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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/10/2018

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 31/10/2018	Any day expiry	14.81330	14.81330	14.60830	14.60830			20.99	0.00	25,093,730.20	1,694	0.00
\$ / R	On 01/11/2018	Any day expiry	14.82070	14.82070	14.60840	14.60840			20.98	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry	14.82070	14.82070	14.60840	14.60840			20.88	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.40	Put	6.35480	0.00635	39.33200	0.03933	6.355	24.52	0.06	0.00	20,000.00
\$ / R	On 05/11/2018	Any day expiry	14.82410	14.82410	14.61360	14.61360			18.57	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.01820	0.00002	0.00000	0.00000	0.018	50.39	0.00	0.00	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1.42890	0.00143	4.69740	0.00470	1.429	24.75	0.01	0.00	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	0.23230	0.00023	0.10910	0.00011	0.232	35.55	0.00	0.00	1,880.00
\$ / R	On 09/11/2018	Any day expiry	14.83120	14.83120	14.62070	14.62070			19.62	0.00	0.00	0	0.00
\$ / R	On 09/11/2018	Any day expiry	14.40	Put	38.11850	0.03812	93.59380	0.09359	38.118	19.18	0.16	0.00	20,000.00
\$ / R	On 13/11/2018	Any day expiry	14.83860	14.83860	14.62800	14.62800			18.81	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry	14.84220	14.84220	14.63170	14.63170			18.97	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	45.47880	0.04548	104.62820	0.10463	45.479	17.48	0.16	0.00	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	426.37540	0.42638	298.94140	0.29894	426.375	17.95	0.75	0.00	171.00
\$ / R	On 16/11/2018	Any day expiry	14.84410	14.84410	14.63350	14.63350			19.04	0.00	0.00	0	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.00000	0.00000	0.00000	0.00000	0.000	22.40	0.00	0.00	51,000.00

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 16/11/2018	Any day expiry	11.67	Put	0.00290	0.00000	0.02430	0.00002	0.003	27.75	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,626.19320	1.62619	1,417.36730	1.41737	1,626.193	23.43	0.99	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.32	Call	571.17270	0.57117	417.89010	0.41789	571.173	17.62	0.84	0.00	0	15,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	298.08220	0.29808	204.15270	0.20415	298.082	18.69	0.59	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	287.31900	0.28732	196.52690	0.19653	287.319	18.74	0.58	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.78	Call	266.63660	0.26664	182.00150	0.18200	266.637	18.85	0.55	0.00	0	30,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	215.99450	0.21599	146.76090	0.14676	215.995	19.19	0.48	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	261.89450	0.26189	403.26090	0.40326	261.895	19.19	0.52	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.84960	14.84960	14.63910	14.63910		18.61	0.00	0.00	0	0.00
\$ / R	On 20/11/2018	Any day expiry			14.85140	14.85140	14.64090	14.64090		18.68	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry			14.85510	14.85510	14.64460	14.64460		18.69	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.85700	14.85700	14.64640	14.64640		18.74	0.00	0.00	0	0.00
\$ / R	On 28/11/2018	Any day expiry			14.86620	14.86620	14.65560	14.65560		18.71	0.00	0.00	0	368.00
\$ / R	On 28/11/2018	Any day expiry	14.76	Call	357.86190	0.35786	263.78030	0.26378	357.862	18.44	0.57	0.00	0	4,000.00
\$ / R	On 29/11/2018	Any day expiry			14.86800	14.86800	14.65740	14.65740		18.74	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.86980	14.86980	14.65930	14.65930		18.79	0.00	0.00	0	7,446.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	2.20640	0.00221	3.81610	0.00382	2.206	19.63	0.01	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	22.34590	0.02235	41.04860	0.04105	22.346	17.63	0.07	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	26.01890	0.02602	47.04900	0.04705	26.019	17.59	0.08	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	839.92520	0.83993	670.15490	0.67015	839.925	17.40	0.87	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	80.92440	0.08092	139.62450	0.13962	80.924	17.54	0.19	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	662.70010	0.66270	516.02490	0.51602	662.700	17.63	0.79	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	351.60250	0.35160	262.08560	0.26209	351.603	18.60	0.55	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	341.86480	0.34186	254.86160	0.25486	341.865	18.63	0.54	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	19.28750	0.01929	12.71760	0.01272	19.288	23.73	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	5.96100	0.00596	3.87110	0.00387	5.961	24.42	0.02	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.87920	14.87920	14.66850	14.66850		18.66	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	733.28500	0.73329	903.60720	0.90361	733.285	20.39	0.71	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.88110	14.88110	14.67040	14.67040		18.69	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	37.85750	0.03786	66.86100	0.06686	37.858	17.15	0.10	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	110.10110	0.11010	176.83710	0.17684	110.101	17.52	0.23	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	358.07580	0.35808	489.03180	0.48903	358.076	18.69	0.50	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	622.79330	0.62279	783.99600	0.78400	622.793	19.94	0.66	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			14.88300	14.88300	14.67230	14.67230		18.72	0.00	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.89060	14.89060	14.67980	14.67980		18.58	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	19.92970	0.01993	37.36030	0.03736	19.930	16.57	0.06	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	39.00860	0.03901	68.93460	0.06893	39.009	16.81	0.10	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	295.86450	0.29586	228.41100	0.22841	295.865	19.13	0.43	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	142.01550	0.14202	107.94320	0.10794	142.015	20.95	0.24	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.89250	14.89250	14.68170	14.68170		18.62	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.89630	14.89630	14.68540	14.68540		18.66	0.00	1,009,879,762.20	67,794	817,626.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	0.62110	0.00062	1.05570	0.00106	0.621	24.55	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	0.81240	0.00081	1.37760	0.00138	0.812	24.29	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	1.16500	0.00117	1.66690	0.00167	1.165	23.94	0.00	0.00	0	11,300.00

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	12.00	Put	1.31200	0.00131	1.89600	0.00190	1.312	23.41	0.00	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	1.34360	0.00134	1.94580	0.00195	1.344	23.31	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	1.47840	0.00148	2.15980	0.00216	1.478	22.88	0.00	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	1.66840	0.00167	2.46430	0.00246	1.668	22.35	0.00	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	1.77350	0.00177	2.63410	0.00263	1.773	22.09	0.00	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	2.08290	0.00208	3.13930	0.00314	2.083	21.40	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	2.42340	0.00242	3.70290	0.00370	2.423	20.77	0.01	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,398.72340	2.39872	2,189.10290	2.18910	2,398.723	20.77	0.99	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	2.86540	0.00287	4.44470	0.00444	2.865	20.08	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	3.05930	0.00306	4.77370	0.00477	3.059	19.81	0.01	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	3.35670	0.00336	5.28110	0.00528	3.357	19.44	0.01	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	4.40840	0.00441	7.10330	0.00710	4.408	18.38	0.01	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	4.72820	0.00473	7.66450	0.00766	4.728	18.12	0.01	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,901.02820	1.90103	1,693.06450	1.69306	1,901.028	18.12	0.99	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	5.07550	0.00508	8.27720	0.00828	5.076	17.85	0.02	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	5.45280	0.00545	8.94620	0.00895	5.453	17.59	0.02	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,702.61050	1.70261	1,495.87870	1.49588	1,702.610	17.06	0.98	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	6.50050	0.00650	10.81990	0.01082	6.500	16.95	0.02	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	6.79840	0.00680	11.35650	0.01136	6.798	16.80	0.02	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,653.09840	1.65310	1,446.75650	1.44676	1,653.098	16.80	0.98	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	7.55790	0.00756	14.73910	0.01474	7.558	16.42	0.02	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	7.67450	0.00767	15.28570	0.01529	7.675	16.37	0.02	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,456.78910	1.45679	1,258.61490	1.25861	1,456.789	16.09	0.97	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	10.48910	0.01049	23.21490	0.02321	10.489	16.09	0.03	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	12.75810	0.01276	27.35720	0.02736	12.758	16.17	0.04	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,409.05810	1.40906	1,212.75720	1.21276	1,409.058	16.17	0.96	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	18.48910	0.01849	37.36730	0.03737	18.489	16.33	0.05	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	24.41490	0.02441	47.23960	0.04724	24.415	16.46	0.06	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	26.10790	0.02611	49.99160	0.04999	26.108	16.49	0.07	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	30.74190	0.03074	57.39860	0.05740	30.742	16.57	0.08	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	34.88860	0.03489	63.89170	0.06389	34.889	16.64	0.09	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	35.98920	0.03599	65.59660	0.06560	35.989	16.65	0.09	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,132.28920	1.13229	950.99660	0.95100	1,132.289	16.65	0.91	0.00	0	3,068.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	48.51550	0.04852	84.53110	0.08453	48.516	16.82	0.11	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,002.18720	1.00219	830.74670	0.83075	1,002.187	16.90	0.87	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	64.05860	0.06406	107.48470	0.10748	64.059	16.98	0.14	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	960.35860	0.96036	792.88470	0.79288	960.359	16.98	0.86	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	82.97110	0.08297	134.84660	0.13485	82.971	17.14	0.17	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	87.18740	0.08719	140.82460	0.14082	87.187	17.17	0.18	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	855.65090	0.85565	699.27890	0.69928	855.651	17.19	0.82	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	93.79160	0.09379	150.11730	0.15012	93.792	17.22	0.19	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	96.11000	0.09611	153.30170	0.15330	96.110	17.24	0.19	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	802.08820	0.80209	651.87660	0.65188	802.088	17.32	0.80	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	105.78820	0.10579	166.47660	0.16648	105.788	17.32	0.20	0.00	0	13,650.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	116.11580		0.11612		180.35470	0.18035	116.116	17.39	0.22	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	765.09990		0.76510		619.33550	0.61934	765.100	17.41	0.78	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	132.85100		0.13285		202.50610	0.20251	132.851	17.51	0.24	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	141.79010		0.14179		214.18600	0.21419	141.790	17.57	0.25	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	708.09010		0.70809		569.58600	0.56959	708.090	17.57	0.75	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	147.96480		0.14796		222.19660	0.22220	147.965	17.61	0.26	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	694.26480		0.69426		557.59660	0.55760	694.265	17.61	0.74	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	160.83290		0.16083		238.75370	0.23875	160.833	17.68	0.28	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	660.45860		0.66046		528.40550	0.52841	660.459	17.70	0.72	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	634.20480		0.63420		505.85980	0.50586	634.205	17.78	0.70	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	596.15040		0.59615		473.37600	0.47338	596.150	17.89	0.68	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	199.85040		0.19985		287.97600	0.28798	199.850	17.89	0.32	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	203.66310		0.20366		292.71750	0.29272	203.663	17.91	0.33	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	239.99280		0.23999		337.36220	0.33736	239.993	18.09	0.36	0.00	0	3,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	536.29280		0.53629		422.76220	0.42276	536.293	18.09	0.64	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	530.55210		0.53055		417.94020	0.41794	530.552	18.11	0.63	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	524.85790		0.52486		413.16120	0.41316	524.858	18.12	0.63	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	270.74720		0.27075		374.50380	0.37450	270.747	18.22	0.39	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	480.89380		0.48089		376.45550	0.37646	480.894	18.28	0.60	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	303.67450		0.30367		414.55540	0.41456	303.675	18.36	0.42	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	308.55330		0.30855		420.53150	0.42053	308.553	18.37	0.43	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	454.85330		0.45485		355.93150	0.35593	454.853	18.37	0.57	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	333.60370		0.33360		451.01760	0.45102	333.604	18.47	0.45	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	429.90370		0.42990		336.41760	0.33642	429.904	18.47	0.55	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	410.71880		0.41072		321.51260	0.32151	410.719	18.55	0.54	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	406.02870		0.40603		317.88100	0.31788	406.029	18.57	0.53	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	386.91400		0.38691		514.88780	0.51489	386.914	18.66	0.49	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	446.48700		0.44649		582.39540	0.58240	446.487	18.96	0.53	0.00	0	25,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	342.78700		0.34279		267.79540	0.26780	342.787	18.96	0.47	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	338.96350		0.33896		264.73430	0.26473	338.963	18.99	0.47	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	309.75760		0.30976		241.42830	0.24143	309.758	19.22	0.44	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	306.27450		0.30627		238.65660	0.23866	306.275	19.25	0.43	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	289.40240		0.28940		225.25820	0.22526	289.402	19.40	0.41	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	273.40700		0.27341		212.59440	0.21259	273.407	19.55	0.40	0.00	0	4,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	577.10700		0.57711		727.19440	0.72719	577.107	19.55	0.60	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	611.95350		0.61195		765.23120	0.76523	611.953	19.70	0.62	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	647.60720		0.64761		803.93550	0.80394	647.607	19.84	0.64	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	225.11160		0.22511		174.58150	0.17458	225.112	20.05	0.34	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	203.02150		0.20302		157.24540	0.15725	203.022	20.32	0.31	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	198.41100		0.19841		153.53960	0.15354	198.411	20.38	0.31	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	797.60670		0.79761		964.51860	0.96452	797.607	20.43	0.70	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	193.90670		0.19391		149.91860	0.14992	193.907	20.43	0.30	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	191.69210		0.19169		148.14080	0.14814	191.692	20.46	0.30	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	174.86690		0.17487		134.64940	0.13465	174.867	20.70	0.28	0.00	0	31,047.00

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	15.60	Call	172.87280	0.17287	133.05070	0.13305	172.873	20.73	0.27	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	170.90000	0.17090	131.47260	0.13147	170.900	20.76	0.27	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	153.84890	0.15385	118.08760	0.11809	153.849	21.01	0.25	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	148.47670	0.14848	113.93800	0.11394	148.477	21.08	0.24	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,074.02850	1.07403	1,254.55790	1.25456	1,074.029	21.37	0.79	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	128.79340	0.12879	98.77800	0.09878	128.793	21.39	0.21	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	119.95850	0.11996	91.99130	0.09199	119.959	21.55	0.20	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	107.84460	0.10784	82.70370	0.08270	107.845	21.78	0.18	0.00	0	5,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	94.72190	0.09472	72.66310	0.07266	94.722	22.07	0.16	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	91.43710	0.09144	70.15350	0.07015	91.437	22.15	0.16	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	85.21600	0.08522	64.97760	0.06498	85.216	22.30	0.15	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	81.31550	0.08132	61.68770	0.06169	81.316	22.40	0.14	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	54.90180	0.05490	40.65380	0.04065	54.902	23.10	0.10	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	40.24000	0.04024	29.73210	0.02973	40.240	23.52	0.08	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	31.06110	0.03106	22.92950	0.02293	31.061	23.87	0.06	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.90780	14.90780	14.69660	14.69660		18.55	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	58.70720	0.05871	96.60710	0.09661	58.707	16.83	0.12	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	147.38350	0.14738	218.55790	0.21856	147.384	17.43	0.25	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	404.35070	0.40435	530.72790	0.53073	404.351	18.55	0.48	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	662.45820	0.66246	816.11530	0.81612	662.458	19.68	0.63	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.90970	14.90970	14.69850	14.69850		18.57	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	10.19490	0.01019	15.64090	0.01564	10.195	17.22	0.03	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	11.77240	0.01177	19.86970	0.01987	11.772	16.74	0.03	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	536.67530	0.53668	427.93480	0.42793	536.675	18.12	0.61	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	489.27640	0.48928	389.07760	0.38908	489.276	18.29	0.58	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.92870	14.92870	14.71720	14.71720		18.44	0.00	0.00	0	2,710.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	12.38400	0.01238	16.71940	0.01672	12.384	18.12	0.03	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	60.21430	0.06021	94.74180	0.09474	60.214	16.66	0.12	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	854.68680	0.85469	710.32860	0.71033	854.687	17.07	0.77	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	154.82470	0.15482	224.29350	0.22429	154.825	17.13	0.24	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	465.78840	0.46579	593.94350	0.59394	465.788	18.47	0.50	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	63.79380	0.06379	49.76160	0.04976	63.794	23.10	0.10	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	33.83140	0.03383	26.58940	0.02659	33.831	24.34	0.06	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.93250	14.93250	14.72100	14.72100		18.43	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.96320	14.96320	14.75160	14.75160		18.41	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	13.15870	0.01316	17.76480	0.01776	13.159	18.86	0.03	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.98620	14.98620	14.77460	14.77460		18.42	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry	14.88	Call	596.10130	0.59610	497.36110	0.49736	596.101	18.21	0.55	0.00	0	4,000.00
\$ / R	On 31/01/2019	Any day expiry			14.98810	14.98810	14.77650	14.77650		18.42	0.00	17,588,548.50	1,173	2,093.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	28.71630	0.02872	36.91800	0.03692	28.716	17.70	0.05	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	200.69530	0.20070	266.80610	0.26681	200.695	17.07	0.25	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	215.90790	0.21591	286.48160	0.28648	215.908	17.11	0.26	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	870.45080	0.87045	738.02930	0.73803	870.451	17.34	0.70	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	495.94630	0.49595	413.25080	0.41325	495.946	18.71	0.48	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 31/01/2019	Any day expiry	15.47	Call	383.04760	0.38305	317.69100	0.31769	383.048	19.45	0.39	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			15.01290	15.01290	14.80090	14.80090		18.42	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			15.04140	15.04140	14.82900	14.82900		18.51	0.00	4,649,832.00	309	6,096.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	41.89210	0.04189	54.20000	0.05420	41.892	17.16	0.06	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	246.26930	0.24627	314.28390	0.31428	246.269	17.09	0.26	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	262.63150	0.26263	334.81880	0.33482	262.632	17.13	0.27	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	890.37960	0.89038	767.49940	0.76750	890.380	17.57	0.66	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	548.48940	0.54849	467.85110	0.46785	548.489	18.95	0.47	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	434.70790	0.43471	369.83620	0.36984	434.708	19.67	0.39	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.07570	15.07570	14.86280	14.86280		18.56	0.00	48,302,542.80	3,204	53,738.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	1.82520	0.00183	2.64510	0.00265	1.825	22.74	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	7.65230	0.00765	9.14890	0.00915	7.652	18.58	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	20.47360	0.02047	28.41300	0.02841	20.474	17.12	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	21.98220	0.02198	30.33590	0.03034	21.982	17.10	0.03	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	42.38630	0.04239	55.70650	0.05571	42.386	16.89	0.06	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	43.76220	0.04376	57.38650	0.05739	43.762	16.88	0.06	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	49.64180	0.04964	64.53660	0.06454	49.642	16.84	0.07	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	53.64110	0.05364	69.37290	0.06937	53.641	16.81	0.07	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	59.68520	0.05969	76.64640	0.07665	59.685	16.78	0.08	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	62.44200	0.06244	79.95180	0.07995	62.442	16.76	0.08	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	72.39890	0.07240	91.83290	0.09183	72.399	16.71	0.10	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	81.26810	0.08127	102.34660	0.10235	81.268	16.67	0.11	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	84.81290	0.08481	106.87210	0.10687	84.813	16.65	0.11	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	89.73360	0.08973	114.09180	0.11409	89.734	16.63	0.11	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	97.54330	0.09754	125.56750	0.12557	97.543	16.60	0.12	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	103.04700	0.10305	133.66140	0.13366	103.047	16.58	0.13	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	110.27140	0.11027	144.28470	0.14428	110.271	16.55	0.14	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	117.89560	0.11790	155.48750	0.15549	117.896	16.52	0.14	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	133.57960	0.13358	174.63820	0.17464	133.580	16.60	0.16	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	137.72530	0.13773	179.66690	0.17967	137.725	16.62	0.16	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	141.95840	0.14196	184.79330	0.18479	141.958	16.63	0.17	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	148.48110	0.14848	192.67020	0.19267	148.481	16.66	0.17	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	157.49920	0.15750	203.51710	0.20352	157.499	16.70	0.18	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	174.17750	0.17418	223.46780	0.22347	174.178	16.77	0.19	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	184.23260	0.18423	235.43160	0.23543	184.233	16.81	0.20	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	211.07080	0.21107	267.14660	0.26715	211.071	16.90	0.22	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	222.49720	0.22250	280.56280	0.28056	222.497	16.94	0.23	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	272.26250	0.27226	341.08680	0.34109	272.263	17.09	0.27	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	299.61450	0.29961	374.81390	0.37481	299.615	17.17	0.29	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,082.41360	1.08241	946.32850	0.94633	1,082.414	17.19	0.71	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	324.92880	0.32493	405.80070	0.40580	324.929	17.23	0.30	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	353.40540	0.35341	438.14380	0.43814	353.405	17.36	0.32	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	361.79050	0.36179	447.63400	0.44763	361.791	17.39	0.32	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	366.02480	0.36602	452.41660	0.45242	366.025	17.41	0.33	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	974.59810	0.97460	849.73790	0.84974	974.598	17.46	0.67	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	963.32020	0.96332	839.55050	0.83955	963.320	17.50	0.66	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	387.62020	0.38762	476.75050	0.47675	387.620	17.50	0.34	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	400.90880	0.40091	491.67650	0.49168	400.909	17.55	0.35	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	414.44510	0.41445	506.83940	0.50684	414.445	17.60	0.35	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	456.52710	0.45653	553.75540	0.55376	456.527	17.76	0.38	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	500.78740	0.50079	602.76500	0.60276	500.787	17.92	0.40	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	536.68760	0.53669	642.29150	0.64229	536.688	18.04	0.41	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	541.91920	0.54192	648.03780	0.64804	541.919	18.06	0.42	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	547.17640	0.54718	653.80480	0.65380	547.176	18.08	0.42	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	552.46300	0.55246	659.59970	0.65960	552.463	18.10	0.42	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	720.45660	0.72046	623.03370	0.62303	720.457	18.36	0.54	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	663.41890	0.66342	781.61980	0.78162	663.419	18.45	0.47	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	698.60520	0.69861	820.01950	0.82002	698.605	18.56	0.48	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	710.61570	0.71062	832.99640	0.83300	710.616	18.59	0.49	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	716.65950	0.71666	839.51720	0.83952	716.659	18.61	0.49	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	646.75410	0.64675	558.60560	0.55861	646.754	18.69	0.50	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	753.38640	0.75339	879.07960	0.87908	753.386	18.73	0.50	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	759.58650	0.75959	885.74420	0.88574	759.586	18.74	0.51	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	835.72500	0.83573	967.33280	0.96733	835.725	18.97	0.53	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	547.36290	0.54736	471.66740	0.47167	547.363	19.22	0.44	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	544.11540	0.54412	468.83910	0.46884	544.115	19.24	0.44	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	531.32710	0.53133	457.69790	0.45770	531.327	19.31	0.43	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	525.05210	0.52505	452.23680	0.45224	525.052	19.35	0.43	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	518.85070	0.51885	446.84180	0.44684	518.851	19.39	0.42	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	483.22930	0.48323	416.03060	0.41603	483.229	19.62	0.40	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	442.30890	0.44231	380.89480	0.38089	442.309	19.90	0.37	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	437.14220	0.43714	376.46480	0.37646	437.142	19.94	0.37	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	422.08540	0.42209	363.51740	0.36352	422.085	20.05	0.36	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	400.60720	0.40061	345.03040	0.34503	400.607	20.23	0.34	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	396.00090	0.39600	341.06790	0.34107	396.001	20.27	0.34	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	367.45190	0.36745	316.54400	0.31654	367.452	20.52	0.32	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	333.56080	0.33356	287.48810	0.28749	333.561	20.85	0.29	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	318.85660	0.31886	274.54910	0.27455	318.857	21.00	0.28	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	285.25930	0.28526	243.65790	0.24366	285.259	21.39	0.26	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	282.12810	0.28213	240.78540	0.24079	282.128	21.43	0.25	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	228.47390	0.22847	194.99810	0.19500	228.474	21.99	0.21	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	227.15400	0.22715	193.87270	0.19387	227.154	22.00	0.21	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	220.67490	0.22067	188.35950	0.18836	220.675	22.08	0.20	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	213.17360	0.21317	181.97590	0.18198	213.174	22.17	0.20	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	211.95170	0.21195	180.93530	0.18094	211.952	22.19	0.20	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	210.73510	0.21074	179.90380	0.17990	210.735	22.20	0.20	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	195.63490	0.19563	167.06750	0.16707	195.635	22.40	0.18	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	188.01060	0.18801	160.59430	0.16059	188.011	22.51	0.18	0.00	0	10,125.00

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	17.50	Call	168.02340	0.16802	143.63610	0.14364	168.023	22.82	0.16	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	127.91490	0.12791	112.75810	0.11276	127.915	23.59	0.13	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	108.15900	0.10816	97.46280	0.09746	108.159	24.47	0.11	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			15.09280	15.09280	14.87960	14.87960		18.56	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	222.75000	0.22275	279.94950	0.27995	222.750	16.92	0.23	879,080,631.00	260,000	65,000.00
\$ / R	On 27/03/2019	Any day expiry	14.50	Put	401.37550	0.40138	0.00000	0.00000	401.376	17.51	0.34	330,091,600.80	65,000	65,000.00
\$ / R	On 29/03/2019	Any day expiry			15.09660	15.09660	14.88340	14.88340		18.57	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	54.69020	0.05469	72.18730	0.07219	54.690	16.71	0.07	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	288.22750	0.28823	356.84190	0.35684	288.228	17.13	0.27	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	305.40330	0.30540	377.94980	0.37795	305.403	17.17	0.28	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	910.40980	0.91041	794.98330	0.79498	910.410	17.82	0.62	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	590.53230	0.59053	512.18760	0.51219	590.532	19.17	0.45	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	481.75110	0.48175	417.62260	0.41762	481.751	19.83	0.39	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			15.10420	15.10420	14.89090	14.89090		18.54	0.00	0.00	0	55.00
\$ / R	On 26/04/2019	Any day expiry			15.14990	15.14990	14.93590	14.93590		18.59	0.00	0.00	0	0.00
\$ / R	On 26/04/2019	Any day expiry	15.04	Call	827.37570	0.82738	728.04450	0.72804	827.376	18.40	0.55	0.00	0	4,000.00
\$ / R	On 30/04/2019	Any day expiry			15.15750	15.15750	14.94340	14.94340		18.56	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	67.60740	0.06761	88.42820	0.08843	67.607	16.30	0.08	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,805.53230	1.80553	1,627.31670	1.62732	1,805.532	16.52	0.86	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	327.43970	0.32744	395.99610	0.39600	327.440	17.12	0.27	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	345.17550	0.34518	417.47800	0.41748	345.176	17.16	0.28	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	929.04480	0.92904	820.10390	0.82010	929.045	18.04	0.59	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	628.10450	0.62810	551.63070	0.55163	628.104	19.34	0.44	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	527.11070	0.52711	463.35160	0.46335	527.111	19.93	0.38	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.21690	15.21690	15.00110	15.00110		18.67	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	77.51560	0.07752	101.90640	0.10191	77.516	15.90	0.09	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	363.63200	0.36363	432.27710	0.43228	363.632	17.18	0.28	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	381.87080	0.38187	452.68320	0.45268	381.871	17.22	0.29	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	950.10490	0.95010	844.82400	0.84482	950.105	18.35	0.57	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	664.87500	0.66487	588.60980	0.58861	664.875	19.61	0.43	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	566.26450	0.56626	501.68690	0.50169	566.264	20.19	0.38	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.22270	15.22270	15.00670	15.00670		18.64	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.24370	15.24370	15.02710	15.02710		18.75	0.00	22,316,776.80	1,464	19,376.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	6.58710	0.00659	7.29010	0.00729	6.587	19.39	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	17.94220	0.01794	26.55640	0.02656	17.942	14.57	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	50.54780	0.05055	69.24580	0.06925	50.548	15.27	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	77.21620	0.07722	102.56560	0.10257	77.216	15.62	0.09	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	79.93630	0.07994	105.91340	0.10591	79.936	15.65	0.09	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	118.09780	0.11810	152.16910	0.15217	118.098	16.01	0.12	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	259.18960	0.25919	312.67520	0.31268	259.190	16.85	0.21	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	273.76240	0.27376	329.24860	0.32925	273.762	16.90	0.22	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,568.16400	1.56816	1,411.10040	1.41110	1,568.164	17.00	0.76	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,288.25010	1.28825	1,153.24500	1.15325	1,288.250	17.43	0.68	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,199.00200	1.19900	1,073.51260	1.07351	1,199.002	17.64	0.65	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	559.29230	0.55929	652.63220	0.65263	559.292	17.72	0.36	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,079.05670	1.07906	964.10520	0.96411	1,079.057	18.04	0.61	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	954.19990	0.95420	850.67200	0.85067	954.200	18.50	0.55	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	782.83430	0.78283	695.79550	0.69580	782.834	19.22	0.48	180,396,239.50	25,000	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	759.16660	0.75917	674.60660	0.67461	759.167	19.33	0.47	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	701.81440	0.70181	623.36430	0.62336	701.814	19.61	0.44	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	666.24590	0.66625	591.98370	0.59198	666.246	19.79	0.42	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	643.65700	0.64366	572.09110	0.57209	643.657	19.92	0.41	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	287.98710	0.28799	254.86770	0.25487	287.987	22.75	0.20	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			15.25520	15.25520	15.03830	15.03830		18.74	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	609.93770	0.60994	706.89570	0.70690	609.938	17.87	0.37	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	400.77470	0.40077	354.45370	0.35445	400.775	21.73	0.27	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			15.27060	15.27060	15.05320	15.05320		18.75	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	84.39010	0.08439	111.69140	0.11169	84.390	15.53	0.09	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	393.72070	0.39372	462.18550	0.46219	393.721	17.23	0.28	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	412.31450	0.41231	482.81200	0.48281	412.314	17.28	0.29	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	967.18540	0.96719	864.06060	0.86406	967.185	18.62	0.55	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	693.17140	0.69317	617.67720	0.61768	693.171	19.83	0.42	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	598.88890	0.59889	533.68240	0.53368	598.889	20.39	0.37	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.27630	15.27630	15.05880	15.05880		18.80	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.28010	15.28010	15.06250	15.06250		18.82	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	170.64670	0.17065	216.66020	0.21666	170.647	16.21	0.15	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	583.23000	0.58323	520.19250	0.52019	583.230	20.56	0.36	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.33380	15.33380	15.11460	15.11460		18.86	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	90.15350	0.09015	121.03510	0.12104	90.154	15.09	0.09	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	425.42050	0.42542	494.03690	0.49404	425.421	17.26	0.28	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	444.36850	0.44437	514.85040	0.51485	444.368	17.31	0.29	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	992.94160	0.99294	892.15100	0.89215	992.942	18.84	0.53	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	728.63120	0.72863	653.91560	0.65392	728.631	20.00	0.42	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	637.67910	0.63768	572.51100	0.57251	637.679	20.54	0.37	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.33570	15.33570	15.11650	15.11650		18.86	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.35910	15.35910	15.14000	15.14000		18.85	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	549.57930	0.54958	631.47160	0.63147	549.579	17.55	0.32	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	706.17610	0.70618	635.14710	0.63515	706.176	20.28	0.40	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			15.39230	15.39230	15.17320	15.17320		18.93	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	102.87840	0.10288	130.64290	0.13064	102.878	15.10	0.10	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	452.79120	0.45279	520.38360	0.52038	452.791	17.32	0.28	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	471.96060	0.47196	541.29250	0.54129	471.961	17.37	0.29	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,008.73410	1.00873	910.19700	0.91020	1,008.734	19.09	0.52	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	754.50940	0.75451	680.30940	0.68031	754.509	20.22	0.41	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	664.87680	0.66488	599.12840	0.59913	664.877	20.75	0.37	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.39820	15.39820	15.17910	15.17910		18.91	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			15.40410	15.40410	15.18500	15.18500		18.92	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	340.10170	0.34010	313.07610	0.31308	340.102	23.89	0.20	0.00	0	20,000.00

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 16/09/2019	Foreign Exchange Future			15.42550		15.42550		15.20650	15.20650		18.97	0.00	11,445,721.00	742	17,702.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	11.95450		0.01195		13.53330	0.01353	11.955	17.90	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	42.86260		0.04286		56.02580	0.05603	42.863	14.07	0.05	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	363.05360		0.36305		420.87570	0.42088	363.054	17.03	0.23	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	383.11800		0.38312		442.90850	0.44291	383.118	17.09	0.24	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	425.22040		0.42522		488.98770	0.48899	425.220	17.21	0.26	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	443.54810		0.44355		508.97990	0.50898	443.548	17.26	0.27	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	469.97380		0.46997		537.74190	0.53774	469.974	17.33	0.28	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	517.36350		0.51736		589.14290	0.58914	517.363	17.45	0.30	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	689.96140		0.68996		783.08090	0.78308	689.961	17.85	0.36	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,061.22580		1.06123		1,175.97380	1.17597	1,061.226	18.86	0.46	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,042.65220		1.04265		943.12030	0.94312	1,042.652	19.10	0.52	237,312,126.90	30,000	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,173.47090		1.17347		1,293.25890	1.29326	1,173.471	19.12	0.48	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	931.79550		0.93180		841.96190	0.84196	931.796	19.54	0.47	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	592.39450		0.59239		533.29350	0.53329	592.394	21.38	0.33	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	519.08070		0.51908		467.68180	0.46768	519.081	21.87	0.29	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	485.95060		0.48595		438.09830	0.43810	485.951	22.13	0.27	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	474.04290		0.47404		427.47450	0.42747	474.043	22.22	0.27	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	424.91440		0.42491		384.66070	0.38466	424.914	22.66	0.24	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	402.85810		0.40286		369.28280	0.36928	402.858	22.88	0.23	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	386.45030		0.38645		356.57210	0.35657	386.450	23.12	0.22	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	382.98310		0.38298		353.52600	0.35353	382.983	23.19	0.22	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	334.01360		0.33401		310.56060	0.31056	334.014	24.34	0.19	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.45290		15.45290		15.23400	15.23400		18.96	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	115.53360		0.11553		146.06320	0.14606	115.534	15.10	0.10	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	477.32190		0.47732		544.56120	0.54456	477.322	17.33	0.28	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	496.70200		0.49670		565.71320	0.56571	496.702	17.38	0.28	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,032.92530		1.03293		935.66810	0.93567	1,032.925	19.27	0.51	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	785.36870		0.78537		711.12850	0.71113	785.369	20.36	0.41	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	693.76430		0.69376		627.61500	0.62761	693.764	20.90	0.37	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.45680		15.45680		15.23790	15.23790		18.97	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.51350		15.51350		15.29470	15.29470		19.02	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	127.32090		0.12732		159.76730	0.15977	127.321	15.09	0.11	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	501.19180		0.50119		567.87350	0.56787	501.192	17.36	0.28	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	520.77990		0.52078		589.08510	0.58909	520.780	17.41	0.28	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,047.80270		1.04780		952.65040	0.95265	1,047.803	19.48	0.49	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	808.67800		0.80868		735.24490	0.73524	808.678	20.55	0.40	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	720.15230		0.72015		653.45330	0.65345	720.152	21.06	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.57480		15.57480		15.35510	15.35510		19.15	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	142.49710		0.14250		175.28700	0.17529	142.497	15.25	0.11	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	521.98180		0.52198		589.28700	0.58929	521.982	17.41	0.27	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	541.79950		0.54180		610.77310	0.61077	541.799	17.46	0.28	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,075.72020		1.07572		981.05550	0.98106	1,075.720	19.74	0.48	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	841.55860		0.84156		767.75590	0.76776	841.559	20.79	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 29/11/2019	Any day expiry	17.26	Call	754.39240	0.75439	687.29510	0.68730	754.392	21.27	0.36	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.58130	15.58130	15.36140	15.36140		19.20	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.60480	15.60480	15.38440	15.38440		19.23	0.00	0.00	0	5,200.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	41.15880	0.04116	42.46740	0.04247	41.159	15.23	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	328.23560	0.32824	383.67870	0.38368	328.236	16.55	0.20	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	762.48650	0.76249	695.67970	0.69568	762.486	21.40	0.36	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	439.27480	0.43927	408.65710	0.40866	439.275	25.11	0.21	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.64340	15.64340	15.42200	15.42200		19.31	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	157.91650	0.15792	189.04640	0.18905	157.916	15.38	0.12	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	541.69980	0.54170	609.76620	0.60977	541.700	17.43	0.27	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	561.93010	0.56193	631.48620	0.63149	561.930	17.49	0.28	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,103.78440	1.10378	1,009.77180	1.00977	1,103.784	19.98	0.48	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	877.40070	0.87740	802.41270	0.80241	877.401	21.00	0.40	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	791.81880	0.79182	723.67720	0.72368	791.819	21.46	0.36	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.64770	15.64770	15.42620	15.42620		19.32	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.70980	15.70980	15.48680	15.48680		19.42	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.77620	15.77620	15.55160	15.55160		19.54	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.80620	15.80620	15.58090	15.58090		19.55	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.84270	15.84270	15.61640	15.61640		19.62	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.90050	15.90050	15.67280	15.67280		19.67	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.97340	15.97340	15.74390	15.74390		19.73	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.99480	15.99480	15.76480	15.76480		19.78	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.09340	16.09340	15.86100	15.86100		19.86	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.19620	16.19620	15.96130	15.96130		19.94	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.89630	14.89630	14.68540	14.68540		18.66	0.00	372,407.50	25	305.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			15.07570	15.07570	14.86280	14.86280		18.56	0.00	301,514.00	20	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.24370	15.24370	15.02710	15.02710		18.75	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			15.42550	15.42550	15.20650	15.20650		18.97	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			15.60480	15.60480	15.38440	15.38440		19.23	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry			18.99850	18.99850	18.69800	18.69800		17.54	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future			19.05070	19.05070	18.74940	18.74940		17.57	0.00	17,202,782.10	903	437,894.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	361.36890	0.36137	257.50520	0.25751	361.369	17.91	0.43	0.00	0	200.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.37510	19.37510	19.07150	19.07150		17.53	0.00	38,808,325.30	2,003	10,145.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	291.12800	0.29113	358.40070	0.35840	291.128	17.40	0.23	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	736.82930	0.73683	880.39620	0.88040	736.829	17.47	0.44	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	591.27990	0.59128	479.36240	0.47936	591.280	17.99	0.41	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	534.26890	0.53427	432.54690	0.43255	534.269	18.12	0.38	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	263.91600	0.26392	207.60260	0.20760	263.916	19.29	0.21	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.67930	19.67930	19.37040	19.37040		17.93	0.00	9,839,650.00	500	5,506.00
£ / R	On 16/09/2019	Foreign Exchange Future			20.01360	20.01360	19.70120	19.70120		18.31	0.00	10,006,800.00	500	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future			20.34400	20.34400	20.02900	20.02900		18.82	0.00	10,172,000.00	500	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.71570	20.71570	20.39190	20.39190		19.36	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 14/12/2018	Foreign Exchange Future			0.13207		0.13207		0.13075	0.13075		24.15	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13476		0.13476		0.13342	0.13342		22.62	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13732		0.13732		0.13594	0.13594		22.09	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			16.86180		16.86180		16.70360	16.70360		17.11	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.92000		16.92000		16.76040	16.76040		17.12	0.00	2,351,880.00	139	106,222.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.27330		17.27330		17.11160	17.11160		17.28	0.00	0.00	0	36,313.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	116.71660		0.11672		135.18330	0.13518	116.717	15.62	0.13	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,473.31300		1.47331		1,341.38340	1.34138	1,473.313	15.86	0.80	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	767.17940		0.76718		852.96100	0.85296	767.179	17.41	0.49	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	199.61720		0.19962		174.95740	0.17496	199.617	21.04	0.18	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.60740		17.60740		17.43960	17.43960		17.52	0.00	17,607.40	1	4,907.00
€ / R	On 14/08/2019	Any day expiry			17.84540		17.84540		17.67360	17.67360		17.65	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	655.14300		0.65514		722.37990	0.72238	655.143	16.54	0.34	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	606.10180		0.60610		558.72400	0.55872	606.102	19.89	0.32	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.97660		17.97660		17.80490	17.80490		17.73	0.00	0.00	0	8,262.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	969.78510		0.96979		0.00000	0.00000	969.785	18.42	0.46	894,270,692.70	110,000	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			18.30700		18.30700		18.12990	18.12990		17.88	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.70490		18.70490		18.52540	18.52540		18.10	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.29000		98.29000		98.10000	98.10000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			587.22900		587.22900		589.42500	589.42500			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			599.02000		599.02000		601.26800	601.26800			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			609.65500		609.65500		611.94100	611.94100			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			621.98100		621.98100		624.32100	624.32100			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			671.33300		671.33300		674.98500	674.98500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			684.81300		684.81300		688.54700	688.54700			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			696.97100		696.97100		700.76900	700.76900			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			711.06200		711.06200		714.94600	714.94600			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			605.83500		605.83500		609.77500	609.77500			0.00	0.00	0	199.00
ALBI	On 07/02/2019	Index Future			618.00000		618.00000		622.02600	622.02600			0.00	0.00	0	903.00
ALBI	On 02/05/2019	Index Future			628.97100		628.97100		633.06800	633.06800			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			641.68700		641.68700		645.87500	645.87500			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.51860		10.51860		10.36970	10.36970		14.58	0.00	2,671,724.40	254	34,035.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.66000		10.66000		10.50960	10.50960		14.33	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.79780		10.79780		10.64370	10.64370		14.71	0.00	32,393.40	3	4,932.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.95010		10.95010		10.79280	10.79280		15.11	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			11.10120		11.10120		10.94220	10.94220		15.50	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			11.27060		11.27060		11.10610	11.10610		15.84	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
CAD/ R	On 14/12/2018			Foreign Exchange Future		11.35260	11.35260	11.19170	11.19170		15.53	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019			Foreign Exchange Future		11.50790	11.50790	11.34770	11.34770		15.35	0.00	0.00	0	400.00
CAD/ R	On 14/06/2019			Foreign Exchange Future		11.65050	11.65050	11.48650	11.48650		15.93	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019			Foreign Exchange Future		11.66610	11.66610	11.50200	11.50200		16.40	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019			Foreign Exchange Future		11.81950	11.81950	11.65450	11.65450		16.74	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020			Foreign Exchange Future		11.97310	11.97310	11.80780	11.80780		16.85	0.00	0.00	0	0.00
CHF / R	On 14/12/2018			Foreign Exchange Future		14.87650	14.87650	14.70480	14.70480		17.29	0.00	0.00	0	1,666.00
CHF / R	On 18/03/2019			Foreign Exchange Future		15.20240	15.20240	15.02770	15.02770		17.72	0.00	0.00	0	0.00
CHF / R	On 14/06/2019			Foreign Exchange Future		15.51190	15.51190	15.33000	15.33000		18.27	0.00	0.00	0	150.00
CHF / R	On 16/09/2019			Foreign Exchange Future		15.85310	15.85310	15.66790	15.66790		18.70	0.00	0.00	0	0.00
CHF / R	On 13/12/2019			Foreign Exchange Future		16.15910	16.15910	15.96790	15.96790		18.93	0.00	0.00	0	0.00
CHF / R	On 16/03/2020			Foreign Exchange Future		16.85830	16.85830	16.65520	16.65520		19.41	0.00	0.00	0	0.00
CNH / R	On 14/12/2018			Foreign Exchange Future		2.13160	2.13160	2.10260	2.10260		16.77	0.00	0.00	0	0.00
CNH / R	On 18/03/2019			Foreign Exchange Future		2.14860	2.14860	2.12070	2.12070		16.31	0.00	0.00	0	0.00
CNH / R	On 14/06/2019			Foreign Exchange Future		2.16730	2.16730	2.13880	2.13880		16.75	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018			Can-Do Future		266.18350	266.18350	191.89360	191.89360			0.00	0.00	0	0.00
DKK / R	On 14/12/2018			Foreign Exchange Future		2.26910	2.26910	2.24780	2.24780		16.89	0.00	0.00	0	240.00
DKK / R	On 18/03/2019			Foreign Exchange Future		2.31780	2.31780	2.29600	2.29600		16.65	0.00	0.00	0	0.00
DKK / R	On 14/06/2019			Foreign Exchange Future		2.36390	2.36390	2.34120	2.34120		16.62	0.00	0.00	0	0.00
DKK / R	On 16/09/2019			Foreign Exchange Future		2.41450	2.41450	2.39150	2.39150		17.00	0.00	0.00	0	0.00
DKK / R	On 13/12/2019			Foreign Exchange Future		2.55270	2.55270	2.52690	2.52690		17.92	0.00	0.00	0	0.00
DKK / R	On 16/03/2020			Foreign Exchange Future		2.61130	2.61130	2.58400	2.58400		18.21	0.00	0.00	0	0.00
E170	On 01/08/2021			Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023			Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023			Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023			Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026			Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018			Bond Future		11.37649	73.56627	11.28580	74.07700			0.00	0.00	0	7,037.00
ES33	On 07/02/2019			Bond Future		11.51374	75.04346	11.41900	75.56664			0.00	0.00	0	494.00
ES33	On 02/05/2019			Bond Future		11.62453	72.58410	11.52659	73.11653			0.00	0.00	0	0.00
ES33	On 01/08/2019			Bond Future		11.73436	74.05286	11.63257	74.59750			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

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
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	11.61141		75.37241		11.52551	75.91519			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.74203		76.88587		11.65235	77.44179			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.85335		73.99018		11.76054	74.55598			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.96175		75.48800		11.86534	76.06670			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 01/11/2018	GOVI	599.20700		599.20700		603.34900	603.34900			0.00	47,936,560.00	8	37.00
GOVI	On 07/02/2019	GOVI	611.23900		611.23900		615.47200	615.47200			0.00	48,899,120.00	8	460.00
GOVI	On 02/05/2019	GOVI	622.09100		622.09100		626.39700	626.39700			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	634.66800		634.66800		639.06900	639.06900			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.90150		1.90150		1.87430	1.87430		18.58	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.92720		1.92720		1.89980	1.89980		18.76	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.95090		1.95090		1.92300	1.92300		18.69	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	131.93102		131.93102		132.13976	132.13976			0.00	0.00	0	171.00
I2025	On 07/02/2019	Bond Future	133.20097		133.20097		133.41785	133.41785			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	135.59539		135.59539		135.81610	135.81610			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	138.32157		138.32157		138.54930	138.54930			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	100.08532		100.08532		100.12791	100.12791			0.00	0.00	0	1,568.00
I2029	On 07/02/2019	Bond Future	102.12191		102.12191		102.16827	102.16827			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	102.88443		102.88443		102.93162	102.93162			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	104.98853		104.98853		105.03860	105.03860			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	102.29057		102.29057		103.46553	103.46553			0.00	0.00	0	603.00
I2033	On 07/02/2019	Bond Future	104.37194		104.37194		105.57391	105.57391			0.00	0.00	0	5,770.00
I2033	On 02/05/2019	Bond Future	105.10243		105.10243		106.32598	106.32598			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	107.25182		107.25182		108.50237	108.50237			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	122.55926		122.55926		122.79608	122.79608			0.00	0.00	0	517.00
I2038	On 07/02/2019	Bond Future	123.46170		123.46170		123.70681	123.70681			0.00	0.00	0	9,848.00
I2038	On 02/05/2019	Bond Future	125.68105		125.68105		125.93064	125.93064			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	128.19868		128.19868		128.45573	128.45573			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	116.20543		116.20543		116.25418	116.25418			0.00	0.00	0	733.00
I2046	On 07/02/2019	Bond Future	118.57011		118.57011		118.62320	118.62320			0.00	0.00	0	12,065.00
I2046	On 02/05/2019	Bond Future	119.01512		119.01512		119.06918	119.06918			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
I2046	On 01/08/2019	Bond Future		121.44936	121.44936		121.50669	121.50669			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		121.32111	121.32111		121.37196	121.37196			0.00	0.00	0	2,795.00
I2050	On 07/02/2019	Bond Future		122.01785	122.01785		122.07319	122.07319			0.00	0.00	0	10,049.00
I2050	On 02/05/2019	Bond Future		124.21112	124.21112		124.26733	124.26733			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		124.93258	124.93258		124.99238	124.99238			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		253.05100	253.05100		253.22200	253.22200			0.00	0.00	0	317.00
IGOV	On 07/02/2019	Index Future		258.20100	258.20100		258.37800	258.37800			0.00	0.00	0	502.00
IGOV	On 02/05/2019	Index Future		262.84200	262.84200		263.02200	263.02200			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future		268.21600	268.21600		268.40300	268.40300			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		0.14520	0.14520		0.14340	0.14340			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14500	0.14500		0.14270	0.14270			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14480	0.14480		0.14180	0.14180			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.76890	1.76890		1.75470	1.75470		15.94	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.79800	1.79800		1.78370	1.78370		15.32	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.82530	1.82530		1.81050	1.81050		16.08	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.73590	9.73590		9.65120	9.65120		15.31	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.86610	9.86610		9.78050	9.78050		15.16	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.99250	9.99250		9.90410	9.90410		15.48	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		10.13290	10.13290		10.04310	10.04310		15.89	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.66190	10.66190		10.56290	10.56290		16.76	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.82950	10.82950		10.72420	10.72420		17.11	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.36260	1.36260		1.35280	1.35280			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.37060	1.37060		1.36070	1.36070			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.37680	1.37680		1.36680	1.36680			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future		1.27890	1.27890		1.27670	1.27670			0.00	0.00	0	250.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future		1.13590	1.13590		1.14130	1.14130			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future		1.14580	1.14580		1.15130	1.15130			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future		1.15510	1.15510		1.16050	1.16050			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future		7.57190	7.57190	0.13093	7.64850	7.64850		18.75	0.00	15,862,100.72	16,000	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
R186	On 01/11/2018	Bond Future			9.36109		110.31650		9.27417	110.82541		6.52	0.00	166,908,864.50	1,513	11,710.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.01	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	5.99	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,736.50000		2.73650		2,227.59000	2.22759	2,736.500	6.25	1.00	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,300.78000		1.30078		812.36000	0.81236	1,300.780	6.44	1.00	552,588,323.76	5,000	0.00
R186	On 07/02/2019	Bond Future			9.45181		107.22468		9.35986	107.74706		7.12	0.00	162,230,940.84	1,513	64,698.00
R186	On 07/02/2019	Bond Future	8.30	Call	51.37000		0.05137		92.00000	0.09200	51.370	6.50	0.04	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	115.07000		0.11507		180.45000	0.18045	115.070	6.57	0.07	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	306.50000		0.30650		423.02000	0.42302	306.500	6.79	0.16	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,789.79000		2.78979		2,481.13000	2.48113	2,789.790	7.03	0.69	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,132.22000		1.13222		1,402.55000	1.40255	1,132.220	7.14	0.41	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	1,415.57000		1.41557		1,714.76000	1.71476	1,415.570	7.22	0.47	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	741.94000		0.74194		620.07000	0.62007	741.940	7.76	0.27	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	715.37000		0.71537		596.96000	0.59696	715.370	7.78	0.27	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.52519		109.12863		9.42911	109.66033		7.01	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	273.16000		0.27316		401.87000	0.40187	273.160	6.15	0.12	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	380.75000		0.38075		539.38000	0.53938	380.750	6.26	0.15	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	411.70000		0.41170		0.00000	0.00000	411.700	6.28	0.16	116,388,352.18	6,500	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	467.30000		0.46730		647.29000	0.64729	467.300	6.33	0.18	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	916.58000		0.91658		1,174.56000	1.17456	916.580	6.61	0.29	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,322.73000		1.32273		1,632.01000	1.63201	1,322.730	6.78	0.37	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	1,438.42000		1.43842		0.00000	0.00000	1,438.420	6.82	0.40	140,840,583.97	3,250	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	1,558.51000		1.55851		1,891.36000	1.89136	1,558.510	6.86	0.42	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	1,648.86000		1.64886		1,538.54000	1.53854	1,648.860	7.21	0.40	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	1,281.63000		1.28163		1,201.97000	1.20197	1,281.630	7.45	0.33	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	1,192.27000		1.19227		0.00000	0.00000	1,192.270	7.52	0.31	221,031,090.83	6,500	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	1,123.86000		1.12386		1,056.52000	1.05652	1,123.860	7.58	0.30	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.58937		106.03322		9.48818	106.57771		7.07	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/11/2018	Bond Future			300.91762		300.91762		301.04902	301.04902			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			299.68934		299.68934		299.83225	299.83225			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			305.07635		305.07635		305.22170	305.22170			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.75434		303.75434		303.90832	303.90832			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			235.00339		235.00339		235.23935	235.23935			0.00	0.00	0	1,351.00
R202	On 07/02/2019	Bond Future			235.88051		235.88051		236.12820	236.12820			0.00	0.00	0	8,979.00
R202	On 02/05/2019	Bond Future			240.12034		240.12034		240.37266	240.37266			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R202	On 01/08/2019	Bond Future			241.01473		241.01473		241.27659	241.27659			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			8.64617		98.24398		8.53935	98.61569		3.81	0.00	196,487.96	2	13,547.00
R2023	On 07/02/2019	Bond Future			8.73888		100.21667		8.62262	100.59877		3.74	0.00	24,452,867.48	244	51,718.00
R2023	On 02/05/2019	Bond Future			8.80180		98.06564		8.67741	98.45450		4.04	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.84505		100.04943		8.70997	100.44805		3.81	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			9.81599		89.91095		9.71380	90.54256		8.69	0.00	179,821.90	2	23,865.00
R2030	On 07/02/2019	Bond Future			9.90199		87.70647		9.79520	88.35343		9.64	0.00	0.00	0	53,754.00
R2030	On 07/02/2019	Bond Future	8.90	Call	107.60000		0.10760		194.07000	0.19407	107.600	8.65	0.06	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	305.71000		0.30571		480.24000	0.48024	305.710	8.98	0.15	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	978.13000		0.97813		1,312.02000	1.31202	978.130	9.50	0.35	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,163.75000		1.16375		1,527.24000	1.52724	1,163.750	9.57	0.39	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	1,090.27000		1.09027		964.64000	0.96464	1,090.270	10.21	0.34	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.97456		89.26407		9.86403	89.92251		9.69	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	338.82000		0.33882		474.17000	0.47417	338.820	8.71	0.13	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,045.98000		1.04598		1,292.57000	1.29257	1,045.980	9.34	0.29	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,952.75000		1.95275		1,730.11000	1.73011	1,952.750	10.23	0.40	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			10.04342		87.06449		9.92829	87.73795		9.76	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			10.01601		87.95049		9.91389	88.62949		9.52	0.00	0.00	0	18,203.00
R2032	On 07/02/2019	Bond Future			10.10471		89.71652		9.99828	90.41179		10.29	0.00	0.00	0	41,633.00
R2032	On 02/05/2019	Bond Future			10.17588		87.15231		10.06596	87.85986		11.00	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			10.24130		88.91590		10.12723	89.63946		10.54	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			10.11600		91.80152		10.01387	92.55405		10.05	0.00	0.00	0	10,103.00
R2035	On 07/02/2019	Bond Future			10.20473		93.64483		10.09841	94.41528		10.91	0.00	0.00	0	71,469.00
R2035	On 02/05/2019	Bond Future			10.27158		90.80656		10.16199	91.59069		11.71	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.33407		92.64382		10.22056	93.44554		11.23	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/11/2018	Bond Future			10.18594		88.39027		10.09361	89.07078		10.53	0.00	0.00	0	48,827.00
R2037	On 07/02/2019	Bond Future			10.26813		85.90469		10.17216	86.60151		12.00	0.00	0.00	0	49,495.00
R2037	On 02/05/2019	Bond Future			10.33709		87.43037		10.23823	88.13950		12.29	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.40374		84.94342		10.30136	85.66854		12.38	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 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			10.27593		91.43086		10.18861	92.11704		10.86	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	9.65	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	9.65	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	9.65	0.00	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.99	0.00	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	0.00000		0.00000		8.56000	0.00856	0.000	10.45	0.00	0.00	0	2,690.00
R2040	On 07/02/2019	Bond Future			10.35838		88.75562		10.26763	89.45833		12.40	0.00	31,064,467.00	350	31,035.00
R2040	On 02/05/2019	Bond Future			10.42752		90.33196		10.33406	91.04710		12.71	0.00	0.00	0	0.00
R2040	On 01/08/2019	Bond Future			10.49467		87.65341		10.39791	88.38474		12.82	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			10.27590		88.63813		10.19346	89.29465		11.33	0.00	0.00	0	17,799.00
R2044	On 07/02/2019	Bond Future			10.35469		86.03227		10.26909	86.70449		12.95	0.00	86,032,270.00	1,000	42,333.00
R2044	On 02/05/2019	Bond Future			10.42065		87.56013		10.33254	88.24434		13.28	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.48454		84.95069		10.39339	85.65044		13.41	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			10.25591		87.69319		10.17352	88.36484		11.66	0.00	65,682,199.31	749	76,498.00
R2048	On 07/02/2019	Bond Future			10.33633		89.45406		10.25074	90.14186		12.69	0.00	131,229,106.02	1,467	110,913.00
R2048	On 02/05/2019	Bond Future			10.39687		86.60482		10.30885	87.30477		13.69	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.45367		88.35701		10.36273	89.07287		13.17	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			6.54341		103.02877		6.45289	103.13167		0.48	0.00	0.00	0	2,383.00
R207	On 07/02/2019	Bond Future			6.23311		101.45176		6.11192	101.55978		0.42	0.00	47,175,068.40	465	17,486.00
R207	On 02/05/2019	Bond Future			5.71930		103.25327		5.55680	103.36320		0.40	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			4.26663		101.69915		4.00930	101.81327		0.22	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			7.78080		98.45945		7.72794	98.57166		1.54	0.00	0.00	0	16,029.00
R208	On 07/02/2019	Bond Future			7.81617		100.43649		7.75455	100.55385		1.59	0.00	0.00	0	21,597.00
R208	On 02/05/2019	Bond Future			7.81930		98.81843		7.74966	98.93787		1.81	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.75527		100.81755		7.67326	100.94130		1.60	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future			10.06587		69.57965		9.97335	70.15588		11.59	0.00	3,478,982.50	50	84,218.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/11/2018	Bond Future	8.89	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.52	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	10.52	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,839.81000		3.83981	3,263.58000	3.26358	3,839.810		10.69	1.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	0.00000		0.00000	0.06000	0.00006	0.000		11.00	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,547.21000		1.54721	989.13000	0.98913	1,547.210		11.32	1.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	555.29000		0.55529	238.23000	0.23823	555.290		11.56	0.90	125,090,473.86	2,000	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	447.04000		0.44704	184.01000	0.18401	447.040		11.59	0.83	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			10.14193		70.97677	10.04601	71.56665			12.39	0.00	3,548,838.50	50	128,025.00
R209	On 07/02/2019	Bond Future	9.04	Call	76.45000		0.07645	137.42000	0.13742	76.450		10.95	0.05	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	477.44000		0.47744	637.63000	0.63763	477.440		11.70	0.20	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,690.84000		1.69084	1,485.42000	1.48542	1,690.840		12.66	0.46	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.20251		69.08764	10.10388	69.68795			13.13	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			10.25786		70.48562	10.15604	71.09938			12.70	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			186.11810		186.11810	186.19840	186.19840				0.00	0.00	0	526.00
R210	On 07/02/2019	Bond Future			189.90512		189.90512	189.99261	189.99261				0.00	0.00	0	2,708.00
R210	On 02/05/2019	Bond Future			190.76268		190.76268	190.85146	190.85146				0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			194.66420		194.66420	194.75841	194.75841				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			155.25287		155.25287	155.32154	155.32154				0.00	0.00	0	2,920.00
R212	On 07/02/2019	Bond Future			156.25662		156.25662	156.33120	156.33120				0.00	0.00	0	4,946.00
R212	On 02/05/2019	Bond Future			159.06553		159.06553	159.14139	159.14139				0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			162.24736		162.24736	162.32771	162.32771				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			9.91101		80.82864	9.80886	81.44582			9.61	0.00	0.00	0	11,532.00
R213	On 07/02/2019	Bond Future			9.99899		82.45164	9.89250	83.08362			10.17	0.00	0.00	0	32,324.00
R213	On 02/05/2019	Bond Future			10.06497		80.36557	9.95506	81.00875			10.66	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			10.12574		81.99143	10.01169	82.64915			10.31	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			10.24090		68.58830	10.15348	69.14868			12.21	0.00	0.00	0	21,043.00
R214	On 07/02/2019	Bond Future			10.32039		69.96554	10.22972	70.53923			13.13	0.00	0.00	0	29,784.00
R214	On 02/05/2019	Bond Future			10.38023		67.91132	10.28707	68.49520			14.04	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 01/08/2019	Bond Future	10.43626		69.28532		10.34013	69.88229		13.55	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	10.74500		10.74500		10.62700	10.62700		16.24	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.87440		10.87440		10.78300	10.78300		15.94	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.99560		10.99560		10.92920	10.92920		16.17	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.59350		2.59350		2.61020	2.61020		22.80	0.00	0.00	0	6,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.48660		2.48660		2.50070	2.50070		22.70	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.38970		2.38970		2.40770	2.40770		23.03	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.19900		1.19900		1.19780	1.19780			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.12430		1.12430		1.12310	1.12310			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.07960		1.07960		1.07850	1.07850			0.00	0.00	0	0.00
Total for Derivatives :												5,743,021,808.22	617,899	12 351 482.00
Grand Total:												5,743,021,808.22	617,899	12 351 482.00