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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/10/2018

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 30/10/2018	Any day expiry	14.57680	14.57680		14.53750	14.53750		19.80	0.00	39,524,527.00	2,710	0.00
\$ / R	On 31/10/2018	Any day expiry	14.60830	14.60830		14.53750	14.53750		19.86	0.00	5,692,169.00	388	2,038.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	0.00080	0.00000	0.00380	0.00000	0.001	52.14	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	0.03670	0.00004	0.41730	0.00042	0.037	33.36	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	678.39080	0.67839	608.75300	0.60875	678.391	30.41	1.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	0.13540	0.00014	1.74310	0.00174	0.135	29.78	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	2.29010	0.00229	14.96880	0.01497	2.290	25.37	0.03	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	5.58730	0.00559	27.65160	0.02765	5.587	23.96	0.07	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	182.77240	0.18277	149.16840	0.14917	182.772	22.38	0.84	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	174.16480	0.17416	142.30440	0.14230	174.165	22.22	0.83	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	38.95100	0.03895	45.09830	0.04510	38.951	21.33	0.36	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	224.06310	0.22406	303.41390	0.30341	224.063	24.48	0.87	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	6.71880	0.00672	13.98050	0.01398	6.719	26.16	0.08	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	2.99110	0.00299	8.17440	0.00817	2.991	28.47	0.03	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	0.01570	0.00002	0.02590	0.00003	0.016	62.65	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	0.01310	0.00001	0.02360	0.00002	0.013	77.72	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 01/11/2018	Any day expiry		14.60840	14.60840	14.53750	14.53750		19.73	0.00	0.00	0	55.00	
\$ / R		On 02/11/2018	Any day expiry		14.60840	14.60840	14.53930	14.53930		19.69	0.00	0.00	0	0.00	
\$ / R		On 02/11/2018	Any day expiry	14.40	Put	39.33200	0.03933	69.52130	0.06952	39.332	21.85	0.23	0.00	0	20,000.00
\$ / R		On 05/11/2018	Any day expiry		14.61360	14.61360	14.54470	14.54470		17.90	0.00	0.00	0	0.00	
\$ / R		On 05/11/2018	Any day expiry	11.90	Put	0.00000	0.00000	0.01800	0.00002	0.000	20.95	0.00	0.00	0	1,880.00
\$ / R		On 05/11/2018	Any day expiry	13.86	Put	4.69740	0.00470	6.97550	0.00698	4.697	21.99	0.03	0.00	0	1,880.00
\$ / R		On 05/11/2018	Any day expiry	16.81	Call	0.10910	0.00011	0.10360	0.00010	0.109	33.73	0.00	0.00	0	1,880.00
\$ / R		On 09/11/2018	Any day expiry		14.62070	14.62070	14.69130	14.69130		19.17	0.00	0.00	0	0.00	
\$ / R		On 09/11/2018	Any day expiry	14.40	Put	93.59380	0.09359	0.00000	0.00000	93.594	19.12	0.31	91,027,294.80	20,000	20,000.00
\$ / R		On 13/11/2018	Any day expiry		14.62800	14.62800	14.55920	14.55920		18.99	0.00	0.00	0	70.00	
\$ / R		On 15/11/2018	Any day expiry		14.63170	14.63170	14.56280	14.56280		19.08	0.00	0.00	0	24.00	
\$ / R		On 15/11/2018	Any day expiry	14.34	Put	104.62820	0.10463	134.95810	0.13496	104.628	18.22	0.29	0.00	0	171.00
\$ / R		On 15/11/2018	Any day expiry	14.50	Call	298.94140	0.29894	268.89890	0.26890	298.941	18.66	0.60	0.00	0	171.00
\$ / R		On 16/11/2018	Any day expiry		14.63350	14.63350	14.56460	14.56460		19.12	0.00	0.00	0	308.00	
\$ / R		On 16/11/2018	Any day expiry	10.83	Put	0.00000	0.00000	0.01940	0.00002	0.000	23.23	0.00	0.00	0	51,000.00
\$ / R		On 16/11/2018	Any day expiry	11.67	Put	0.02430	0.00002	0.03710	0.00004	0.024	28.62	0.00	0.00	0	51,000.00
\$ / R		On 16/11/2018	Any day expiry	13.22	Call	1,417.36730	1.41737	1,349.19300	1.34919	1,417.367	22.03	0.98	0.00	0	51,000.00
\$ / R		On 16/11/2018	Any day expiry	14.32	Call	417.89010	0.41789	378.26200	0.37826	417.890	18.26	0.72	0.00	0	15,000.00
\$ / R		On 16/11/2018	Any day expiry	14.72	Call	204.15270	0.20415	185.70100	0.18570	204.153	19.39	0.45	0.00	0	5,000.00
\$ / R		On 16/11/2018	Any day expiry	14.74	Call	196.52690	0.19653	178.88990	0.17889	196.527	19.47	0.44	0.00	0	5,000.00
\$ / R		On 16/11/2018	Any day expiry	14.78	Call	182.00150	0.18200	165.92640	0.16593	182.002	19.62	0.42	0.00	0	30,000.00
\$ / R		On 16/11/2018	Any day expiry	14.89	Call	146.76090	0.14676	134.50320	0.13450	146.761	20.04	0.35	0.00	0	5,000.00
\$ / R		On 16/11/2018	Any day expiry	14.89	Put	403.26090	0.40326	459.90320	0.45990	403.261	20.04	0.65	0.00	0	15,000.00
\$ / R		On 19/11/2018	Any day expiry		14.63910	14.63910	14.57010	14.57010		18.69	0.00	0.00	0	0.00	
\$ / R		On 20/11/2018	Any day expiry		14.64090	14.64090	14.57190	14.57190		18.74	0.00	0.00	0	0.00	
\$ / R		On 22/11/2018	Any day expiry		14.64460	14.64460	14.57550	14.57550		18.73	0.00	0.00	0	179.00	
\$ / R		On 23/11/2018	Any day expiry		14.64640	14.64640	14.57730	14.57730		18.77	0.00	0.00	0	0.00	
\$ / R		On 28/11/2018	Any day expiry		14.65560	14.65560	14.58640	14.58640		18.57	0.00	2,972,127.00	202	368.00	
\$ / R		On 28/11/2018	Any day expiry	14.76	Call	263.78030	0.26378	243.94130	0.24394	263.780	18.94	0.46	0.00	0	4,000.00
\$ / R		On 29/11/2018	Any day expiry		14.65740	14.65740	14.58820	14.58820		18.60	0.00	0.00	0	461.00	
\$ / R		On 30/11/2018	Any day expiry		14.65930	14.65930	14.59000	14.59000		18.64	0.00	22,114,950.00	1,500	7,446.00	
\$ / R		On 30/11/2018	Any day expiry	13.00	Put	3.81610	0.00382	4.30660	0.00431	3.816	18.83	0.01	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	13.80	Put	41.04860	0.04105	50.57760	0.05058	41.049	17.38	0.11	0.00	0	1,000.00
\$ / R		On 30/11/2018	Any day expiry	13.85	Put	47.04900	0.04705	57.92600	0.05793	47.049	17.33	0.13	0.00	0	600.00
\$ / R		On 30/11/2018	Any day expiry	14.08	Call	670.15490	0.67015	621.10060	0.62110	670.155	17.61	0.79	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	14.25	Put	139.62450	0.13962	166.85020	0.16685	139.625	17.92	0.28	0.00	0	250.00
\$ / R		On 30/11/2018	Any day expiry	14.30	Call	516.02490	0.51602	476.08500	0.47608	516.025	18.01	0.69	0.00	0	600.00
\$ / R		On 30/11/2018	Any day expiry	14.80	Call	262.08560	0.26209	243.11350	0.24311	262.086	19.13	0.44	0.00	0	600.00
\$ / R		On 30/11/2018	Any day expiry	14.82	Call	254.86160	0.25486	236.51890	0.23652	254.862	19.20	0.43	0.00	0	250.00
\$ / R		On 30/11/2018	Any day expiry	16.70	Call	12.71760	0.01272	12.29390	0.01229	12.718	23.82	0.03	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	17.31	Call	3.87110	0.00387	3.70740	0.00371	3.871	24.53	0.01	0.00	0	500.00
\$ / R		On 05/12/2018	Any day expiry		14.66850	14.66850	14.59950	14.59950		18.52	0.00	0.00	0	0.00	
\$ / R		On 05/12/2018	Any day expiry	15.45	Put	903.60720	0.90361	966.27260	0.96627	903.607	21.00	0.77	0.00	0	23,000.00
\$ / R		On 06/12/2018	Any day expiry		14.67040	14.67040	14.60140	14.60140		18.54	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 06/12/2018	Any day expiry	13.90	Put	66.86100	0.06686	81.92690	0.08193	66.861	17.19	0.16	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	176.83710	0.17684	206.56700	0.20657	176.837	17.91	0.32	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	489.03180	0.48903	540.90700	0.54091	489.032	19.32	0.59	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	783.99600	0.78400	844.46450	0.84446	783.996	20.56	0.73	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			14.67230	14.67230	14.60330	14.60330		18.58	0.00	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.67980	14.67980	14.61090	14.61090		18.57	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	37.36030	0.03736	47.30660	0.04731	37.360	16.65	0.09	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	68.93460	0.06893	84.09060	0.08409	68.935	17.00	0.15	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	228.41100	0.22841	214.94010	0.21494	228.411	19.71	0.36	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	107.94320	0.10794	102.95260	0.10295	107.943	21.45	0.19	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.68170	14.68170	14.61280	14.61280		18.60	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.68540	14.68540	14.61670	14.61670		18.65	0.00	954,741,910.20	65,013	824,878.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	1.05570	0.00106	1.26680	0.00127	1.056	24.22	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	1.37760	0.00138	1.55180	0.00155	1.378	23.97	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	1.66690	0.00167	1.85440	0.00185	1.667	23.20	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	1.89600	0.00190	2.09210	0.00209	1.896	22.68	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	1.94580	0.00195	2.14360	0.00214	1.946	22.58	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	2.15980	0.00216	2.36420	0.00236	2.160	22.17	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	2.46430	0.00246	2.67670	0.00268	2.464	21.66	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	2.63410	0.00263	2.85010	0.00285	2.634	21.40	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	3.13930	0.00314	3.36420	0.00336	3.139	20.73	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	3.70290	0.00370	3.93430	0.00393	3.703	20.12	0.01	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,189.10290	2.18910	2,120.63430	2.12063	2,189.103	20.12	0.99	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	4.44470	0.00444	4.68160	0.00468	4.445	19.45	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	4.77370	0.00477	5.01180	0.00501	4.774	19.19	0.01	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	5.28110	0.00528	5.52070	0.00552	5.281	18.84	0.02	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	7.10330	0.00710	7.34270	0.00734	7.103	17.81	0.02	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	7.66450	0.00766	7.90300	0.00790	7.665	17.55	0.02	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,693.06450	1.69306	1,624.60300	1.62460	1,693.065	17.55	0.98	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	8.27720	0.00828	8.51460	0.00851	8.277	17.30	0.02	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	8.94620	0.00895	9.18230	0.00918	8.946	17.04	0.03	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,495.87870	1.49588	1,428.75890	1.42876	1,495.879	16.53	0.97	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	10.81990	0.01082	13.01980	0.01302	10.820	16.42	0.03	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	11.35650	0.01136	14.57640	0.01458	11.357	16.27	0.03	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,446.75650	1.44676	1,381.27640	1.38128	1,446.756	16.27	0.97	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	14.73910	0.01474	18.79780	0.01880	14.739	16.36	0.04	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	15.28570	0.01529	19.47330	0.01947	15.286	16.38	0.04	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,258.61490	1.25861	1,195.88070	1.19588	1,258.615	16.54	0.94	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	23.21490	0.02321	29.18070	0.02918	23.215	16.54	0.06	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	27.35720	0.02736	34.19510	0.03420	27.357	16.61	0.07	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,212.75720	1.21276	1,150.89510	1.15090	1,212.757	16.61	0.93	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	37.36730	0.03737	46.18830	0.04619	37.367	16.75	0.09	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	47.23960	0.04724	57.87520	0.05788	47.240	16.86	0.11	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	49.99160	0.04999	61.11200	0.06111	49.992	16.89	0.11	0.00	0	7,300.00

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	13.75	Put	57.39860		0.05740		69.78410	0.06978	57.399	16.95	0.13	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	63.89170		0.06389		77.34250	0.07734	63.892	17.01	0.14	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	65.59660		0.06560		79.31960	0.07932	65.597	17.02	0.14	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	950.99660		0.95100		896.01960	0.89602	950.997	17.02	0.86	0.00	0	3,068.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	84.53110		0.08453		101.42480	0.10142	84.531	17.16	0.17	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	830.74670		0.83075		780.79180	0.78079	830.747	17.23	0.81	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	107.48470		0.10748		127.78830	0.12779	107.485	17.32	0.21	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	792.88470		0.79288		744.48830	0.74449	792.885	17.32	0.79	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	134.84660		0.13485		158.36880	0.15837	134.847	17.51	0.24	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	140.82460		0.14082		165.00480	0.16500	140.825	17.55	0.25	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	699.27890		0.69928		655.08950	0.65509	699.279	17.57	0.74	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	150.11730		0.15012		175.28920	0.17529	150.117	17.61	0.26	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	153.30170		0.15330		178.80430	0.17880	153.302	17.63	0.27	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	651.87660		0.65188		610.01120	0.61001	651.877	17.70	0.72	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	166.47660		0.16648		193.31120	0.19331	166.477	17.70	0.28	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	180.35470		0.18035		208.52940	0.20853	180.355	17.78	0.30	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	619.33550		0.61934		579.14630	0.57915	619.336	17.80	0.70	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	202.50610		0.20251		232.69450	0.23269	202.506	17.89	0.32	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	214.18600		0.21419		245.38020	0.24538	214.186	17.95	0.34	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	569.58600		0.56959		532.08020	0.53208	569.586	17.95	0.66	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	222.19660		0.22220		254.05940	0.25406	222.197	17.99	0.35	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	557.59660		0.55760		520.75940	0.52076	557.597	17.99	0.65	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	238.75370		0.23875		271.95080	0.27195	238.754	18.06	0.36	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	528.40550		0.52841		493.23330	0.49323	528.406	18.08	0.63	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	505.85980		0.50586		472.00830	0.47201	505.860	18.16	0.62	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	473.37600		0.47338		441.48330	0.44148	473.376	18.27	0.59	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	287.97600		0.28798		324.78330	0.32478	287.976	18.27	0.41	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	292.71750		0.29272		329.84860	0.32985	292.718	18.29	0.41	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	337.36220		0.33736		377.34740	0.37735	337.362	18.46	0.45	0.00	0	3,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	422.76220		0.42276		394.04740	0.39405	422.762	18.46	0.55	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	417.94020		0.41794		389.74770	0.38975	417.940	18.48	0.54	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	413.16120		0.41316		385.48740	0.38549	413.161	18.50	0.54	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	374.50380		0.37450		418.11000	0.41811	374.504	18.59	0.48	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	376.45550		0.37646		352.88750	0.35289	376.456	18.65	0.51	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	414.55540		0.41456		460.84300	0.46084	414.555	18.76	0.51	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	420.53150		0.42053		467.10410	0.46710	420.532	18.79	0.51	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	355.93150		0.35593		333.80410	0.33380	355.932	18.79	0.49	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	451.01760		0.45102		498.97460	0.49897	451.018	18.94	0.53	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	336.41760		0.33642		315.67460	0.31567	336.418	18.94	0.47	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	321.51260		0.32151		301.83470	0.30183	321.513	19.06	0.45	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	317.88100		0.31788		298.46320	0.29846	317.881	19.09	0.45	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	514.88780		0.51489		565.43940	0.56544	514.888	19.23	0.57	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	582.39540		0.58240		635.30820	0.63531	582.395	19.52	0.61	0.00	0	25,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	267.79540		0.26780		252.00820	0.25201	267.795	19.52	0.39	0.00	0	101,333.00

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	15.01	Call	264.73430	0.26473	249.17230	0.24917	264.734	19.55	0.39	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	241.42830	0.24143	227.57350	0.22757	241.428	19.79	0.36	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	238.65660	0.23866	225.00660	0.22501	238.657	19.82	0.36	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	225.25820	0.22526	212.59160	0.21259	225.258	19.96	0.34	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	212.59440	0.21259	200.85920	0.20086	212.594	20.11	0.33	0.00	0	4,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	727.19440	0.72719	784.15920	0.78416	727.194	20.11	0.67	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	765.23120	0.76523	823.07510	0.82308	765.231	20.26	0.69	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	803.93550	0.80394	862.60590	0.86261	803.936	20.40	0.70	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	174.58150	0.17458	165.51530	0.16552	174.582	20.61	0.28	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	157.24540	0.15725	148.99600	0.14900	157.245	20.87	0.25	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	153.53960	0.15354	145.55490	0.14555	153.540	20.92	0.25	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	964.51860	0.96452	1,025.49210	1.02549	964.519	20.97	0.76	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	149.91860	0.14992	142.19210	0.14219	149.919	20.97	0.24	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	148.14080	0.14814	140.54160	0.14054	148.141	21.00	0.24	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	134.64940	0.13465	128.00830	0.12801	134.649	21.20	0.22	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	133.05070	0.13305	126.52440	0.12652	133.051	21.23	0.22	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	131.47260	0.13147	125.05650	0.12506	131.473	21.25	0.22	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	118.08760	0.11809	112.60840	0.11261	118.088	21.49	0.20	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	113.93800	0.11394	108.74720	0.10875	113.938	21.56	0.19	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,254.55790	1.25456	1,319.02180	1.31902	1,254.558	21.85	0.83	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	98.77800	0.09878	94.62170	0.09462	98.778	21.87	0.17	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	91.99130	0.09199	88.28820	0.08829	91.991	22.03	0.16	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	82.70370	0.08270	79.61000	0.07961	82.704	22.26	0.15	0.00	0	5,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	72.66310	0.07266	69.73150	0.06973	72.663	22.55	0.13	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	70.15350	0.07015	67.15570	0.06716	70.154	22.62	0.13	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	64.97760	0.06498	62.28300	0.06228	64.978	22.74	0.12	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	61.68770	0.06169	59.23180	0.05923	61.688	22.81	0.11	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	40.65380	0.04065	39.64630	0.03965	40.654	23.37	0.08	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	29.73210	0.02973	29.38660	0.02939	29.732	23.79	0.06	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	22.92950	0.02293	22.94280	0.02294	22.929	24.14	0.05	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.69660	14.69660	14.62810	14.62810		18.54	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	96.60710	0.09661	113.40980	0.11341	96.607	17.10	0.18	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	218.55790	0.21856	248.79960	0.24880	218.558	17.80	0.33	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	530.72790	0.53073	580.12560	0.58013	530.728	19.09	0.56	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	816.11530	0.81612	873.62070	0.87362	816.115	20.21	0.69	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.69850	14.69850	14.63000	14.63000		18.55	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	15.64090	0.01564	18.34660	0.01835	15.641	16.66	0.04	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	19.86970	0.01987	25.13680	0.02514	19.870	16.48	0.05	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	427.93480	0.42793	401.47020	0.40147	427.935	18.48	0.53	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	389.07760	0.38908	365.94860	0.36595	389.078	18.69	0.49	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.71720	14.71720	14.64900	14.64900		18.29	0.00	0.00	0	2,710.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	16.71940	0.01672	18.88740	0.01889	16.719	17.38	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	94.74180	0.09474	109.65990	0.10966	94.742	16.86	0.17	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	710.32860	0.71033	669.51210	0.66951	710.329	17.46	0.70	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 31/12/2018	Any day expiry	14.25	Put	224.29350	0.22429	252.59240	0.25259	224.293	17.51	0.31	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	593.94350	0.59394	642.87920	0.64288	593.943	18.96	0.57	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	49.76160	0.04976	48.35960	0.04836	49.762	23.41	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	26.58940	0.02659	26.18420	0.02618	26.589	24.68	0.04	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.72100	14.72100	14.65290	14.65290		18.28	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.75160	14.75160	14.68370	14.68370		18.31	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	17.76480	0.01776	19.21500	0.01922	17.765	18.38	0.03	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.77460	14.77460	14.70690	14.70690		18.19	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry	14.88	Call	497.36110	0.49736	472.79520	0.47280	497.361	18.47	0.49	0.00	0	4,000.00
\$ / R	On 31/01/2019	Any day expiry			14.77650	14.77650	14.70880	14.70880		18.30	0.00	0.00	0	920.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	36.91800	0.03692	40.15320	0.04015	36.918	17.16	0.06	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	266.80610	0.26681	293.22100	0.29322	266.806	17.26	0.31	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	286.48160	0.28648	314.09600	0.31410	286.482	17.35	0.32	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	738.02930	0.73803	701.05240	0.70105	738.029	17.57	0.64	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	413.25080	0.41325	393.66750	0.39367	413.251	19.03	0.42	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	317.69100	0.31769	303.47460	0.30347	317.691	19.78	0.34	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.80090	14.80090	14.73280	14.73280		18.31	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.82900	14.82900	14.76040	14.76040		18.41	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	54.20000	0.05420	59.38020	0.05938	54.200	16.85	0.08	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	314.28390	0.31428	341.99220	0.34199	314.284	17.25	0.31	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	334.81880	0.33482	363.58880	0.36359	334.819	17.34	0.33	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	767.49940	0.76750	733.28730	0.73329	767.499	17.82	0.60	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	467.85110	0.46785	447.90810	0.44791	467.851	19.25	0.42	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	369.83620	0.36984	354.76180	0.35476	369.836	19.98	0.34	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.86280	14.86280	14.79360	14.79360		18.38	0.00	6,316,690.00	425	53,049.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.64510	0.00265	2.84210	0.00284	2.645	22.78	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	9.14890	0.00915	9.14880	0.00915	9.149	18.08	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	28.41300	0.02841	30.63450	0.03063	28.413	17.07	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	30.33590	0.03034	32.74180	0.03274	30.336	17.04	0.05	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	55.70650	0.05571	60.58700	0.06059	55.706	16.73	0.08	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	57.38650	0.05739	62.42990	0.06243	57.386	16.71	0.08	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	64.53660	0.06454	70.27460	0.07027	64.537	16.65	0.09	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	69.37290	0.06937	75.57720	0.07558	69.373	16.61	0.09	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	76.64640	0.07665	83.55100	0.08355	76.646	16.56	0.10	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	79.95180	0.07995	87.17190	0.08717	79.952	16.53	0.11	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	91.83290	0.09183	100.17780	0.10018	91.833	16.46	0.12	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	102.34660	0.10235	112.69710	0.11270	102.347	16.39	0.13	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	106.87210	0.10687	118.31980	0.11832	106.872	16.39	0.13	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	114.09180	0.11409	126.12620	0.12613	114.092	16.42	0.14	1,896,829.70	900	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	125.56750	0.12557	138.50580	0.13851	125.568	16.48	0.15	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	133.66140	0.13366	147.21760	0.14722	133.661	16.52	0.16	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	144.28470	0.14428	158.63700	0.15864	144.285	16.56	0.17	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	155.48750	0.15549	170.65110	0.17065	155.488	16.61	0.18	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	174.63820	0.17464	191.14500	0.19114	174.638	16.68	0.20	0.00	0	14,200.00

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	13.70	Put	179.66690	0.17967	196.51580	0.19652	179.667	16.70	0.20	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	184.79330	0.18479	201.98710	0.20199	184.793	16.72	0.20	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	192.67020	0.19267	210.38330	0.21038	192.670	16.75	0.21	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	203.51710	0.20352	221.93750	0.22194	203.517	16.79	0.22	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	223.46780	0.22347	243.14280	0.24314	223.468	16.85	0.23	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	235.43160	0.23543	255.83190	0.25583	235.432	16.89	0.24	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	267.14660	0.26715	289.39810	0.28940	267.147	16.98	0.27	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	280.56280	0.28056	303.56520	0.30357	280.563	17.02	0.28	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	341.08680	0.34109	368.66860	0.36867	341.087	17.25	0.32	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	374.81390	0.37481	404.06800	0.40407	374.814	17.39	0.33	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	946.32850	0.94633	906.79630	0.90680	946.329	17.42	0.66	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	405.80070	0.40580	436.50620	0.43651	405.801	17.51	0.35	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	438.14380	0.43814	470.29710	0.47030	438.144	17.63	0.37	4,954,458.37	900	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	447.63400	0.44763	480.19810	0.48020	447.634	17.67	0.37	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	452.41660	0.45242	485.18730	0.48519	452.417	17.68	0.38	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	849.73790	0.84974	813.91960	0.81392	849.738	17.73	0.62	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	839.55050	0.83955	804.13900	0.80414	839.551	17.77	0.61	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	476.75050	0.47675	510.53900	0.51054	476.751	17.77	0.39	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	491.67650	0.49168	526.07070	0.52607	491.677	17.82	0.40	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	506.83940	0.50684	541.83570	0.54184	506.839	17.87	0.40	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	553.75540	0.55376	590.53830	0.59054	553.755	18.03	0.43	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	602.76500	0.60276	641.29820	0.64130	602.765	18.19	0.45	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	642.29150	0.64229	682.20480	0.68220	642.292	18.31	0.46	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	648.03780	0.64804	688.19130	0.68819	648.038	18.33	0.47	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	653.80480	0.65380	694.20160	0.69420	653.805	18.34	0.47	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	659.59970	0.65960	700.23560	0.70024	659.600	18.36	0.47	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	623.03370	0.62303	597.13050	0.59713	623.034	18.64	0.49	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	781.61980	0.78162	825.74910	0.82575	781.620	18.74	0.52	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	820.01950	0.82002	865.12250	0.86512	820.019	18.85	0.53	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	832.99640	0.83300	878.41940	0.87842	832.996	18.89	0.54	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	839.51720	0.83952	885.09730	0.88510	839.517	18.91	0.54	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	558.60560	0.55861	535.61400	0.53561	558.606	18.99	0.45	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	879.07960	0.87908	925.59410	0.92559	879.080	19.03	0.55	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	885.74420	0.88574	932.41420	0.93241	885.744	19.04	0.55	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	967.33280	0.96733	1,015.78340	1.01578	967.333	19.27	0.58	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	471.66740	0.47167	452.73000	0.45273	471.667	19.52	0.40	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	468.83910	0.46884	450.03460	0.45003	468.839	19.54	0.40	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	457.69790	0.45770	439.42830	0.43943	457.698	19.62	0.39	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	452.23680	0.45224	434.22510	0.43423	452.237	19.66	0.38	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	446.84180	0.44684	429.08870	0.42909	446.842	19.69	0.38	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	416.03060	0.41603	399.74680	0.39975	416.031	19.93	0.36	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	380.89480	0.38089	366.16800	0.36617	380.895	20.22	0.33	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	376.46480	0.37646	361.93340	0.36193	376.465	20.26	0.33	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	363.51740	0.36352	349.56130	0.34956	363.517	20.38	0.32	0.00	0	4,145.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	345.03040	0.34503	331.89530	0.33190	345.030	20.56	0.31	4,096,622.18	900	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	341.06790	0.34107	328.10810	0.32811	341.068	20.60	0.30	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	316.54400	0.31654	304.67920	0.30468	316.544	20.85	0.28	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	287.48810	0.28749	276.91460	0.27691	287.488	21.19	0.26	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	274.54910	0.27455	264.00270	0.26400	274.549	21.33	0.25	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	243.65790	0.24366	234.49720	0.23450	243.658	21.65	0.23	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	240.78540	0.24079	231.75140	0.23175	240.785	21.68	0.22	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	194.99810	0.19500	188.01200	0.18801	194.998	22.25	0.19	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	193.87270	0.19387	186.93940	0.18694	193.873	22.26	0.19	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	188.35950	0.18836	181.67050	0.18167	188.360	22.34	0.18	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	181.97590	0.18198	175.57190	0.17557	181.976	22.43	0.17	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	180.93530	0.18094	174.57770	0.17458	180.935	22.45	0.17	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	179.90380	0.17990	173.58990	0.17359	179.904	22.47	0.17	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	167.06750	0.16707	161.32210	0.16132	167.068	22.67	0.16	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	160.59430	0.16059	155.13330	0.15513	160.594	22.78	0.16	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	143.63610	0.14364	138.91690	0.13892	143.636	23.10	0.14	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	112.75810	0.11276	110.12060	0.11012	112.758	24.06	0.11	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	97.46280	0.09746	95.36530	0.09537	97.463	25.05	0.10	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.87960	14.87960	14.81010	14.81010		18.47	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	279.94950	0.27995	302.23710	0.30224	279.950	17.01	0.27	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.88340	14.88340	14.81380	14.81380		18.49	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	72.18730	0.07219	77.67920	0.07768	72.187	16.64	0.09	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	356.84190	0.35684	385.59700	0.38560	356.842	17.26	0.32	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	377.94980	0.37795	407.65650	0.40766	377.950	17.35	0.33	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	794.98330	0.79498	762.77020	0.76277	794.983	18.08	0.57	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	512.18760	0.51219	491.92060	0.49192	512.188	19.47	0.41	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	417.62260	0.41762	401.80960	0.40181	417.623	20.15	0.35	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.89090	14.89090	14.82120	14.82120		18.46	0.00	0.00	0	55.00
\$ / R	On 26/04/2019	Any day expiry			14.93590	14.93590	14.86540	14.86540		18.51	0.00	0.00	0	0.00
\$ / R	On 26/04/2019	Any day expiry	15.04	Call	728.04450	0.72804	700.69550	0.70070	728.044	18.67	0.50	0.00	0	4,000.00
\$ / R	On 30/04/2019	Any day expiry			14.94340	14.94340	14.87280	14.87280		18.49	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	88.42820	0.08843	96.09400	0.09609	88.428	16.32	0.10	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,627.31670	1.62732	1,571.96890	1.57197	1,627.317	16.54	0.82	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	395.99610	0.39600	425.23150	0.42523	395.996	17.22	0.32	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	417.47800	0.41748	447.60470	0.44760	417.478	17.31	0.33	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	820.10390	0.82010	789.59500	0.78960	820.104	18.30	0.55	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	551.63070	0.55163	531.76650	0.53177	551.631	19.62	0.40	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	463.35160	0.46335	447.44320	0.44744	463.352	20.24	0.35	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.00110	15.00110	14.93040	14.93040		18.57	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	101.90640	0.10191	111.23480	0.11123	101.906	16.02	0.11	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	432.27710	0.43228	459.67870	0.45968	432.277	17.26	0.31	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	452.68320	0.45268	482.38520	0.48239	452.683	17.31	0.32	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	844.82400	0.84482	815.67870	0.81568	844.824	18.59	0.53	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	588.60980	0.58861	569.34000	0.56934	588.610	19.85	0.40	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	501.68690	0.50169	485.85600	0.48586	501.687	20.46	0.35	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.00670	15.00670	14.93600	14.93600		18.55	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.02710	15.02710	14.95640	14.95640		18.65	0.00	31,556,910.00	2,100	19,476.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	7.29010	0.00729	7.26330	0.00726	7.290	18.93	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	26.55640	0.02656	31.86770	0.03187	26.556	14.76	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	69.24580	0.06925	78.87430	0.07887	69.246	15.46	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	102.56560	0.10257	114.63790	0.11464	102.566	15.80	0.11	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	105.91340	0.10591	118.20610	0.11821	105.913	15.83	0.11	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	152.16910	0.15217	167.13840	0.16714	152.169	16.19	0.15	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	312.67520	0.31268	333.84180	0.33384	312.675	16.92	0.25	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	329.24860	0.32925	351.14950	0.35115	329.249	16.97	0.25	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,411.10040	1.41110	1,363.78240	1.36378	1,411.100	17.07	0.73	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,153.24500	1.15325	1,115.68800	1.11569	1,153.245	17.59	0.64	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,073.51260	1.07351	1,038.42520	1.03843	1,073.513	17.86	0.61	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	652.63220	0.65263	688.99410	0.68899	652.632	17.94	0.40	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	964.10520	0.96411	932.54080	0.93254	964.105	18.26	0.57	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	850.67200	0.85067	822.47900	0.82248	850.672	18.73	0.52	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	695.79550	0.69580	673.00880	0.67301	695.796	19.44	0.44	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	674.60660	0.67461	652.58170	0.65258	674.607	19.55	0.43	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	623.36430	0.62336	603.51860	0.60352	623.364	19.84	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	591.98370	0.59198	573.35260	0.57335	591.984	20.03	0.39	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	572.09110	0.57209	554.23650	0.55424	572.091	20.17	0.38	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	254.86770	0.25487	247.91730	0.24792	254.868	22.97	0.19	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			15.03830	15.03830	14.96760	14.96760		18.63	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	706.89570	0.70690	744.52570	0.74453	706.896	18.08	0.41	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	354.45370	0.35445	343.85860	0.34386	354.454	21.93	0.25	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			15.05320	15.05320	14.98240	14.98240		18.64	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	111.69140	0.11169	122.12330	0.12212	111.691	15.74	0.11	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	462.18550	0.46219	489.62830	0.48963	462.186	17.29	0.31	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	482.81200	0.48281	511.04780	0.51105	482.812	17.34	0.32	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	864.06060	0.86406	836.06220	0.83606	864.061	18.83	0.51	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	617.67720	0.61768	598.73700	0.59874	617.677	20.06	0.39	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	533.68240	0.53368	517.91180	0.51791	533.682	20.63	0.35	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.05880	15.05880	14.98800	14.98800		18.62	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.06250	15.06250	14.99170	14.99170		18.63	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	216.66020	0.21666	234.01540	0.23402	216.660	16.48	0.18	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	520.19250	0.52019	505.25210	0.50525	520.193	20.80	0.33	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.11460	15.11460	15.04370	15.04370		18.69	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	121.03510	0.12104	132.70840	0.13271	121.035	15.41	0.12	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	494.03690	0.49404	521.30740	0.52131	494.037	17.32	0.31	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	514.85040	0.51485	542.85490	0.54285	514.850	17.37	0.32	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	892.15100	0.89215	865.21910	0.86522	892.151	19.04	0.50	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	653.91560	0.65392	635.28070	0.63528	653.916	20.23	0.39	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	572.51100	0.57251	556.58060	0.55658	572.511	20.78	0.35	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 01/08/2019	Any day expiry		15.11650	15.11650		15.04560	15.04560		18.69	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry		15.14000	15.14000		15.06830	15.06830		18.74	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	631.47160	0.63147	665.23680	0.66524	631.472	17.66	0.36	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	635.14710	0.63515	617.45560	0.61746	635.147	20.49	0.37	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry		15.17320	15.17320		15.10050	15.10050		18.74	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	130.64290	0.13064	146.68420	0.14668	130.643	15.23	0.12	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	520.38360	0.52038	548.31070	0.54831	520.384	17.36	0.31	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	541.29250	0.54129	569.96840	0.56997	541.293	17.41	0.32	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	910.19700	0.91020	883.43270	0.88343	910.197	19.26	0.48	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	680.30940	0.68031	661.50680	0.66151	680.309	20.42	0.38	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	599.12840	0.59913	582.62600	0.58263	599.128	20.95	0.34	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry		15.17910	15.17910		15.10610	15.10610		18.79	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry		15.18500	15.18500		15.11180	15.11180		18.80	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	313.07610	0.31308	309.96290	0.30996	313.076	24.24	0.19	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future		15.20650	15.20650		15.13260	15.13260		18.78	0.00	0.00	0	18,444.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	13.53330	0.01353	14.00940	0.01401	13.533	17.59	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	56.02580	0.05603	63.15720	0.06316	56.026	14.13	0.06	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	420.87570	0.42088	444.47940	0.44448	420.876	17.08	0.26	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	442.90850	0.44291	467.44400	0.46744	442.908	17.14	0.27	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	488.98770	0.48899	515.40120	0.51540	488.988	17.25	0.29	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	508.97990	0.50898	536.17320	0.53617	508.980	17.30	0.30	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	537.74190	0.53774	566.04170	0.56604	537.742	17.37	0.31	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	589.14290	0.58914	619.34930	0.61935	589.143	17.48	0.33	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	783.08090	0.78308	820.24990	0.82025	783.081	18.02	0.39	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,175.97380	1.17597	1,220.54010	1.22054	1,175.974	19.02	0.49	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	943.12030	0.94312	915.68640	0.91569	943.120	19.26	0.49	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,293.25890	1.29326	1,339.83030	1.33983	1,293.259	19.27	0.51	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	841.96190	0.84196	817.84720	0.81785	841.962	19.70	0.44	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	533.29350	0.53329	518.84390	0.51884	533.293	21.53	0.30	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	467.68180	0.46768	455.15830	0.45516	467.682	22.04	0.27	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	438.09830	0.43810	426.44620	0.42645	438.098	22.31	0.25	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	427.47450	0.42747	416.13580	0.41614	427.474	22.41	0.25	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	384.66070	0.38466	375.79840	0.37580	384.661	22.88	0.23	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	369.28280	0.36928	360.87980	0.36088	369.283	23.20	0.22	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	356.57210	0.35657	348.54380	0.34854	356.572	23.49	0.21	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	353.52600	0.35353	345.58800	0.34559	353.526	23.57	0.21	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	310.56060	0.31056	303.86250	0.30386	310.561	24.75	0.18	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry		15.23400	15.23400		15.15910	15.15910		18.83	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	146.06320	0.14606	158.84400	0.15884	146.063	15.29	0.12	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	544.56120	0.54456	572.48040	0.57248	544.561	17.37	0.31	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	565.71320	0.56571	594.26320	0.59426	565.713	17.42	0.31	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	935.66810	0.93567	908.78850	0.90879	935.668	19.41	0.48	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	711.12850	0.71113	691.81000	0.69181	711.129	20.54	0.38	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	627.61500	0.62761	609.72520	0.60973	627.615	21.07	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 02/10/2019	Any day expiry		15.23790	15.23790		15.16290	15.16290		18.84	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry		15.29470	15.29470		15.21780	15.21780		18.88	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	159.76730	0.15977	172.63280	0.17263	159.767	15.30	0.13	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	567.87350	0.56787	596.20870	0.59621	567.873	17.40	0.30	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	589.08510	0.58909	618.11320	0.61811	589.085	17.45	0.31	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	952.65040	0.95265	926.20040	0.92620	952.650	19.61	0.46	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	735.24490	0.73524	716.03000	0.71603	735.245	20.72	0.37	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	653.45330	0.65345	635.80670	0.63581	653.453	21.21	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry		15.35510	15.35510		15.27830	15.27830		19.00	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	175.28700	0.17529	191.14940	0.19115	175.287	15.42	0.13	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	589.28700	0.58929	618.64820	0.61865	589.287	17.46	0.30	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	610.77310	0.61077	640.90300	0.64090	610.773	17.52	0.31	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	981.05550	0.98106	955.68040	0.95568	981.056	19.85	0.46	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	767.75590	0.76776	748.88730	0.74889	767.756	20.94	0.37	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	687.29510	0.68730	670.41810	0.67042	687.295	21.41	0.34	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry		15.36140	15.36140		15.28460	15.28460		19.00	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future		15.38440	15.38440		15.30760	15.30760		19.09	0.00	92,306,400.00	6,000	5,200.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	42.46740	0.04247	46.07740	0.04608	42.467	14.68	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	383.67870	0.38368	410.86460	0.41086	383.679	16.72	0.22	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	695.67970	0.69568	679.28050	0.67928	695.680	21.54	0.34	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	408.65710	0.40866	398.19680	0.39820	408.657	25.39	0.20	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry		15.42200	15.42200		15.34520	15.34520		19.10	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	189.04640	0.18905	208.40790	0.20841	189.046	15.47	0.13	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	609.76620	0.60977	639.74700	0.63975	609.766	17.50	0.30	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	631.48620	0.63149	662.21590	0.66222	631.486	17.55	0.30	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,009.77180	1.00977	985.18160	0.98518	1,009.772	20.09	0.45	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	802.41270	0.80241	783.62460	0.78362	802.413	21.13	0.37	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	723.67720	0.72368	707.15120	0.70715	723.677	21.59	0.34	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry		15.42620	15.42620		15.34940	15.34940		19.17	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		15.48680	15.48680		15.41000	15.41000		19.26	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		15.55160	15.55160		15.47470	15.47470		19.33	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future		15.58090	15.58090		15.50400	15.50400		19.40	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry		15.61640	15.61640		15.53950	15.53950		19.41	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		15.67280	15.67280		15.59590	15.59590		19.46	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		15.74390	15.74390		15.66690	15.66690		19.57	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.76480	15.76480		15.68780	15.68780		19.57	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		15.86100	15.86100		15.78390	15.78390		19.66	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.96130	15.96130		15.88420	15.88420		19.73	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		14.68540	14.68540		14.61670	14.61670		18.65	0.00	146,854.00	10	307.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.86280	14.86280		14.79360	14.79360		18.38	0.00	0.00	0	15.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		15.02710	15.02710		14.95640	14.95640		18.65	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		15.20650	15.20650		15.13260	15.13260		18.78	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		15.38440	15.38440		15.30760	15.30760		19.09	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			18.69800		18.69800		18.71840	18.71840		17.45	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.74940		18.74940		18.76500	18.76500		17.42	0.00	7,874,748.00	420	437,894.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	257.50520		0.25751		267.91430	0.26791	257.505	18.16	0.34	0.00	0	200.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.07150		19.07150		19.09210	19.09210		17.31	0.00	19,128,714.50	1,003	9,145.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	358.40070		0.35840		354.79510	0.35480	358.401	17.10	0.27	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	880.39620		0.88040		871.66290	0.87166	880.396	17.41	0.50	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	479.36240		0.47936		489.23460	0.48923	479.362	18.01	0.35	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	432.54690		0.43255		441.40970	0.44141	432.547	18.18	0.33	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	207.60260		0.20760		213.23120	0.21323	207.603	19.32	0.18	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.37040		19.37040		19.39180	19.39180		17.70	0.00	0.00	0	5,506.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.70120		19.70120		19.72050	19.72050		18.10	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future			20.02900		20.02900		20.04700	20.04700		18.63	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.39190		20.39190		20.41210	20.41210		19.17	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13075		0.13075		0.13035	0.13035		25.17	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13342		0.13342		0.13308	0.13308		23.35	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13594		0.13594		0.13560	0.13560		22.66	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			16.70360		16.70360		16.64580	16.64580		17.04	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.76040		16.76040		16.69560	16.69560		16.91	0.00	2,849,268.00	170	106,093.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.11160		17.11160		17.04940	17.04940		17.05	0.00	0.00	0	36,313.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	135.18330		0.13518		147.81870	0.14782	135.183	15.37	0.15	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,341.38340		1.34138		1,297.37680	1.29738	1,341.383	15.65	0.77	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	852.96100		0.85296		893.14090	0.89314	852.961	17.43	0.53	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	174.95740		0.17496		169.49030	0.16949	174.957	21.05	0.16	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.43960		17.43960		17.37620	17.37620		17.36	0.00	0.00	0	4,906.00
€ / R	On 14/08/2019	Any day expiry			17.67360		17.67360		17.61070	17.61070		17.48	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	722.37990		0.72238		752.10800	0.75211	722.380	16.62	0.37	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	558.72400		0.55872		546.07620	0.54608	558.724	19.97	0.31	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.80490		17.80490		17.73850	17.73850		17.56	0.00	0.00	0	8,262.00
€ / R	On 13/12/2019	Foreign Exchange Future			18.12990		18.12990		18.06110	18.06110		17.77	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.52540		18.52540		18.45730	18.45730		18.00	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.10000		98.10000		98.07000	98.07000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			589.42500		589.42500		590.72100	590.72100			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			601.26800		601.26800		602.59800	602.59800			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			611.94100		611.94100		613.30100	613.30100			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			624.32100		624.32100		625.71400	625.71400			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			674.98500		674.98500		676.57200	676.57200			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			688.54700		688.54700		690.17600	690.17600			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			700.76900		700.76900		702.43500	702.43500			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 01/08/2019	Index Future		714.94600	714.94600		716.65200	716.65200			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future		609.77500	609.77500		611.82600	611.82600			0.00	6,097,750.00	1	199.00
ALBI	On 07/02/2019	Index Future		622.02600	622.02600		624.12800	624.12800			0.00	6,220,260.00	1	903.00
ALBI	On 02/05/2019	Index Future		633.06800	633.06800		635.21300	635.21300			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future		645.87500	645.87500		648.07000	648.07000			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.36970	10.36970		10.32140	10.32140		14.43	0.00	0.00	0	33,972.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future		10.50960	10.50960		10.46090	10.46090		14.18	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.64370	10.64370		10.59450	10.59450		14.57	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future		10.79280	10.79280		10.74140	10.74140		14.97	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future		10.94220	10.94220		10.88890	10.88890		15.37	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future		11.10610	11.10610		11.05430	11.05430		15.75	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future		11.19170	11.19170		11.14850	11.14850		15.51	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		11.34770	11.34770		11.30330	11.30330		15.29	0.00	0.00	0	400.00
CAD/ R	On 14/06/2019	Foreign Exchange Future		11.48650	11.48650		11.44130	11.44130		15.85	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future		11.50200	11.50200		11.45660	11.45660		16.24	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future		11.65450	11.65450		11.60700	11.60700		16.58	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future		11.80780	11.80780		11.75860	11.75860		16.76	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future		14.70480	14.70480		14.67300	14.67300		17.08	0.00	0.00	0	1,666.00
CHF / R	On 18/03/2019	Foreign Exchange Future		15.02770	15.02770		15.00050	15.00050		17.58	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.33000	15.33000		15.30330	15.30330		18.17	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		15.66790	15.66790		15.63950	15.63950		18.66	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		15.96790	15.96790		15.93490	15.93490		18.90	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		16.65520	16.65520		16.62290	16.62290		19.36	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		2.10260	2.10260		2.09490	2.09490		16.45	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.12070	2.12070		2.11330	2.11330		16.04	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.13880	2.13880		2.13130	2.13130		16.48	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future		191.89360	191.89360		189.16300	189.16300			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.24780	2.24780		2.23810	2.23810		16.43	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.29600	2.29600		2.28710	2.28710		16.27	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.34120	2.34120		2.33190	2.33190		16.61	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.39150	2.39150		2.38190	2.38190		17.01	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.52690	2.52690		2.51730	2.51730		17.93	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.58400	2.58400		2.57430	2.57430		18.19	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	11.28580		74.07700		11.24216	74.32467			0.00	0.00	0	7,037.00
ES33	On 07/02/2019	Bond Future	11.41900		75.56664		11.37342	75.82035			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future	11.52659		73.11653		11.47933	73.37553			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.63257		74.59750		11.58347	74.86240			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	11.52551		75.91519		11.47178	76.25814			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.65235		77.44179		11.59632	77.79276			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.76054		74.55598		11.70245	74.91394			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.86534		76.06670		11.80504	76.43267			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	603.34900		603.34900		605.52700	605.52700			0.00	0.00	0	44.00
GOVI	On 07/02/2019	GOVI	615.47200		615.47200		617.70200	617.70200			0.00	0.00	0	452.00
GOVI	On 02/05/2019	GOVI	626.39700		626.39700		628.67400	628.67400			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	639.06900		639.06900		641.39800	641.39800			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.87430		1.87430		1.86600	1.86600		18.06	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.89980		1.89980		1.89150	1.89150		18.38	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.92300		1.92300		1.91470	1.91470		18.33	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.13976		132.13976		132.15863	132.15863			0.00	0.00	0	171.00
I2025	On 07/02/2019	Bond Future	133.41785		133.41785		133.43897	133.43897			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	135.81610		135.81610		135.83896	135.83896			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	138.54930		138.54930		138.57399	138.57399			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	100.12791		100.12791		100.14211	100.14211			0.00	0.00	0	1,568.00
I2029	On 07/02/2019	Bond Future	102.16827		102.16827		102.18418	102.18418			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	102.93162		102.93162		102.94887	102.94887			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	105.03860		105.03860		105.05718	105.05718			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/11/2018	Bond Future	103.46553		103.46553		102.72371	102.72371			0.00	0.00	0	603.00
I2033	On 07/02/2019	Bond Future	105.57391		105.57391		104.81835	104.81835			0.00	0.00	0	5,770.00

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 02/05/2019	Bond Future	106.32598		106.32598		105.55794	105.55794			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	108.50237		108.50237		107.71957	107.71957			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	122.79608		122.79608		122.81329	122.81329			0.00	0.00	0	517.00
I2038	On 07/02/2019	Bond Future	123.70681		123.70681		123.72630	123.72630			0.00	0.00	0	9,848.00
I2038	On 02/05/2019	Bond Future	125.93064		125.93064		125.95167	125.95167			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	128.45573		128.45573		128.47842	128.47842			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	116.25418		116.25418		116.27037	116.27037			0.00	232,508,360.00	2,000	733.00
I2046	On 07/02/2019	Bond Future	118.62320		118.62320		118.64128	118.64128			0.00	118,623,200.00	1,000	12,065.00
I2046	On 02/05/2019	Bond Future	119.06918		119.06918		119.08893	119.08893			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	121.50669		121.50669		121.52798	121.52798			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	121.37196		121.37196		121.64236	121.64236			0.00	0.00	0	2,795.00
I2050	On 07/02/2019	Bond Future	122.07319		122.07319		122.35086	122.35086			0.00	0.00	0	10,049.00
I2050	On 02/05/2019	Bond Future	124.26733		124.26733		124.55146	124.55146			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	124.99238		124.99238		125.28336	125.28336			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	253.22200		253.22200		253.17300	253.17300			0.00	0.00	0	317.00
IGOV	On 07/02/2019	Index Future	258.37800		258.37800		258.33100	258.33100			0.00	5,167,560.00	2	502.00
IGOV	On 02/05/2019	Index Future	263.02200		263.02200		262.97600	262.97600			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future	268.40300		268.40300		268.35900	268.35900			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	0.14340		0.14340		0.14310	0.14310			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.14270		0.14270		0.14290	0.14290			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14180		0.14180		0.14280	0.14280			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.75470		1.75470		1.75010	1.75010		15.27	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.78370		1.78370		1.77920	1.77920		15.33	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.81050		1.81050		1.80600	1.80600		15.67	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.65120		9.65120		9.55670	9.55670		15.20	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.78050		9.78050		9.68520	9.68520		15.05	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.90410		9.90410		9.80730	9.80730		15.36	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	10.04310		10.04310		9.94410	9.94410		15.77	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.56290		10.56290		10.45980	10.45980		16.65	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
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.72420		10.72420		10.62070	10.62070		16.97	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.35280		1.35280		1.35440	1.35440			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.36070		1.36070		1.36230	1.36230			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36680		1.36680		1.36830	1.36830			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.27670		1.27670		1.28380	1.28380			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			1.15130		1.15130		1.15250	1.15250			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.16050		1.16050		1.16180	1.16180			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future			7.64850		7.64850	0.12958	7.67150	7.67150		19.44	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.27417		110.82541		9.23511	111.05514		6.93	0.00	231,846,757.72	2,092	13,223.00
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	2,227.59000		2,227.59	1,998.16000	1,998.16	1,998.16	2,227.590	6.66	1.00	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	812.36000		0.81236	643.37000	0.64337	0.64337	812.360	6.85	0.92	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.35986		107.74706		9.31853	107.98297		7.44	0.00	927,917,680.72	8,612	64,290.00
R186	On 07/02/2019	Bond Future	8.30	Call	92.00000		0.09200	108.77000	0.10877	0.10877	92.000	6.77	0.06	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	180.45000		0.18045	209.28000	0.20928	0.20928	180.450	6.77	0.10	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	423.02000		0.42302	477.50000	0.47750	0.47750	423.020	6.92	0.20	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,481.13000		2.48113	2,341.41000	2.34141	2,481.130	2,481.130	7.18	0.64	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,402.55000		1.40255	1,521.50000	1.52150	1,402.550	1,402.550	7.30	0.46	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	1,714.76000		1.71476	1,848.02000	1.84802	1,714.760	1,714.760	7.37	0.52	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	620.07000		0.62007	572.77000	0.57277	0.57277	620.070	7.78	0.24	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	596.96000		0.59696	551.24000	0.55124	0.55124	596.960	7.80	0.23	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.42911		109.66033		9.38573	109.90154		7.31	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	401.87000		0.40187	444.33000	0.44433	0.44433	401.870	6.46	0.16	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	539.38000		0.53938	591.88000	0.59188	0.59188	539.380	6.57	0.19	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.70	Call	647.29000		0.64729	706.97000	0.70697	0.70697	647.290	6.64	0.22	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,174.56000		1.17456	1,263.40000	1.26340	1,174.560	1,174.560	6.92	0.34	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,632.01000		1.63201	1,740.93000	1.74093	1,632.010	1,632.010	7.09	0.42	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.30	Call	1,891.36000		1.89136	2,010.17000	2.01017	1,891.360	1,891.360	7.17	0.46	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	1,538.54000		1.53854	1,456.96000	1.45696	1,456.960	1,538.540	7.51	0.37	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	1,201.97000		1.20197	1,136.01000	1.13601	1,201.970	1,201.970	7.75	0.30	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.07	Put	1,056.52000		1.05652	997.73000	0.99773	0.99773	1,056.520	7.88	0.27	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.48818		106.57771		9.44247	106.82488		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		301.04902	301.04902		301.09288	301.09288			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future		299.83225	299.83225		299.88109	299.88109			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future		305.22170	305.22170		305.27473	305.27473			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future		303.90832	303.90832		303.96523	303.96523			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		235.23935	235.23935		235.27269	235.27269			0.00	0.00	0	1,351.00
R202	On 07/02/2019	Bond Future		236.12820	236.12820		236.16556	236.16556			0.00	0.00	0	8,979.00
R202	On 02/05/2019	Bond Future		240.37266	240.37266		240.41293	240.41293			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future		241.27659	241.27659		241.32002	241.32002			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		8.53935	98.61569		8.48022	98.82220		3.95	0.00	0.00	0	13,549.00
R2023	On 07/02/2019	Bond Future		8.62262	100.59877		8.55833	100.81086		3.90	0.00	23,037,118.33	229	51,688.00
R2023	On 02/05/2019	Bond Future		8.67741	98.45450		8.60829	98.67141		4.21	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future		8.70997	100.44805		8.63496	100.67028		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		9.71380	90.54256		9.66967	90.81722		9.35	0.00	0.00	0	23,867.00
R2030	On 07/02/2019	Bond Future		9.79520	88.35343		9.74906	88.63496		10.10	0.00	0.00	0	53,754.00
R2030	On 07/02/2019	Bond Future	8.90	Call	194.07000	0.19407	227.77000	0.22777	194.070	9.10	0.10	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	480.24000	0.48024	545.90000	0.54590	480.240	9.46	0.20	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,312.02000	1.31202	1,439.32000	1.43932	1,312.020	9.96	0.41	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,527.24000	1.52724	1,666.62000	1.66662	1,527.240	10.04	0.45	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	964.64000	0.96464	891.37000	0.89137	964.640	10.66	0.30	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future		9.86403	89.92251		9.81612	90.21000		10.13	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	474.17000	0.47417	526.41000	0.52641	474.170	8.97	0.16	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,292.57000	1.29257	1,397.37000	1.39737	1,292.570	9.49	0.33	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,730.11000	1.73011	1,633.66000	1.63366	1,730.110	10.33	0.37	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future		9.92829	87.73795		9.87838	88.03208		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		9.91389	88.62949		9.86978	88.92510		10.42	0.00	0.00	0	18,203.00
R2032	On 07/02/2019	Bond Future		9.99828	90.41179		9.95230	90.71460		10.81	0.00	0.00	0	41,633.00
R2032	On 02/05/2019	Bond Future		10.06596	87.85986		10.01832	88.16905		11.53	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future		10.12723	89.63946		10.07778	89.95578		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		10.01387	92.55405		9.96975	92.88206		11.04	0.00	0.00	0	10,103.00
R2035	On 07/02/2019	Bond Future		10.09841	94.41528		10.05248	94.75119		11.47	0.00	0.00	0	71,469.00
R2035	On 02/05/2019	Bond Future		10.16199	91.59069		10.11452	91.93354		12.29	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future		10.22056	93.44554		10.17139	93.79618		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			10.09361		89.07078		10.04442	89.43672		11.55	0.00	49,790,566.02	559	48,827.00
R2037	On 07/02/2019	Bond Future			10.17216		86.60151		10.12107	86.97604		12.61	0.00	88,160,337.18	1,018	49,495.00
R2037	On 02/05/2019	Bond Future			10.23823		88.13950		10.18548	88.52160		12.88	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.30136		85.66854		10.24674	86.05929		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			10.18861		92.11704		10.13442	92.54720		11.91	0.00	0.00	0	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	0.00000		0.00000		0.52000	0.00052	0.000	11.07	0.00	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	8.56000		0.00856		65.08000	0.06508	8.560	11.52	0.03	0.00	0	2,690.00
R2040	On 07/02/2019	Bond Future			10.26763		89.45833		10.21138	89.89845		13.03	0.00	0.00	0	31,385.00
R2040	On 02/05/2019	Bond Future			10.33406		91.04710		10.27601	91.49603		13.32	0.00	0.00	0	0.00
R2040	On 01/08/2019	Bond Future			10.39791		88.38474		10.33785	88.84366		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			10.19346		89.29465		10.13923	89.73116		12.43	0.00	104,206,856.55	1,167	17,799.00
R2044	On 07/02/2019	Bond Future			10.26909		86.70449		10.21285	87.15104		13.60	0.00	460,747,659.86	5,314	41,523.00
R2044	On 02/05/2019	Bond Future			10.33254		88.24434		10.27455	88.69977		13.91	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.39339		85.65044		10.33345	86.11595		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			10.17352		88.36484		10.11930	88.81192		12.78	0.00	0.00	0	76,877.00
R2048	On 07/02/2019	Bond Future			10.25074		90.14186		10.19450	90.59915		13.31	0.00	90,141,860.00	1,000	109,446.00
R2048	On 02/05/2019	Bond Future			10.30885		87.30477		10.25091	87.77111		14.32	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.36273		89.07287		10.30293	89.54947		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			6.45289		103.13167		6.45617	103.12794		0.60	0.00	0.00	0	2,383.00
R207	On 07/02/2019	Bond Future			6.11192		101.55978		6.11457	101.55742		0.51	0.00	26,100,863.46	257	17,021.00
R207	On 02/05/2019	Bond Future			5.55680		103.36320		5.55874	103.36188		0.48	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			4.00930		101.81327		4.01007	101.81293		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			7.72794		98.57166		7.69850	98.63422		1.71	0.00	0.00	0	16,029.00

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 07/02/2019	Bond Future			7.75455		100.55385		7.72034	100.61909		1.76	0.00	0.00	0	21,597.00
R208	On 02/05/2019	Bond Future			7.74966		98.93787		7.71038	99.00532		1.97	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.67326		100.94130		7.62707	101.01108		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			9.97335		70.15588		9.92912	70.43389		12.51	0.00	373,790,528.64	5,328	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	3,263.58000		3.26358		2,985.58000	2.98558	3,263.580	11.64	1.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	0.06000		0.00006		2.08000	0.00208	0.060	11.95	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	989.13000		0.98913		774.75000	0.77475	989.130	12.26	0.93	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	238.23000		0.23823		182.71000	0.18271	238.230	12.48	0.47	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	184.01000		0.18401		143.61000	0.14361	184.010	12.51	0.40	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			10.04601		71.56665		10.00016	71.85126		13.00	0.00	761,755,422.60	10,644	128,005.00
R209	On 07/02/2019	Bond Future	9.04	Call	137.42000		0.13742		162.96000	0.16296	137.420	11.48	0.07	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	637.63000		0.63763		718.53000	0.71853	637.630	11.89	0.25	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,485.42000		1.48542		1,381.50000	1.38150	1,485.420	12.94	0.41	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.10388		69.68795		10.05662	69.97836		13.74	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			10.15604		71.09938		10.10724	71.39642		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			186.19840		186.19840		186.22507	186.22507			0.00	0.00	0	526.00
R210	On 07/02/2019	Bond Future			189.99261		189.99261		190.02244	190.02244			0.00	0.00	0	2,708.00
R210	On 02/05/2019	Bond Future			190.85146		190.85146		190.88396	190.88396			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			194.75841		194.75841		194.79334	194.79334			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			155.32154		155.32154		155.43960	155.43960			0.00	0.00	0	2,920.00
R212	On 07/02/2019	Bond Future			156.33120		156.33120		156.45386	156.45386			0.00	0.00	0	4,946.00
R212	On 02/05/2019	Bond Future			159.14139		159.14139		159.26789	159.26789			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			162.32771		162.32771		162.45833	162.45833			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			9.80886		81.44582		9.76475	81.71435		10.29	0.00	0.00	0	11,532.00

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 07/02/2019	Bond Future	9.89250		83.08362		9.84650	83.35873		10.65	0.00	0.00	0	32,324.00
R213	On 02/05/2019	Bond Future	9.95506		81.00875		9.90744	81.28962		11.14	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	10.01169		82.64915		9.96226	82.93651		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	10.15348		69.14868		10.09925	69.50011		13.26	0.00	12,585,059.76	182	21,043.00
R214	On 07/02/2019	Bond Future	10.22972		70.53923		10.17354	70.89870		13.78	0.00	68,564,131.56	972	29,784.00
R214	On 02/05/2019	Bond Future	10.28707		68.49520		10.22925	68.86175		14.68	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.34013		69.88229		10.28050	70.25696		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	10.62700		10.62700		10.57780	10.57780		16.15	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.78300		10.78300		10.73320	10.73320		15.90	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.92920		10.92920		10.87850	10.87850		16.09	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.61020		2.61020		2.57500	2.57500		22.57	0.00	0.00	0	6,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.50070		2.50070		2.46580	2.46580		22.66	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.40770		2.40770		2.36970	2.36970		23.01	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.19780		1.19780		1.20120	1.20120			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.12310		1.12310		1.12750	1.12750			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.07850		1.07850		1.08320	1.08320			0.00	0.00	0	0.00
Total for Derivatives :												4,874,462,445.15	143,019	12 295 424.00
Grand Total:												4,874,462,445.15	143,019	12 295 424.00