.58170	0.65258	704.63620	0.70464	652.582	19.68	0.42	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	603.51860	0.60352	651.95320	0.65195	603.519	19.98	0.39	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	573.35260	0.57335	619.63980	0.61964	573.353	20.18	0.38	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	554.23650	0.55424	599.12910	0.59913	554.237	20.31	0.37	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	247.91730	0.24792	269.98660	0.26999	247.917	23.11	0.18	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry		14.96760	14.96760		15.08430	15.08430		18.60	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	744.52570	0.74453	698.00240	0.69800	744.526	18.21	0.43	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	343.85860	0.34386	373.97630	0.37398	343.859	22.06	0.24	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry		14.98240	14.98240		15.09960	15.09960		18.68	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	122.12330	0.12212	107.03520	0.10704	122.123	15.79	0.12	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	489.62830	0.48963	458.03640	0.45804	489.628	17.37	0.33	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	511.04780	0.51105	478.42790	0.47843	511.048	17.42	0.34	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	836.06220	0.83606	898.15760	0.89816	836.062	18.94	0.50	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	598.73700	0.59874	645.65980	0.64566	598.737	20.19	0.38	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	517.91180	0.51791	559.21710	0.55922	517.912	20.78	0.34	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry		14.98800	14.98800		15.10530	15.10530		18.66	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry		14.99170	14.99170		15.10910	15.10910		18.67	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	234.01540	0.23402	212.69790	0.21270	234.015	16.57	0.19	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	505.25210	0.50525	545.31420	0.54531	505.252	20.95	0.33	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry		15.04370	15.04370		15.16270	15.16270		18.72	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	132.70840	0.13271	118.21420	0.11821	132.708	15.50	0.12	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	521.30740	0.52131	489.08060	0.48908	521.307	17.39	0.32	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	542.85490	0.54285	509.67220	0.50967	542.855	17.44	0.33	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	865.21910	0.86522	926.54340	0.92654	865.219	19.15	0.49	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	635.28070	0.63528	682.57230	0.68257	635.281	20.36	0.38	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	556.58060	0.55658	598.69070	0.59869	556.581	20.91	0.34	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry		15.04560	15.04560		15.16470	15.16470		18.72	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			15.06830	15.06830	15.18820	15.18820	18.71	0.00	0.00	0	0.00
\$ / R	14.48	Put	On 13/08/2019	Any day expiry	665.23680	0.66524	623.69220	0.62369	665.237	17.78	0.37	0.00	0	3,147.00	
\$ / R	16.35	Call	On 13/08/2019	Any day expiry	617.45560	0.61746	663.04960	0.66305	617.456	20.63	0.36	0.00	0	3,147.00	
\$ / R			On 30/08/2019	Any day expiry	15.10050	15.10050	15.22160	15.22160		18.78	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	146.68420	0.14668	131.61860	0.13162	146.684	15.46	0.13	0.00	0	500.00	
\$ / R	14.20	Put	On 30/08/2019	Any day expiry	548.31070	0.54831	515.20630	0.51521	548.311	17.43	0.32	0.00	0	250.00	
\$ / R	14.25	Put	On 30/08/2019	Any day expiry	569.96840	0.56997	535.96740	0.53597	569.968	17.48	0.33	0.00	0	250.00	
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	883.43270	0.88343	944.32600	0.94433	883.433	19.37	0.47	0.00	0	500.00	
\$ / R	16.33	Call	On 30/08/2019	Any day expiry	661.50680	0.66151	709.06240	0.70906	661.507	20.55	0.37	0.00	0	250.00	
\$ / R	16.70	Call	On 30/08/2019	Any day expiry	582.62600	0.58263	626.05100	0.62605	582.626	21.07	0.33	0.00	0	250.00	
\$ / R			On 02/09/2019	Any day expiry	15.10610	15.10610	15.22750	15.22750		18.76	0.00	0.00	0	55.00	
\$ / R			On 05/09/2019	Any day expiry	15.11180	15.11180	15.23340	15.23340		18.77	0.00	0.00	0	0.00	
\$ / R	19.00	Call	On 05/09/2019	Any day expiry	309.96290	0.30996	327.51380	0.32751	309.963	24.49	0.18	0.00	0	20,000.00	
\$ / R			On 16/09/2019	Foreign Exchange Future	15.13260	15.13260	15.25500	15.25500		18.82	0.00	0.00	0	18,444.00	
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	14.00940	0.01401	13.43620	0.01344	14.009	17.45	0.02	0.00	0	1,000.00	
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	63.15720	0.06316	57.67490	0.05767	63.157	14.24	0.07	0.00	0	1,000.00	
\$ / R	13.91	Put	On 16/09/2019	Foreign Exchange Future	444.47940	0.44448	415.85490	0.41585	444.479	17.14	0.27	0.00	0	81,930.00	
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	467.44400	0.46744	437.78600	0.43779	467.444	17.20	0.28	0.00	0	800.00	
\$ / R	14.09	Put	On 16/09/2019	Foreign Exchange Future	515.40120	0.51540	483.66380	0.48366	515.401	17.32	0.30	0.00	0	33,715.00	
\$ / R	14.14	Put	On 16/09/2019	Foreign Exchange Future	536.17320	0.53617	503.56800	0.50357	536.173	17.37	0.31	0.00	0	141,127.00	
\$ / R	14.21	Put	On 16/09/2019	Foreign Exchange Future	566.04170	0.56604	532.20710	0.53221	566.042	17.44	0.32	0.00	0	2,700.00	
\$ / R	14.33	Put	On 16/09/2019	Foreign Exchange Future	619.34930	0.61935	583.39620	0.58340	619.349	17.56	0.34	0.00	0	33,151.00	
\$ / R	14.72	Put	On 16/09/2019	Foreign Exchange Future	820.24990	0.82025	773.92610	0.77393	820.250	18.14	0.40	0.00	0	1,200.00	
\$ / R	15.38	Put	On 16/09/2019	Foreign Exchange Future	1,220.54010	1.22054	1,162.76140	1.16276	1,220.540	19.14	0.50	0.00	0	5,000.00	
\$ / R	15.55	Call	On 16/09/2019	Foreign Exchange Future	915.68640	0.91569	977.31010	0.97731	915.686	19.37	0.48	0.00	0	30,000.00	
\$ / R	15.56	Put	On 16/09/2019	Foreign Exchange Future	1,339.83030	1.33983	1,278.88130	1.27888	1,339.830	19.39	0.52	0.00	0	2,571.00	
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	817.84720	0.81785	874.10320	0.87410	817.847	19.82	0.44	0.00	0	1,000.00	
\$ / R	17.23	Call	On 16/09/2019	Foreign Exchange Future	518.84390	0.51884	558.02080	0.55802	518.844	21.65	0.30	0.00	0	800.00	
\$ / R	17.64	Call	On 16/09/2019	Foreign Exchange Future	455.15830	0.45516	489.98120	0.48998	455.158	22.16	0.26	0.00	0	5,000.00	
\$ / R	17.85	Call	On 16/09/2019	Foreign Exchange Future	426.44620	0.42645	459.23740	0.45924	426.446	22.42	0.25	0.00	0	2,700.00	
\$ / R	17.93	Call	On 16/09/2019	Foreign Exchange Future	416.13580	0.41614	448.18970	0.44819	416.136	22.52	0.24	0.00	0	2,571.00	
\$ / R	18.29	Call	On 16/09/2019	Foreign Exchange Future	375.79840	0.37580	402.59760	0.40260	375.798	23.02	0.22	0.00	0	81,930.00	
\$ / R	18.47	Call	On 16/09/2019	Foreign Exchange Future	360.87980	0.36088	386.19640	0.38620	360.880	23.35	0.21	0.00	0	1,200.00	
\$ / R	18.63	Call	On 16/09/2019	Foreign Exchange Future	348.54380	0.34854	372.83190	0.37283	348.544	23.64	0.20	0.00	0	33,715.00	
\$ / R	18.67	Call	On 16/09/2019	Foreign Exchange Future	345.58800	0.34559	369.62720	0.36963	345.588	23.71	0.20	0.00	0	141,127.00	
\$ / R	19.32	Call	On 16/09/2019	Foreign Exchange Future	303.86250	0.30386	324.33450	0.32433	303.863	24.88	0.18	0.00	0	33,151.00	
\$ / R			On 30/09/2019	Any day expiry	15.15910	15.15910	15.28260	15.28260		18.80	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	158.84400	0.15884	146.55110	0.14655	158.844	15.37	0.13	0.00	0	500.00	
\$ / R	14.20	Put	On 30/09/2019	Any day expiry	572.48040	0.57248	539.23870	0.53924	572.480	17.43	0.32	0.00	0	250.00	
\$ / R	14.25	Put	On 30/09/2019	Any day expiry	594.26320	0.59426	560.23960	0.56024	594.263	17.48	0.33	0.00	0	250.00	
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	908.78850	0.90879	969.57370	0.96957	908.789	19.52	0.47	0.00	0	500.00	
\$ / R	16.50	Call	On 30/09/2019	Any day expiry	691.81000	0.69181	739.95390	0.73995	691.810	20.67	0.37	0.00	0	250.00	
\$ / R	16.89	Call	On 30/09/2019	Any day expiry	609.72520	0.60973	654.64460	0.65464	609.725	21.18	0.33	0.00	0	250.00	
\$ / R			On 02/10/2019	Any day expiry	15.16290	15.16290	15.28650	15.28650		18.81	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			15.21780	15.21780		15.34360	15.34360		18.86	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	172.63280	0.17263	160.04170	0.16004	172.633	15.36	0.14	0.00	0	500.00			
\$ / R	14.20	Put	On 31/10/2019	Any day expiry	596.20870	0.59621	562.27110	0.56227	596.209	17.46	0.31	0.00	0	250.00			
\$ / R	14.25	Put	On 31/10/2019	Any day expiry	618.11320	0.61811	583.43120	0.58343	618.113	17.51	0.32	0.00	0	250.00			
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	926.20040	0.92620	986.65900	0.98666	926.200	19.73	0.45	0.00	0	500.00			
\$ / R	16.70	Call	On 31/10/2019	Any day expiry	716.03000	0.71603	764.48410	0.76448	716.030	20.85	0.37	0.00	0	250.00			
\$ / R	17.09	Call	On 31/10/2019	Any day expiry	635.80670	0.63581	680.94770	0.68095	635.807	21.32	0.33	0.00	0	250.00			
\$ / R			On 29/11/2019	Any day expiry	15.27830	15.27830	15.40460	15.40460		19.05	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	191.14940	0.19115	173.54930	0.17355	191.149	15.56	0.14	0.00	0	500.00			
\$ / R	14.20	Put	On 29/11/2019	Any day expiry	618.64820	0.61865	583.04820	0.58305	618.648	17.55	0.31	0.00	0	250.00			
\$ / R	14.25	Put	On 29/11/2019	Any day expiry	640.90300	0.64090	604.46980	0.60447	640.903	17.60	0.32	0.00	0	250.00			
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	955.68040	0.95568	1,014.70390	1.01470	955.680	19.98	0.45	0.00	0	500.00			
\$ / R	16.87	Call	On 29/11/2019	Any day expiry	748.88730	0.74889	796.73830	0.79674	748.887	21.07	0.37	0.00	0	250.00			
\$ / R	17.26	Call	On 29/11/2019	Any day expiry	670.41810	0.67042	714.28720	0.71429	670.418	21.54	0.33	0.00	0	250.00			
\$ / R			On 02/12/2019	Any day expiry	15.28460	15.28460	15.41090	15.41090		19.04	0.00	0.00	0	55.00			
\$ / R			On 13/12/2019	Foreign Exchange Future	15.30760	15.30760	15.43400	15.43400		19.08	0.00	0.00	0	2,200.00			
\$ / R	11.89	Put	On 13/12/2019	Foreign Exchange Future	46.07740	0.04608	45.90350	0.04590	46.077	14.68	0.04	0.00	0	1,000.00			
\$ / R	13.66	Put	On 13/12/2019	Foreign Exchange Future	410.86460	0.41086	378.57100	0.37857	410.865	16.90	0.23	0.00	0	1,000.00			
\$ / R	17.38	Call	On 13/12/2019	Foreign Exchange Future	679.28050	0.67928	722.14170	0.72214	679.281	21.67	0.33	0.00	0	1,000.00			
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	398.19680	0.39820	423.73140	0.42373	398.197	25.47	0.20	0.00	0	2,000.00			
\$ / R			On 31/12/2019	Any day expiry	15.34520	15.34520	15.47190	15.47190		19.16	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	208.40790	0.20841	190.22260	0.19022	208.408	15.68	0.14	0.00	0	500.00			
\$ / R	14.20	Put	On 31/12/2019	Any day expiry	639.74700	0.63975	603.36720	0.60337	639.747	17.59	0.31	0.00	0	250.00			
\$ / R	14.25	Put	On 31/12/2019	Any day expiry	662.21590	0.66222	624.99660	0.62500	662.216	17.65	0.31	0.00	0	250.00			
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	985.18160	0.98518	1,042.61150	1.04261	985.182	20.21	0.44	0.00	0	500.00			
\$ / R	17.05	Call	On 31/12/2019	Any day expiry	783.62460	0.78362	830.93620	0.83094	783.625	21.26	0.37	0.00	0	250.00			
\$ / R	17.44	Call	On 31/12/2019	Any day expiry	707.15120	0.70715	750.20550	0.75021	707.151	21.71	0.33	0.00	0	250.00			
\$ / R			On 02/01/2020	Any day expiry	15.34940	15.34940	15.47610	15.47610		19.17	0.00	0.00	0	55.00			
\$ / R			On 31/01/2020	Any day expiry	15.41000	15.41000	15.53710	15.53710		19.26	0.00	0.00	0	55.00			
\$ / R			On 02/03/2020	Any day expiry	15.47470	15.47470	15.60230	15.60230		19.33	0.00	0.00	0	55.00			
\$ / R			On 16/03/2020	Foreign Exchange Future	15.50400	15.50400	15.63170	15.63170		19.40	0.00	0.00	0	3,966.00			
\$ / R			On 02/04/2020	Any day expiry	15.53950	15.53950	15.66750	15.66750		19.47	0.00	0.00	0	55.00			
\$ / R			On 29/04/2020	Any day expiry	15.59590	15.59590	15.72420	15.72420		19.52	0.00	0.00	0	55.00			
\$ / R			On 02/06/2020	Any day expiry	15.66690	15.66690	15.79570	15.79570		19.58	0.00	0.00	0	1,055.00			
\$ / R			On 12/06/2020	Foreign Exchange Future	15.68780	15.68780	15.81680	15.81680		19.63	0.00	0.00	0	0.00			
\$ / R			On 28/07/2020	Any day expiry	15.78390	15.78390	15.91350	15.91350		19.72	0.00	0.00	0	84,000.00			
\$ / R			On 14/09/2020	Foreign Exchange Future	15.88420	15.88420	16.01450	16.01450		19.79	0.00	0.00	0	0.00			
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	14.61670	14.61670	14.72760	14.72760		18.64	0.00	438,501.00	30	307.00			
\$ / R MAXI			On 18/03/2019	Foreign Exchange Future	14.79360	14.79360	14.90600	14.90600		18.42	0.00	295,872.00	20	15.00			
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	14.95640	14.95640	15.07280	15.07280		18.61	0.00	0.00	0	0.00			
\$ / R MAXI			On 16/09/2019	Foreign Exchange Future	15.13260	15.13260	15.25500	15.25500		18.82	0.00	0.00	0	0.00			
\$ / R MAXI			On 13/12/2019	Foreign Exchange Future	15.30760	15.30760	15.43400	15.43400		19.08	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			18.71840		18.71840		18.87030	18.87030		17.47	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.76500		18.76500		18.91670	18.91670		17.42	0.00	53,180,010.00	2,834	437,890.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	267.91430		0.26791		330.61630	0.33062	267.914	18.17	0.34	0.00	0	200.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.09210		19.09210		19.24490	19.24490		17.32	0.00	0.00	0	8,145.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	354.79510		0.35480		323.42380	0.32342	354.795	17.09	0.27	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	871.66290		0.87166		801.53040	0.80153	871.663	17.39	0.50	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	489.23460		0.48923		547.21270	0.54721	489.235	18.00	0.36	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	441.40970		0.44141		493.69170	0.49369	441.410	18.16	0.33	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	213.23120		0.21323		240.81750	0.24082	213.231	19.31	0.18	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.39180		19.39180		19.54860	19.54860		17.76	0.00	0.00	0	5,506.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.72050		19.72050		19.88400	19.88400		18.18	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future			20.04700		20.04700		20.21430	20.21430		18.70	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.41210		20.41210		20.58010	20.58010		19.22	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13035		0.13035		0.13256	0.13256		26.70	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13308		0.13308		0.13533	0.13533		24.13	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13560		0.13560		0.13790	0.13790		23.08	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			16.64580		16.64580		16.75910	16.75910		17.01	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.69560		16.69560		16.80880	16.80880		16.94	0.00	13,156,132.80	788	106,053.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.04940		17.04940		17.16340	17.16340		17.07	0.00	0.00	0	36,313.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	147.81870		0.14782		135.55400	0.13555	147.819	15.42	0.16	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,297.37680		1.29738		1,391.51930	1.39152	1,297.377	15.70	0.76	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	893.14090		0.89314		836.94190	0.83694	893.141	17.54	0.54	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	169.49030		0.16949		191.30510	0.19131	169.490	21.14	0.15	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.37620		17.37620		17.49400	17.49400		17.39	0.00	0.00	0	4,906.00
€ / R	On 14/08/2019	Any day expiry			17.61070		17.61070		17.73210	17.73210		17.49	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	752.10800		0.75211		705.84500	0.70585	752.108	16.69	0.38	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	546.07620		0.54608		583.42660	0.58343	546.076	20.05	0.30	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.73850		17.73850		17.86200	17.86200		17.57	0.00	0.00	0	8,262.00
€ / R	On 13/12/2019	Foreign Exchange Future			18.06110		18.06110		18.18630	18.18630		17.73	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.45730		18.45730		18.58260	18.58260		17.96	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.07000		98.07000		98.20000	98.20000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			590.72100		590.72100		587.96900	587.96900			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			602.59800		602.59800		599.81100	599.81100			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			613.30100		613.30100		610.48600	610.48600			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			625.71400		625.71400		622.84500	622.84500			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			676.57200		676.57200		673.00900	673.00900			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			690.17600		690.17600		686.56400	686.56400			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			702.43500		702.43500		698.78300	698.78300			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			716.65200		716.65200		712.92900	712.92900			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	611.82600	611.82600	611.82600	607.84400	607.84400				0.00	1,260,361,560.00	206	199.00
ALBI	On 07/02/2019	Index Future	624.12800	624.12800	624.12800	620.08600	620.08600				0.00	1,285,703,680.00	206	902.00
ALBI	On 02/05/2019	Index Future	635.21300	635.21300	635.21300	631.12200	631.12200				0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	648.07000	648.07000	648.07000	643.89900	643.89900				0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.32140	10.32140	10.32140	10.39950	10.39950			14.51	0.00	1,703,031.00	165	33,972.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.46090	10.46090	10.46090	10.53980	10.53980			14.36	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.59450	10.59450	10.59450	10.67480	10.67480			14.70	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.74140	10.74140	10.74140	10.82450	10.82450			15.03	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.88890	10.88890	10.88890	10.97260	10.97260			15.43	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	11.05430	11.05430	11.05430	11.13640	11.13640			15.80	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.14850	11.14850	11.14850	11.23680	11.23680			15.52	0.00	5,016,825.00	450	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.30330	11.30330	11.30330	11.39300	11.39300			15.33	0.00	0.00	0	400.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	11.44130	11.44130	11.44130	11.53420	11.53420			15.90	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.45660	11.45660	11.45660	11.54950	11.54950			16.24	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.60700	11.60700	11.60700	11.70300	11.70300			16.58	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.75860	11.75860	11.75860	11.85570	11.85570			16.77	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.67300	14.67300	14.67300	14.81830	14.81830			16.97	0.00	1,203,186.00	82	1,666.00
CHF / R	On 18/03/2019	Foreign Exchange Future	15.00050	15.00050	15.00050	15.14750	15.14750			17.61	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.30330	15.30330	15.30330	15.45540	15.45540			18.18	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.63950	15.63950	15.63950	15.79680	15.79680			18.61	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.93490	15.93490	15.93490	16.09470	16.09470			18.82	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	16.62290	16.62290	16.62290	16.78430	16.78430			19.26	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.09490	2.09490	2.09490	2.11240	2.11240			16.52	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.11330	2.11330	2.11330	2.13020	2.13020			16.09	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.13130	2.13130	2.13130	2.14870	2.14870			16.52	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	189.16300	189.16300	189.16300	317.08970	317.08970				0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.23810	2.23810	2.23810	2.25260	2.25260			16.53	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.28710	2.28710	2.28710	2.30190	2.30190			16.36	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.33190	2.33190	2.33190	2.34720	2.34720			16.70	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.38190	2.38190	2.38190	2.39770	2.39770			17.05	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.51730	2.51730	2.51730	2.53410	2.53410			17.69	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.57430	2.57430	2.57430	2.59180	2.59180			17.99	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	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	11.24216	74.32467		11.32879	73.83424			0.00	0.00	0	7,037.00
ES33		On 07/02/2019	Bond Future	11.37342	75.82035		11.46330	75.32131			0.00	0.00	0	494.00
ES33		On 02/05/2019	Bond Future	11.47933	73.37553		11.57180	72.87003			0.00	0.00	0	0.00
ES33		On 01/08/2019	Bond Future	11.58347	74.86240		11.67932	74.34660			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	11.47178	76.25814		11.56335	75.67526			0.00	0.00	0	0.00
ES42		On 07/02/2019	Bond Future	11.59632	77.79276		11.69131	77.19940			0.00	0.00	0	5,169.00
ES42		On 02/05/2019	Bond Future	11.70245	74.91394		11.80030	74.31268			0.00	0.00	0	0.00
ES42		On 01/08/2019	Bond Future	11.80504	76.43267		11.90644	75.81904			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	605.52700	605.52700		601.36800	601.36800			0.00	0.00	0	44.00
GOVI		On 07/02/2019	GOVI	617.70200	617.70200		613.48000	613.48000			0.00	6,177,020.00	1	452.00
GOVI		On 02/05/2019	GOVI	628.67400	628.67400		624.39800	624.39800			0.00	0.00	0	0.00
GOVI		On 01/08/2019	GOVI	641.39800	641.39800		637.03800	637.03800			0.00	0.00	0	0.00
HK\$/R		On 14/12/2018	Foreign Exchange Future	1.86600	1.86600		1.88100	1.88100		18.24	0.00	0.00	0	0.00
HK\$/R		On 18/03/2019	Foreign Exchange Future	1.89150	1.89150		1.90630	1.90630		18.49	0.00	0.00	0	0.00
HK\$/R		On 14/06/2019	Foreign Exchange Future	1.91470	1.91470		1.92970	1.92970		18.43	0.00	0.00	0	0.00
I2025		On 01/11/2018	Bond Future	132.15863	132.15863		132.13809	132.13809			0.00	22,599,125.73	171	171.00
I2025		On 07/02/2019	Bond Future	133.43897	133.43897		133.42029	133.42029			0.00	22,818,063.87	171	355.00
I2025		On 02/05/2019	Bond Future	135.83896	135.83896		135.82435	135.82435			0.00	0.00	0	0.00
I2025		On 01/08/2019	Bond Future	138.57399	138.57399		138.55889	138.55889			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	100.14211	100.14211		100.12651	100.12651			0.00	8,011,368.80	80	1,568.00
I2029		On 07/02/2019	Bond Future	102.18418	102.18418		102.16992	102.16992			0.00	8,174,734.40	80	2,954.00
I2029		On 02/05/2019	Bond Future	102.94887	102.94887		102.93773	102.93773			0.00	0.00	0	0.00
I2029		On 01/08/2019	Bond Future	105.05718	105.05718		105.04564	105.04564			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	102.72371	102.72371		102.70740	102.70740			0.00	0.00	0	603.00
I2033		On 07/02/2019	Bond Future	104.81835	104.81835		104.80357	104.80357			0.00	0.00	0	5,770.00
I2033		On 02/05/2019	Bond Future	105.55794	105.55794		105.54630	105.54630			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		107.71957	107.71957		107.70757	107.70757			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		122.81329	122.81329		122.79404	122.79404			0.00	0.00	0	517.00
I2038	On 07/02/2019	Bond Future		123.72630	123.72630		123.70867	123.70867			0.00	1,855,894.50	15	9,848.00
I2038	On 02/05/2019	Bond Future		125.95167	125.95167		125.93790	125.93790			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		128.47842	128.47842		128.46414	128.46414			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		116.27037	116.27037		116.25197	116.25197			0.00	0.00	0	2,017.00
I2046	On 07/02/2019	Bond Future		118.64128	118.64128		118.62454	118.62454			0.00	118,641,280.00	1,000	11,065.00
I2046	On 02/05/2019	Bond Future		119.08893	119.08893		119.07569	119.07569			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		121.52798	121.52798		121.51430	121.51430			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		121.64236	121.64236		121.36968	121.36968			0.00	0.00	0	2,795.00
I2050	On 07/02/2019	Bond Future		122.35086	122.35086		122.07446	122.07446			0.00	0.00	0	10,049.00
I2050	On 02/05/2019	Bond Future		124.55146	124.55146		124.27426	124.27426			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		125.28336	125.28336		125.00026	125.00026			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		253.17300	253.17300		253.03000	253.03000			0.00	2,531,730.00	1	317.00
IGOV	On 07/02/2019	Index Future		258.33100	258.33100		258.19300	258.19300			0.00	23,249,790.00	9	503.00
IGOV	On 02/05/2019	Index Future		262.97600	262.97600		262.84500	262.84500			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future		268.35900	268.35900		268.22700	268.22700			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		0.14310	0.14310		0.14410	0.14410			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14290	0.14290		0.14320	0.14320			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14280	0.14280		0.14240	0.14240			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.75010	1.75010		1.76420	1.76420		15.34	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.77920	1.77920		1.79350	1.79350		15.37	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.80600	1.80600		1.82060	1.82060		15.70	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.55670	9.55670		9.59960	9.59960		15.19	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.68520	9.68520		9.72800	9.72800		15.03	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.80730	9.80730		9.85150	9.85150		15.36	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.94410	9.94410		9.98970	9.98970		15.76	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.45980	10.45980		10.50380	10.50380		16.67	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.62070	10.62070		10.66140	10.66140		17.00	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			1.35440		1.35440		1.35540	1.35540			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.36230		1.36230		1.36620	1.36620			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36830		1.36830		1.37540	1.37540			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.28380		1.28380		1.28440	1.28440			0.00	0.00	0	250.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.14220		1.14220		1.14130	1.14130			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.15250		1.15250		1.15140	1.15140			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.16180		1.16180		1.16060	1.16060			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future			7.67150		7.67150	0.12923	7.54350	7.54350		21.41	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.23511		111.05514		9.32641	110.51917		6.93	0.00	3,152,744,369.46	28,389	13,723.00
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	1,998.16000		1.99816	2,535.00000	2.53500	1,998.160	6.66	1.00	0.00	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	643.37000		0.64337	1,161.72000	1.16172	643.370	6.85	0.79	0.00	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.31853		107.98297		9.41418	107.43805		7.44	0.00	3,178,046,790.07	29,431	62,298.00
R186	On 07/02/2019	Bond Future	8.30	Call	108.77000		0.10877		83.50000	0.08350	108.770	6.77	0.07	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	209.28000		0.20928		163.56000	0.16356	209.280	6.77	0.11	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	477.50000		0.47750		385.28000	0.38528	477.500	6.92	0.22	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,341.41000		2.34141	2,711.27000	2.71127	2,341.410	7.18	0.61	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,521.50000		1.52150	1,297.53000	1.29753	1,521.500	7.30	0.48	0.00	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	1,848.02000		1.84802	1,591.78000	1.59178	1,848.020	7.37	0.54	0.00	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	572.77000		0.57277	724.60000	0.72460	572.770	7.78	0.22	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	551.24000		0.55124	698.84000	0.69884	551.240	7.80	0.21	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.38573		109.90154		9.48501	109.35055		7.31	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	444.33000		0.44433	368.03000	0.36803	444.330	6.46	0.17	0.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	591.88000		0.59188	496.10000	0.49610	591.880	6.57	0.21	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.70	Call	706.97000		0.70697	597.02000	0.59702	706.970	6.64	0.24	0.00	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,263.40000		1.26340	1,093.96000	1.09396	1,263.400	6.92	0.35	0.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,740.93000		1.74093	1,528.71000	1.52871	1,740.930	7.09	0.44	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,010.17000		2.01017	1,776.31000	1.77631	2,010.170	7.17	0.48	0.00	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	1,456.96000		1.45696	1,680.64000	1.68064	1,456.960	7.51	0.36	0.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	1,136.01000		1.13601	1,322.17000	1.32217	1,136.010	7.75	0.29	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.07	Put	997.73000		0.99773	1,166.27000	1.16627	997.730	7.88	0.26	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.44247		106.82488		9.54666	106.26259		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			301.09288		301.09288		301.57755	301.57755			0.00	3,914,207.44	13	0.00
R197	On 07/02/2019	Bond Future			299.88109		299.88109		300.38081	300.38081			0.00	1,499,405.45	5	2,355.00
R197	On 02/05/2019	Bond Future			305.27473		305.27473		305.79340	305.79340			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.96523		303.96523		304.49412	304.49412			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/11/2018	Bond Future			235.27269		235.27269		234.96218	234.96218			0.00	43,525,447.65	185	1,351.00
R202	On 07/02/2019	Bond Future			236.16556		236.16556		235.85273	235.85273			0.00	43,690,628.60	185	8,979.00
R202	On 02/05/2019	Bond Future			240.41293		240.41293		240.10241	240.10241			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			241.32002		241.32002		241.00277	241.00277			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			8.48022		98.82220		8.60683	98.38067		3.95	0.00	54,747,498.80	554	13,549.00
R2023	On 07/02/2019	Bond Future			8.55833		100.81086		8.69456	100.36212		3.90	0.00	55,849,216.44	554	51,459.00
R2023	On 02/05/2019	Bond Future			8.60829		98.67141		8.75301	98.21794		4.21	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.63496		100.67028		8.79140	100.20751		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			9.66967		90.81722		9.75581	90.28217		9.35	0.00	110,615,373.96	1,218	23,867.00
R2030	On 07/02/2019	Bond Future			9.74906		88.63496		9.83845	88.09063		10.10	0.00	90,230,389.28	1,018	53,754.00
R2030	On 07/02/2019	Bond Future	8.90	Call	227.77000		0.22777		182.97000	0.18297	227.770	9.10	0.11	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	545.90000		0.54590		452.80000	0.45280	545.900	9.46	0.22	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,439.32000		1.43932		1,242.51000	1.24251	1,439.320	9.96	0.43	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,666.62000		1.66662		1,447.83000	1.44783	1,666.620	10.04	0.47	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	891.37000		0.89137		1,080.63000	1.08063	891.370	10.66	0.28	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.81612		90.21000		9.90813	89.65900		10.13	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	526.41000		0.52641		447.59000	0.44759	526.410	8.97	0.17	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,397.37000		1.39737		1,229.85000	1.22985	1,397.370	9.49	0.35	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,633.66000		1.63366		1,855.87000	1.85587	1,633.660	10.33	0.35	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.87838		88.03208		9.97398	87.46985		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			9.86978		88.92510		9.95593	88.34906		10.42	0.00	127,429,668.30	1,433	18,203.00
R2032	On 07/02/2019	Bond Future			9.95230		90.71460		10.04150	90.12850		10.81	0.00	102,779,641.80	1,133	41,633.00
R2032	On 02/05/2019	Bond Future			10.01832		88.16905		10.10999	87.57546		11.53	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			10.07778		89.95578		10.17270	89.35002		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			9.96975		92.88206		10.05589	92.24329		11.04	0.00	52,664,128.02	567	10,103.00
R2035	On 07/02/2019	Bond Future			10.05248		94.75119		10.14160	94.10111		11.47	0.00	46,143,829.53	487	71,469.00
R2035	On 02/05/2019	Bond Future			10.11452		91.93354		10.20594	91.27499		12.29	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.17139		93.79618		10.26587	93.12422		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		10.04442	89.43672		10.13550	88.76101		11.55	0.00	921,555,962.88	10,304	48,881.00
R2037	On 07/02/2019	Bond Future		10.12107	86.97604		10.21515	86.28829		12.61	0.00	679,108,920.32	7,808	49,200.00
R2037	On 02/05/2019	Bond Future		10.18548	88.52160		10.28198	87.82456		12.88	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future		10.24674	86.05929		10.34646	85.34794		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		10.13442	92.54720		10.22550	91.82610		11.91	0.00	100,691,353.60	1,088	15,207.00
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	0.52000	0.00052	1.95000	0.00195	0.520	11.07	0.00	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	65.08000	0.06508	60.23000	0.06023	65.080	11.52	0.13	0.00	0	2,690.00
R2040	On 07/02/2019	Bond Future		10.21138	89.89845		10.30544	89.16446		13.03	0.00	52,860,288.60	588	31,385.00
R2040	On 02/05/2019	Bond Future		10.27601	91.49603		10.37248	90.75198		13.32	0.00	0.00	0	0.00
R2040	On 01/08/2019	Bond Future		10.33785	88.84366		10.43749	88.08440		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		10.13923	89.73116		10.23027	89.00046		12.43	0.00	364,129,047.28	4,058	17,897.00
R2044	On 07/02/2019	Bond Future		10.21285	87.15104		10.30680	86.40725		13.60	0.00	435,493,746.88	4,997	39,122.00
R2044	On 02/05/2019	Bond Future		10.27455	88.69977		10.37086	87.94563		13.91	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future		10.33345	86.11595		10.43284	85.34639		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		10.11930	88.81192		10.21035	88.06346		12.78	0.00	92,364,396.80	1,040	76,877.00
R2048	On 07/02/2019	Bond Future		10.19450	90.59915		10.28851	89.83713		13.31	0.00	47,111,558.00	520	108,446.00
R2048	On 02/05/2019	Bond Future		10.25091	87.77111		10.34721	86.99848		14.32	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future		10.30293	89.54947		10.40217	88.76110		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		6.45617	103.12794		6.55076	103.02042		0.60	0.00	91,783,866.60	890	2,383.00
R207	On 07/02/2019	Bond Future		6.11457	101.55742		6.23567	101.44948		0.51	0.00	90,386,103.80	890	17,278.00
R207	On 02/05/2019	Bond Future		5.55874	103.36188		5.71610	103.25544		0.48	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future		4.01007	101.81293		4.25528	101.70417		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		7.69850	98.63422		7.81505	98.38683		1.71	0.00	297,382,173.30	3,015	16,029.00
R208	On 07/02/2019	Bond Future		7.72034	100.61909		7.85197	100.36839		1.76	0.00	303,366,556.35	3,015	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			7.71038		99.00532		7.85722	98.75347		1.97	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.62707		101.01108		7.79744	100.75400		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			9.92912		70.43389		10.01511	69.89491		12.51	0.00	1,033,969,505.20	14,680	84,218.00
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	2,985.58000		2.98558		3,524.69000	3.52469	2,985.580	11.64	1.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	2.08000		0.00208		5.30000	0.00530	2.080	11.95	0.01	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	774.75000		0.77475		1,306.23000	1.30623	774.750	12.26	0.81	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	182.71000		0.18271		565.13000	0.56513	182.710	12.48	0.34	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	143.61000		0.14361		496.25000	0.49625	143.610	12.51	0.29	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			10.00016		71.85126		10.08879	71.30264		13.00	0.00	1,169,882,215.32	16,282	124,475.00
R209	On 07/02/2019	Bond Future	9.04	Call	162.96000		0.16296		130.19000	0.13019	162.960	11.48	0.08	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	718.53000		0.71853		601.38000	0.60138	718.530	11.89	0.27	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,381.50000		1.38150		1,633.82000	1.63382	1,381.500	12.94	0.39	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.05662		69.97836		10.14736	69.42235		13.74	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			10.10724		71.39642		10.20073	70.82900		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			186.22507		186.22507		186.19625	186.19625			0.00	46,556,267.50	250	526.00
R210	On 07/02/2019	Bond Future			190.02244		190.02244		189.99624	189.99624			0.00	51,306,058.80	270	2,708.00
R210	On 02/05/2019	Bond Future			190.88396		190.88396		190.86359	190.86359			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			194.79334		194.79334		194.77223	194.77223			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			155.43960		155.43960		155.41618	155.41618			0.00	298,444,032.00	1,920	2,920.00
R212	On 07/02/2019	Bond Future			156.45386		156.45386		156.43263	156.43263			0.00	300,391,411.20	1,920	4,946.00
R212	On 02/05/2019	Bond Future			159.26789		159.26789		159.25146	159.25146			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			162.45833		162.45833		162.44137	162.44137			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			9.76475		81.71435		9.85590	81.16080		10.29	0.00	50,336,039.60	616	11,532.00
R213	On 07/02/2019	Bond Future			9.84650		83.35873		9.94092	82.79542		10.65	0.00	26,341,358.68	316	32,324.00

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	9.90744		81.28962		10.00443	80.71897		11.14	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.96226		82.93651		10.06268	82.35418		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	10.09925		69.50011		10.19029	68.91180		13.26	0.00	90,419,643.11	1,301	21,187.00
R214	On 07/02/2019	Bond Future	10.17354		70.89870		10.26742	70.29973		13.78	0.00	56,789,858.70	801	29,130.00
R214	On 02/05/2019	Bond Future	10.22925		68.86175		10.32532	68.25447		14.68	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.28050		70.25696		10.37942	69.63726		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	10.57780		10.57780		10.66640	10.66640		16.19	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.73320		10.73320		10.82300	10.82300		15.91	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.87850		10.87850		10.97120	10.97120		16.12	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.57500		2.57500		2.55160	2.55160		22.43	0.00	0.00	0	6,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.46580		2.46580		2.44440	2.44440		22.53	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.36970		2.36970		2.34870	2.34870		22.91	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.20120		1.20120		1.21060	1.21060			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.12750		1.12750		1.13660	1.13660			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.08320		1.08320		1.09230	1.09230			0.00	0.00	0	0.00
Total for Derivatives :												17,153,422,953.29	193,150	12 260 048.00
Grand Total:												17,153,422,953.29	193,150	12 260 048.00