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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 29/11/2018	Any day expiry	13.62780	13.62780		13.96610	13.96610		18.34	0.00	6,282,415.80	461	0.00
\$ / R	On 30/11/2018	Any day expiry	13.63260	13.63260		13.96610	13.96610		18.59	0.00	0.00	0	1,535.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	0.05450	0.00005	0.08980	0.00009	0.055	29.28	0.00	0.00	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	178.32170	0.17832	26.91850	0.02692	178.322	21.50	0.86	0.00	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	224.08040	0.22408	38.20770	0.03821	224.080	22.47	0.91	0.00	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	0.73580	0.00074	39.24230	0.03924	0.736	26.94	0.01	0.00	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	617.56860	0.61757	298.18460	0.29818	617.569	30.24	1.00	0.00	421.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	0.11290	0.00011	10.67520	0.01068	0.113	31.21	0.00	0.00	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	0.02040	0.00002	0.70740	0.00071	0.020	44.98	0.00	0.00	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	0.01960	0.00002	0.62440	0.00062	0.020	45.55	0.00	0.00	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	0.00000	0.00000	0.01510	0.00002	0.000	77.06	0.00	0.00	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	0.00000	0.00000	0.05820	0.00006	0.000	52.00	0.00	0.00	500.00
\$ / R	On 03/12/2018	Any day expiry	13.63260		13.63260	13.96860	13.96860		15.47	0.00	2,276,773.00	166	0.00
\$ / R	On 05/12/2018	Any day expiry	13.63100		13.63100	13.97240	13.97240		16.19	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,819.16280	1.81916	1,478.32150	1.47832	1,819.163	31.62	1.00	0.00	23,000.00
\$ / R	On 06/12/2018	Any day expiry	13.63270		13.63270	13.97430	13.97430		16.38	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	13.75	Put	195.80760	0.19581	59.86740	0.05987	195.808	17.02	0.64	0.00	0	65,000.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	310.04060	0.31004	108.88300	0.10888	310.041	17.99	0.78	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	674.98730	0.67499	368.20390	0.36820	674.987	20.57	0.95	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	1,268.32940	1.26833	929.80080	0.92980	1,268.329	25.72	0.99	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,667.58410	1.66758	1,327.12040	1.32712	1,667.584	28.50	1.00	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			13.63430	13.63430	13.97610	13.97610		16.59	0.00	0.00	0	500.00
\$ / R	On 07/12/2018	Any day expiry	13.50	Put	80.94950	0.08095	20.30110	0.02030	80.949	17.20	0.34	0.00	0	25,000.00
\$ / R	On 07/12/2018	Any day expiry	13.75	Put	203.51450	0.20351	65.48850	0.06549	203.515	17.07	0.63	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.07	Call	24.05940	0.02406	110.82240	0.11082	24.059	18.60	0.13	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.50	Call	4.23740	0.00424	21.03770	0.02104	4.237	21.27	0.03	0.00	0	125.00
\$ / R	On 11/12/2018	Any day expiry			13.64090	13.64090	13.98290	13.98290		16.24	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	164.89870	0.16490	52.58520	0.05259	164.899	16.24	0.50	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	300.34880	0.30035	119.16870	0.11917	300.349	16.96	0.69	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	1.76060	0.00176	6.67030	0.00667	1.761	23.27	0.01	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	0.39480	0.00039	1.40670	0.00141	0.395	26.69	0.00	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			13.64260	13.64260	13.98450	13.98450		16.38	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.64580	13.64580	13.98790	13.98790		16.56	0.00	1,403,729,800.20	102,869	736,608.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	0.19490	0.00019	0.07950	0.00008	0.195	25.55	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	0.28650	0.00029	0.11770	0.00012	0.286	24.97	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	0.48510	0.00049	0.20050	0.00020	0.485	24.17	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	0.68930	0.00069	0.28570	0.00029	0.689	23.64	0.00	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	0.73950	0.00074	0.30660	0.00031	0.740	23.53	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	0.97980	0.00098	0.40670	0.00041	0.980	23.11	0.00	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	1.39260	0.00139	0.57850	0.00058	1.393	22.58	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	1.66020	0.00166	0.68970	0.00069	1.660	22.31	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	2.30440	0.00230	1.08760	0.00109	2.304	21.25	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	2.93060	0.00293	1.65250	0.00165	2.931	20.06	0.01	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,148.73060	1.14873	1,489.55250	1.48955	1,148.731	20.06	0.99	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	3.87370	0.00387	2.47440	0.00247	3.874	18.77	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	4.33750	0.00434	2.72560	0.00273	4.338	18.27	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	5.11160	0.00511	3.13230	0.00313	5.112	17.57	0.03	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	8.53670	0.00854	4.78660	0.00479	8.537	15.59	0.05	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	11.62990	0.01163	5.35830	0.00536	11.630	15.66	0.06	0.00	0	89,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	657.42990	0.65743	993.25830	0.99326	657.430	15.66	0.94	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	15.58430	0.01558	6.01660	0.00602	15.584	15.73	0.08	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	20.55700	0.02056	6.77700	0.00678	20.557	15.80	0.10	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	480.01460	0.48001	796.58530	0.79659	480.015	15.93	0.85	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	37.63010	0.03763	9.14270	0.00914	37.630	15.96	0.16	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	43.22920	0.04323	9.88510	0.00989	43.229	16.00	0.18	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	439.02920	0.43903	747.78510	0.74779	439.029	16.00	0.82	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	58.68510	0.05869	12.75090	0.01275	58.685	16.10	0.22	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	61.18310	0.06118	13.53450	0.01353	61.183	16.12	0.23	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	293.11980	0.29312	564.14500	0.56414	293.120	16.28	0.68	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	97.31980	0.09732	26.24500	0.02624	97.320	16.28	0.32	0.00	0	4,080.00

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	13.50	Put	115.92230	0.11592	33.65960	0.03366	115.922	16.35	0.37	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	261.72230	0.26172	521.55960	0.52156	261.722	16.35	0.63	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	159.69150	0.15969	53.03460	0.05303	159.691	16.49	0.45	0.00	0	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	201.81850	0.20182	73.47870	0.07348	201.818	16.67	0.52	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	213.53590	0.21354	79.33630	0.07934	213.536	16.75	0.54	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	244.26930	0.24427	95.34370	0.09534	244.269	16.93	0.58	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	270.27850	0.27028	109.58860	0.10959	270.278	17.08	0.61	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	276.97030	0.27697	113.35210	0.11335	276.970	17.12	0.62	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	122.77030	0.12277	301.25210	0.30125	122.770	17.12	0.38	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	347.75870	0.34776	155.52120	0.15552	347.759	17.49	0.69	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	81.37710	0.08138	217.59620	0.21760	81.377	17.68	0.28	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	424.82820	0.42483	205.90390	0.20590	424.828	17.87	0.75	0.00	0	53,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	70.62820	0.07063	193.80390	0.19380	70.628	17.87	0.25	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	507.10120	0.50710	265.76960	0.26577	507.101	18.24	0.81	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	524.08950	0.52409	278.63140	0.27863	524.089	18.32	0.82	98,030,259.14	8,744	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	48.44440	0.04844	143.06870	0.14307	48.444	18.35	0.18	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	549.87010	0.54987	298.45070	0.29845	549.870	18.43	0.83	0.00	0	115,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	558.53960	0.55854	305.19370	0.30519	558.540	18.47	0.83	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	39.37270	0.03937	120.72310	0.12072	39.373	18.62	0.15	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	593.57270	0.59357	332.82310	0.33282	593.573	18.62	0.85	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	629.13490	0.62913	361.46360	0.36146	629.135	18.77	0.86	583,517,319.18	49,140	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	33.90220	0.03390	106.67350	0.10667	33.902	18.80	0.13	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	683.36050	0.68336	406.18720	0.40619	683.361	18.99	0.88	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	710.82840	0.71083	429.28800	0.42929	710.828	19.10	0.89	761,816,436.84	62,094	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	26.62840	0.02663	87.18800	0.08719	26.628	19.10	0.11	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	729.26000	0.72926	444.94620	0.44495	729.260	19.18	0.90	109,343,398.95	8,856	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	25.06000	0.02506	82.84620	0.08285	25.060	19.18	0.10	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	766.45470	0.76645	476.84590	0.47685	766.455	19.34	0.91	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	21.60360	0.02160	72.83750	0.07284	21.604	19.38	0.09	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	19.18280	0.01918	65.64410	0.06564	19.183	19.55	0.08	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	16.04900	0.01605	56.08060	0.05608	16.049	19.79	0.07	0.00	0	13,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	870.24900	0.87025	568.18060	0.56818	870.249	19.79	0.93	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	879.77870	0.87978	576.71960	0.57672	879.779	19.83	0.93	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	966.12550	0.96613	655.09340	0.65509	966.126	20.21	0.95	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	11.92550	0.01193	42.99340	0.04299	11.925	20.21	0.05	0.00	0	81,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	11.57730	0.01158	41.85790	0.04186	11.577	20.25	0.05	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	11.23910	0.01124	40.75130	0.04075	11.239	20.29	0.05	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	1,033.89370	1.03389	717.72580	0.71773	1,033.894	20.49	0.96	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	8.87230	0.00887	32.85580	0.03286	8.872	20.62	0.04	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	1,102.08670	1.10209	781.52020	0.78152	1,102.087	20.78	0.96	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	1,111.85840	1.11186	790.71700	0.79072	1,111.858	20.82	0.97	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	7.65840	0.00766	28.61700	0.02862	7.658	20.82	0.03	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	1,160.81450	1.16081	837.00720	0.83701	1,160.814	21.03	0.97	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	6.61450	0.00661	24.90720	0.02491	6.615	21.03	0.03	0.00	0	400.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	6.23910	0.00624	23.55790	0.02356	6.239	21.11	0.03	0.00	0	250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	5.88560	0.00589	22.27940	0.02228	5.886	21.19	0.03	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	5.71680	0.00572	21.66600	0.02167	5.717	21.23	0.03	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	1,259.14480	1.25914	930.93720	0.93094	1,259.145	21.44	0.98	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	1,357.90920	1.35791	1,026.32510	1.02633	1,357.909	21.85	0.98	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	3.70920	0.00371	14.22510	0.01423	3.709	21.85	0.02	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	3.62290	0.00362	13.83050	0.01383	3.623	21.91	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	3.01030	0.00301	11.04130	0.01104	3.010	22.36	0.01	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	2.94250	0.00294	10.73480	0.01073	2.943	22.42	0.01	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	2.62900	0.00263	9.32460	0.00932	2.629	22.70	0.01	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	2.35390	0.00235	8.10050	0.00810	2.354	22.99	0.01	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,556.55390	1.55655	1,220.20050	1.22020	1,556.554	22.99	0.99	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,606.31200	1.60631	1,269.13810	1.26914	1,606.312	23.27	0.99	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,656.09890	1.65610	1,318.21650	1.31822	1,656.099	23.56	0.99	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	1.64180	0.00164	5.02800	0.00503	1.642	23.95	0.01	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	1.36980	0.00137	4.04670	0.00405	1.370	24.47	0.01	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	1.31700	0.00132	3.87290	0.00387	1.317	24.58	0.01	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,855.46650	1.85547	1,515.80750	1.51581	1,855.466	24.69	0.99	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	1.26650	0.00127	3.70750	0.00371	1.267	24.69	0.01	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	1.24220	0.00124	3.62800	0.00363	1.242	24.75	0.01	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	1.06670	0.00107	3.05720	0.00306	1.067	25.20	0.00	2,089,387.97	31,047	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	1.04690	0.00105	2.99340	0.00299	1.047	25.26	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	1.02760	0.00103	2.93120	0.00293	1.028	25.32	0.00	285,888.95	4,428	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	0.87210	0.00087	2.43370	0.00243	0.872	25.83	0.00	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	0.82690	0.00083	2.29030	0.00229	0.827	26.00	0.00	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	2,194.88390	2.19488	1,853.94270	1.85394	2,194.884	26.62	1.00	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	0.67250	0.00067	1.80730	0.00181	0.673	26.68	0.00	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	0.60900	0.00061	1.61150	0.00161	0.609	27.02	0.00	0.00	0	1,406.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	0.52720	0.00053	1.36300	0.00136	0.527	27.53	0.00	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	0.44540	0.00045	1.11900	0.00112	0.445	28.16	0.00	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	0.42600	0.00043	1.06180	0.00106	0.426	28.33	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	0.39030	0.00039	0.95780	0.00096	0.390	28.67	0.00	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	0.36870	0.00037	0.89530	0.00090	0.369	28.90	0.00	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	0.24090	0.00024	0.54110	0.00054	0.241	30.70	0.00	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	0.18120	0.00018	0.38590	0.00039	0.181	32.04	0.00	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	0.14620	0.00015	0.33540	0.00034	0.146	33.16	0.00	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			13.65550	13.65550	13.99800	13.99800		16.30	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	369.58220	0.36958	184.10120	0.18410	369.582	17.19	0.66	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	13.98	Put	428.68370	0.42868	223.32220	0.22332	428.684	17.48	0.71	0.00	0	18,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	693.36100	0.69336	429.32610	0.42933	693.361	18.62	0.84	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	1,253.77580	1.25378	935.50730	0.93551	1,253.776	19.98	0.96	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,648.14440	1.64814	1,314.28710	1.31429	1,648.144	21.54	0.99	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			13.65710	13.65710	13.99970	13.99970		16.35	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	52.06980	0.05207	19.91750	0.01992	52.070	15.53	0.18	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 21/12/2018	Any day expiry	13.30	Put	75.92390	0.07592	25.96710	0.02597	75.924	15.71	0.24	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	20.16560	0.02017	63.63480	0.06363	20.166	19.37	0.07	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	15.60450	0.01560	52.28010	0.05228	15.605	19.53	0.06	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.67330	13.67330	14.01650	14.01650		15.94	0.00	0.00	0	1,760.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	38.99590	0.03900	18.11400	0.01811	38.996	15.15	0.13	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	334.53630	0.33454	179.51660	0.17952	334.536	16.42	0.57	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	96.87950	0.09688	203.15980	0.20316	96.880	17.76	0.24	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	668.31110	0.66831	426.97540	0.42698	668.311	17.85	0.77	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	1,309.90720	1.30991	1,001.36780	1.00137	1,309.907	19.89	0.93	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	1.16010	0.00116	1.40720	0.00141	1.160	26.47	0.00	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	1.28680	0.00129	1.39780	0.00140	1.287	30.90	0.00	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.67660	13.67660	14.01980	14.01980		16.11	0.00	0.00	0	55.00
\$ / R	On 03/01/2019	Any day expiry			13.67820	13.67820	14.02150	14.02150		16.16	0.00	0.00	0	0.00
\$ / R	On 03/01/2019	Any day expiry	13.57	Put	218.24750	0.21825	108.93270	0.10893	218.248	15.98	0.43	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	13.93	Call	179.29410	0.17929	339.53660	0.33954	179.294	16.88	0.37	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	14.35	Call	86.65900	0.08666	178.01270	0.17801	86.659	18.20	0.21	0.00	0	600.00
\$ / R	On 07/01/2019	Any day expiry			13.68480	13.68480	14.02830	14.02830		16.11	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	263.59360	0.26359	139.82180	0.13982	263.594	16.02	0.46	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	144.13200	0.14413	270.79050	0.27079	144.132	17.38	0.30	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	59.66460	0.05966	123.65960	0.12366	59.665	18.90	0.14	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			13.69790	13.69790	14.04190	14.04190		16.24	0.00	0.00	0	150.00
\$ / R	On 16/01/2019	Any day expiry			13.69960	13.69960	14.04350	14.04350		16.28	0.00	0.00	0	20.00
\$ / R	On 18/01/2019	Any day expiry			13.70290	13.70290	14.04690	14.04690		16.34	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	26.32070	0.02632	9.06710	0.00907	26.321	15.14	0.07	0.00	0	263.00
\$ / R	On 25/01/2019	Any day expiry			13.71440	13.71440	14.05880	14.05880		16.34	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry			13.72260	13.72260	14.06730	14.06730		16.32	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.72430	13.72430	14.06900	14.06900		16.34	0.00	2,758,300.00	200	1,249.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	94.06590	0.09407	47.25130	0.04725	94.066	15.38	0.19	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	688.68660	0.68869	472.24820	0.47225	688.687	17.61	0.67	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	726.30150	0.72630	503.96540	0.50397	726.301	17.74	0.68	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	171.61600	0.17162	279.60510	0.27961	171.616	18.07	0.28	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	68.68050	0.06868	119.62550	0.11963	68.681	19.82	0.13	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	44.11290	0.04411	81.33840	0.08134	44.113	20.41	0.09	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			13.74620	13.74620	14.09170	14.09170		16.50	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			13.74960	13.74960	14.09520	14.09520		16.54	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			13.76650	13.76650	14.11270	14.11270		16.48	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			13.77160	13.77160	14.11800	14.11800		16.53	0.00	2,768,000.00	200	4,705.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	136.78180	0.13678	79.61320	0.07961	136.782	15.49	0.22	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	732.54820	0.73255	526.15050	0.52615	732.548	17.55	0.62	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	768.49490	0.76849	556.95370	0.55695	768.495	17.66	0.63	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	224.71890	0.22472	334.26440	0.33426	224.719	18.28	0.30	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	111.55820	0.11156	171.81680	0.17182	111.558	19.92	0.16	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	79.35670	0.07936	125.46880	0.12547	79.357	20.60	0.12	0.00	0	250.00
\$ / R	On 05/03/2019	Any day expiry			13.78010	13.78010	14.12670	14.12670		16.67	0.00	0.00	0	80.00

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			13.80240	13.80240	14.14950	14.14950			16.80	0.00	93,193,804.80	6,752	64,128.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.17480	0.00217	1.68650	0.00169	2.175	20.64	0.00	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	18.98200	0.01898	13.32820	0.01333	18.982	16.92	0.04	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	59.03110	0.05903	40.41040	0.04041	59.031	15.25	0.10	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	64.38110	0.06438	42.85960	0.04286	64.381	15.28	0.11	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	114.73810	0.11474	0.00000	0.00000	114.738	15.48	0.18	30,669,954.95	12,664	6,332.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	137.35840	0.13736	82.29600	0.08230	137.358	15.55	0.20	0.00	0	16,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	142.23350	0.14223	85.55960	0.08556	142.234	15.57	0.21	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	162.95190	0.16295	99.57320	0.09957	162.952	15.63	0.23	0.00	0	15,434.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	176.90800	0.17691	109.14630	0.10915	176.908	15.66	0.24	0.00	0	1,155.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	198.20040	0.19820	123.64960	0.12365	198.200	15.73	0.26	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	208.28650	0.20829	130.26980	0.13027	208.287	15.78	0.27	0.00	0	10,125.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	244.19740	0.24420	154.15470	0.15415	244.197	15.93	0.30	0.00	0	224,707.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	275.47040	0.27547	175.34700	0.17535	275.470	16.06	0.33	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	287.78260	0.28778	183.78400	0.18378	287.783	16.11	0.34	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	304.69090	0.30469	195.46260	0.19546	304.691	16.17	0.35	0.00	0	2,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	331.10750	0.33111	214.14980	0.21415	331.108	16.26	0.37	0.00	0	20,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	349.41730	0.34942	228.04410	0.22804	349.417	16.33	0.38	0.00	0	2,550.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	373.08270	0.37308	246.17870	0.24618	373.083	16.41	0.40	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	397.60940	0.39761	265.16240	0.26516	397.609	16.48	0.42	0.00	0	9,570.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	407.65760	0.40766	0.00000	0.00000	407.658	16.52	0.42	37,064,631.81	6,332	6,332.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	438.60970	0.43861	297.31250	0.29731	438.610	16.61	0.44	0.00	0	14,200.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	449.19370	0.44919	305.68820	0.30569	449.194	16.64	0.45	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	459.90960	0.45991	314.20250	0.31420	459.910	16.67	0.46	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	476.22760	0.47623	327.22630	0.32723	476.228	16.72	0.47	0.00	0	17,981.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	498.43960	0.49844	345.06280	0.34506	498.440	16.78	0.48	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	533.57510	0.53358	372.82450	0.37282	533.575	16.91	0.50	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	539.56990	0.53957	377.56700	0.37757	539.570	16.93	0.50	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	563.85430	0.56385	396.87090	0.39687	563.854	17.01	0.51	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	626.66990	0.62667	447.42050	0.44742	626.670	17.23	0.54	0.00	0	22,406.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	652.60850	0.65261	468.54390	0.46854	652.608	17.31	0.55	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	363.13440	0.36313	508.29780	0.50830	363.134	17.66	0.40	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	760.73440	0.76073	558.79780	0.55880	760.734	17.66	0.60	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	817.26700	0.81727	607.67080	0.60767	817.267	17.83	0.62	0.00	0	7,028.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	334.04410	0.33404	469.67870	0.46968	334.044	17.87	0.38	0.00	0	250.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	867.99350	0.86799	651.94080	0.65194	867.994	17.98	0.64	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	919.83160	0.91983	697.55810	0.69756	919.832	18.13	0.65	0.00	0	2,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	934.84080	0.93484	710.83150	0.71083	934.841	18.17	0.66	0.00	0	7,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	942.37470	0.94237	717.50740	0.71751	942.375	18.20	0.66	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	292.33240	0.29233	0.00000	0.00000	292.332	18.22	0.34	59,152,947.91	12,664	6,332.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	287.51060	0.28751	407.19010	0.40719	287.511	18.26	0.33	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	282.76860	0.28277	400.77260	0.40077	282.769	18.30	0.33	0.00	0	224,707.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	980.36860	0.98037	751.27260	0.75127	980.369	18.30	0.67	0.00	0	20,050.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	1,003.40630	1.00341	771.83160	0.77183	1,003.406	18.37	0.68	0.00	0	108.00	

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	14.56	Put	1,026.62010	1.02662	792.61550	0.79262	1,026.620	18.43	0.68	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	1,097.29840	1.09730	856.25630	0.85626	1,097.298	18.62	0.70	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	1,169.43760	1.16944	921.74280	0.92174	1,169.438	18.82	0.72	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	220.69530	0.22070	315.86780	0.31587	220.695	18.95	0.27	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,226.49410	1.22649	973.87850	0.97388	1,226.494	18.97	0.74	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,234.70870	1.23471	981.40950	0.98141	1,234.709	18.99	0.74	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,242.93910	1.24294	988.96070	0.98896	1,242.939	19.01	0.74	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,251.18500	1.25118	996.53200	0.99653	1,251.185	19.03	0.74	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	187.53970	0.18754	269.85310	0.26985	187.540	19.37	0.23	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,419.18650	1.41919	1,152.03570	1.15204	1,419.186	19.46	0.77	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,470.64330	1.47064	1,200.07280	1.20007	1,470.643	19.59	0.78	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,487.89470	1.48789	1,216.21630	1.21622	1,487.895	19.63	0.79	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,496.53850	1.49654	1,224.31340	1.22431	1,496.539	19.65	0.79	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	163.63530	0.16364	236.35760	0.23636	163.635	19.74	0.21	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,548.65260	1.54865	1,273.22150	1.27322	1,548.653	19.78	0.80	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,557.37410	1.55737	1,281.42510	1.28143	1,557.374	19.80	0.80	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	157.10180	0.15710	227.38230	0.22738	157.102	19.84	0.20	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,662.02860	1.66203	1,381.02890	1.38103	1,662.029	20.01	0.82	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	135.07200	0.13507	198.03600	0.19804	135.072	20.15	0.17	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	129.55480	0.12955	190.64900	0.19065	129.555	20.24	0.17	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	128.47980	0.12848	189.20690	0.18921	128.480	20.26	0.17	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	124.27860	0.12428	183.56620	0.18357	124.279	20.33	0.16	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	122.23180	0.12223	180.81550	0.18082	122.232	20.37	0.16	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	120.22310	0.12022	178.11110	0.17811	120.223	20.40	0.16	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	108.89530	0.10890	161.91320	0.16191	108.895	20.61	0.14	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	96.34040	0.09634	143.75830	0.14376	96.340	20.88	0.13	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	94.79050	0.09479	141.50760	0.14151	94.790	20.91	0.13	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	90.30340	0.09030	134.98250	0.13498	90.303	21.02	0.12	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	84.00500	0.08400	125.79680	0.12580	84.005	21.18	0.11	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	82.67310	0.08267	123.84910	0.12385	82.673	21.21	0.11	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	74.56710	0.07457	111.96640	0.11197	74.567	21.44	0.10	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	65.28080	0.06528	98.28200	0.09828	65.281	21.74	0.09	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	61.36950	0.06137	92.49510	0.09250	61.369	21.88	0.09	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	52.73800	0.05274	79.62690	0.07963	52.738	22.24	0.07	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	51.96960	0.05197	78.45520	0.07846	51.970	22.28	0.07	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	40.17500	0.04018	60.39570	0.06040	40.175	22.94	0.06	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	39.89570	0.03990	59.96770	0.05997	39.896	22.96	0.06	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	38.53530	0.03854	57.96230	0.05796	38.535	23.05	0.05	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	36.97500	0.03697	55.80870	0.05581	36.975	23.16	0.05	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	36.72310	0.03672	55.45930	0.05546	36.723	23.18	0.05	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	36.47250	0.03647	55.11380	0.05511	36.473	23.20	0.05	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	33.39820	0.03340	50.85610	0.05086	33.398	23.44	0.05	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	31.87420	0.03187	48.73770	0.04874	31.874	23.57	0.05	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	27.96820	0.02797	43.28790	0.04329	27.968	23.94	0.04	0.00	0	16,000.00

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	18.00	Call	20.05780	0.02006	32.79430	0.03279	20.058	24.78	0.03	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	13.05180	0.01305	26.76600	0.02677	13.052	24.78	0.02	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.81780	13.81780	14.16530	14.16530		16.98	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	566.88500	0.56688	0.00000	0.00000	566.885	17.04	0.50	221,663,969.28	32,000	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	641.40930	0.64141	463.40000	0.46340	641.409	17.30	0.53	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.82120	13.82120	14.16880	14.16880		17.02	0.00	2,778,000.00	200	4,356.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	179.33450	0.17933	112.54390	0.11254	179.335	15.75	0.23	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	777.87850	0.77788	578.10380	0.57810	777.879	17.75	0.59	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	812.61380	0.81261	608.21510	0.60822	812.614	17.85	0.60	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	277.02780	0.27703	385.65910	0.38566	277.028	18.73	0.31	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	155.18170	0.15518	221.34410	0.22134	155.182	20.23	0.19	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	117.61160	0.11761	170.38330	0.17038	117.612	20.84	0.15	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.82800	13.82800	14.17580	14.17580		17.01	0.00	0.00	0	55.00
\$ / R	On 26/04/2019	Any day expiry			13.86900	13.86900	14.21790	14.21790		17.22	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			13.87590	13.87590	14.22490	14.22490		17.20	0.00	2,788,800.00	200	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	219.03980	0.21904	145.29600	0.14530	219.040	15.90	0.25	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	795.24280	0.79524	1,019.81650	1.01982	795.243	16.53	0.62	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	816.73380	0.81673	623.06070	0.62306	816.734	17.77	0.56	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	850.44710	0.85045	652.17890	0.65218	850.447	17.86	0.57	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	322.00350	0.32200	429.05890	0.42906	322.003	18.99	0.31	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	195.17110	0.19517	265.78720	0.26579	195.171	20.36	0.20	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	155.18860	0.15519	213.28140	0.21328	155.189	20.89	0.17	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			13.92890	13.92890	14.27930	14.27930		17.36	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	254.18680	0.25419	175.72540	0.17573	254.187	16.03	0.25	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	850.19630	0.85020	661.41590	0.66142	850.196	17.79	0.54	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	883.13100	0.88313	690.23220	0.69023	883.131	17.88	0.55	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	360.24300	0.36024	465.38850	0.46539	360.243	19.24	0.32	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	229.94300	0.22994	304.48900	0.30449	229.943	20.48	0.21	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	186.95060	0.18695	248.51760	0.24852	186.951	20.99	0.18	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			13.93400	13.93400	14.28460	14.28460		17.34	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.95290	13.95290	14.30410	14.30410		17.41	0.00	167,434.80	12	18,736.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	8.27140	0.00827	6.76620	0.00677	8.271	16.80	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	100.88920	0.10089	65.63180	0.06563	100.889	15.65	0.12	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	195.77150	0.19577	134.46580	0.13447	195.772	15.87	0.20	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	262.32950	0.26233	184.19590	0.18420	262.330	16.07	0.25	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	268.72780	0.26873	189.14440	0.18914	268.728	16.08	0.26	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	353.34820	0.35335	255.67980	0.25568	353.348	16.28	0.31	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	640.84870	0.64085	484.84330	0.48484	640.849	17.22	0.45	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	669.24670	0.66925	509.16010	0.50916	669.247	17.30	0.46	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	700.79410	0.70079	883.75640	0.88376	700.794	17.46	0.52	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	545.50940	0.54551	694.19390	0.69419	545.509	18.20	0.43	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	498.32850	0.49833	635.99470	0.63599	498.328	18.47	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	1,161.59560	1.16160	944.75090	0.94475	1,161.596	18.56	0.61	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	436.35240	0.43635	557.98470	0.55798	436.352	18.90	0.36	0.00	0	30,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	375.09300	0.37509	480.09740	0.48010	375.093	19.40	0.31	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	282.64460	0.28264	367.04550	0.36705	282.645	20.23	0.25	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	255.90120	0.25590	334.73550	0.33474	255.901	20.48	0.23	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	239.64830	0.23965	313.86630	0.31387	239.648	20.65	0.21	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	229.46040	0.22946	300.75460	0.30075	229.460	20.76	0.21	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	102.18730	0.10219	126.63970	0.12664	102.187	24.42	0.09	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			13.96320	13.96320	14.31470	14.31470		17.41	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,232.15940	1.23216	1,010.69570	1.01070	1,232.159	18.70	0.62	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	137.53830	0.13754	171.84030	0.17184	137.538	22.79	0.13	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			13.97690	13.97690	14.32890	14.32890		17.52	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	282.69430	0.28269	202.18120	0.20218	282.694	16.13	0.26	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	879.09200	0.87909	695.28580	0.69529	879.092	17.85	0.52	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	911.50600	0.91151	723.99210	0.72399	911.506	17.94	0.53	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	392.78510	0.39279	498.74060	0.49874	392.785	19.51	0.32	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	260.53870	0.26054	337.99170	0.33799	260.539	20.68	0.22	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	216.80090	0.21680	282.06320	0.28206	216.801	21.17	0.19	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			13.98200	13.98200	14.33420	14.33420		17.50	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.98550	13.98550	14.33770	14.33770		17.53	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	464.42310	0.46442	345.93200	0.34593	464.423	16.64	0.36	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	212.12280	0.21212	275.13710	0.27514	212.123	21.31	0.18	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.03350	14.03350	14.38730	14.38730		17.65	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	313.02250	0.31302	231.10150	0.23110	313.023	16.21	0.26	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	908.71320	0.90871	729.85390	0.72985	908.713	17.88	0.50	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	940.60050	0.94060	758.40720	0.75841	940.601	17.96	0.51	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	430.55020	0.43055	538.12820	0.53813	430.550	19.73	0.32	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	296.02420	0.29602	376.48550	0.37649	296.024	20.83	0.23	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	251.55160	0.25155	320.51420	0.32051	251.552	21.31	0.20	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.03520	14.03520	14.38910	14.38910		17.65	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.05580	14.05580	14.41040	14.41040		17.65	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	1,102.20230	1.10220	906.39680	0.90640	1,102.202	18.31	0.55	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	290.73550	0.29074	366.74620	0.36675	290.735	21.05	0.22	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.08500	14.08500	14.44050	14.44050		17.76	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	338.89520	0.33890	255.43370	0.25543	338.895	16.29	0.26	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	933.25790	0.93326	757.20110	0.75720	933.258	17.91	0.49	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	964.71800	0.96472	785.60720	0.78561	964.718	17.98	0.50	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	457.27160	0.45727	564.60400	0.56460	457.272	19.93	0.32	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	323.08970	0.32309	404.38680	0.40439	323.090	20.99	0.24	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	277.80820	0.27781	348.04300	0.34804	277.808	21.47	0.21	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.09010	14.09010	14.44580	14.44580		17.74	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.09530	14.09530	14.45120	14.45120		17.76	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	130.29730	0.13030	176.30800	0.17631	130.297	24.48	0.10	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.11450	14.11450	14.47070	14.47070		17.75	0.00	1,693,740.00	120	14,099.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	12.75480	0.01275	11.45720	0.01146	12.755	14.99	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	196.25370	0.19625	130.86560	0.13087	196.254	15.63	0.17	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 16/09/2019	Foreign Exchange Future	13.91	Put	771.91910		0.77192		616.76920	0.61677	771.919	17.46	0.43	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	806.56220		0.80656		647.35530	0.64736	806.562	17.55	0.44	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	877.91720		0.87792		710.72140	0.71072	877.917	17.74	0.46	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	908.21140		0.90821		737.96920	0.73797	908.211	17.81	0.47	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	951.30660		0.95131		776.94280	0.77694	951.307	17.91	0.48	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	1,027.17770		1.02718		845.92240	0.84592	1,027.178	18.09	0.51	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	1,289.99690		1.29000	1,086.17680	1.08618	1,289.997	18.66	0.57	0.00	0	1,200.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,784.89230		1.78489	1,546.23680	1.54624	1,784.892	19.66	0.66	0.00	0	5,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,927.93150		1.92793	1,682.08800	1.68209	1,927.931	19.92	0.68	0.00	0	2,571.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	423.90180		0.42390	525.12140	0.52512	423.902	20.33	0.29	0.00	0	1,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	256.46680		0.25647	310.69770	0.31070	256.467	22.28	0.18	0.00	0	800.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	229.68030		0.22968	274.40970	0.27441	229.680	23.06	0.16	0.00	0	5,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	217.87430		0.21787	259.57120	0.25957	217.874	23.45	0.15	0.00	0	2,700.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	213.67690		0.21368	254.29290	0.25429	213.677	23.60	0.15	0.00	0	2,571.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	196.60980		0.19661	232.82310	0.23282	196.610	24.28	0.14	0.00	0	81,930.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	182.97680		0.18298	223.34210	0.22334	182.977	24.40	0.13	0.00	0	1,200.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	169.15330		0.16915	215.53950	0.21554	169.153	24.40	0.12	0.00	0	33,715.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	165.85090		0.16585	213.67390	0.21367	165.851	24.40	0.12	0.00	0	141,127.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	119.88510		0.11989	162.60510	0.16261	119.885	24.40	0.09	0.00	0	33,151.00	
\$ / R	On 30/09/2019	Any day expiry			14.13890		14.13890	14.49560	14.49560			17.83	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	362.77800		0.36278	276.40120	0.27640	362.778	16.35	0.26	0.00	0	500.00	
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	954.96890		0.95497	782.64550	0.78265	954.969	17.90	0.48	0.00	0	250.00	
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	986.01950		0.98602	810.88740	0.81089	986.019	17.97	0.49	0.00	0	250.00	
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	486.47860		0.48648	595.95390	0.59595	486.479	20.05	0.32	0.00	0	500.00	
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	352.31010		0.35231	435.84100	0.43584	352.310	21.09	0.24	0.00	0	250.00	
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	304.61900		0.30462	377.24250	0.37724	304.619	21.58	0.21	0.00	0	250.00	
\$ / R	On 02/10/2019	Any day expiry			14.14230		14.14230	14.49920	14.49920			17.84	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.19290		14.19290	14.55080	14.55080			17.92	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	385.92590		0.38593	296.86700	0.29687	385.926	16.42	0.26	0.00	0	500.00	
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	976.06180		0.97606	807.23250	0.80723	976.062	17.92	0.47	0.00	0	250.00	
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	1,006.74370		1.00674	835.29490	0.83529	1,006.744	17.99	0.47	0.00	0	250.00	
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	509.44350		0.50944	620.16280	0.62016	509.443	20.22	0.32	0.00	0	500.00	
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	377.57440		0.37757	462.24960	0.46225	377.574	21.25	0.24	0.00	0	250.00	
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	331.44330		0.33144	405.04930	0.40505	331.443	21.75	0.22	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry			14.24340		14.24340	14.60240	14.60240			17.99	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	404.99950		0.40500	313.28320	0.31328	404.999	16.45	0.26	0.00	0	500.00	
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	993.31980		0.99332	828.16580	0.82817	993.320	17.91	0.46	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	1,024.18330		1.02418	856.09190	0.85609	1,024.183	17.99	0.47	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	533.54530		0.53355	645.66330	0.64566	533.545	20.35	0.32	0.00	0	500.00	
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	402.44630		0.40245	488.83870	0.48884	402.446	21.37	0.25	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	359.02420		0.35902	432.48540	0.43249	359.024	21.92	0.22	0.00	0	250.00	
\$ / R	On 02/12/2019	Any day expiry			14.24860		14.24860	14.60810	14.60810			17.98	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.26910		14.26910	14.62910	14.62910			18.09	0.00	0.00	0	9,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	94.20660		0.09421	62.66780	0.06267	94.207	14.25	0.09	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 13/12/2019	Foreign Exchange Future	13.66	Put	697.54720		0.69755	571.82550	0.57183	697.547	17.14	0.37	0.00	0	1,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	370.74560		0.37075	441.74100	0.44174	370.746	22.10	0.22	0.00	0	1,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	161.53970		0.16154	212.00090	0.21200	161.540	24.16	0.11	0.00	0	2,000.00	
\$ / R	On 31/12/2019	Any day expiry			14.30270		14.30270	14.66350	14.66350		18.13	0.00	0.00	0	0.00	
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	426.10050		0.42610	330.21350	0.33021	426.101	16.53	0.26	0.00	0	500.00	
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	1,014.31020		1.01431	850.07880	0.85008	1,014.310	17.99	0.45	0.00	0	250.00	
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	1,044.98210		1.04498	877.91710	0.87792	1,044.982	18.06	0.45	0.00	0	250.00	
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	564.46190		0.56446	675.74350	0.67574	564.462	20.58	0.32	0.00	0	500.00	
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	435.76950		0.43577	522.34220	0.52234	435.769	21.59	0.25	0.00	0	250.00	
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	395.80610		0.39581	466.56370	0.46656	395.806	22.20	0.23	0.00	0	250.00	
\$ / R	On 02/01/2020	Any day expiry			14.30640		14.30640	14.66740	14.66740		18.15	0.00	0.00	0	55.00	
\$ / R	On 31/01/2020	Any day expiry			14.36060		14.36060	14.72280	14.72280		18.28	0.00	0.00	0	55.00	
\$ / R	On 02/03/2020	Any day expiry			14.41850		14.41850	14.78200	14.78200		18.44	0.00	0.00	0	55.00	
\$ / R	On 16/03/2020	Foreign Exchange Future			14.44470		14.44470	14.80870	14.80870		18.46	0.00	0.00	0	3,966.00	
\$ / R	On 02/04/2020	Any day expiry			14.47650		14.47650	14.84120	14.84120		18.54	0.00	0.00	0	55.00	
\$ / R	On 29/04/2020	Any day expiry			14.52690		14.52690	14.89280	14.89280		18.62	0.00	0.00	0	55.00	
\$ / R	On 02/06/2020	Any day expiry			14.59040		14.59040	14.95770	14.95770		18.70	0.00	0.00	0	1,055.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			14.60910		14.60910	14.97680	14.97680		18.71	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			14.69510		14.69510	15.06470	15.06470		18.83	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			14.78480		14.78480	15.15640	15.15640		18.93	0.00	0.00	0	0.00	
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.64580		13.64580	13.98790	13.98790		16.56	0.00	204,687.00	15	464.00	
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.80240		13.80240	14.14950	14.14950		16.80	0.00	0.00	0	10.00	
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.95290		13.95290	14.30410	14.30410		17.41	0.00	0.00	0	0.00	
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.11450		14.11450	14.47070	14.47070		17.75	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.26910		14.26910	14.62910	14.62910		18.09	0.00	0.00	0	0.00	
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.44470		14.44470	14.80870	14.80870		18.46	0.00	0.00	0	0.00	
£ / R	On 30/11/2018	Any day expiry			17.42680		17.42680	17.84250	17.84250		17.01	0.00	0.00	0	13.00	
£ / R	On 14/12/2018	Foreign Exchange Future			17.44960		17.44960	17.88010	17.88010		16.46	0.00	366,441.60	21	417,924.00	
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	5.85530		0.00586	13.26980	0.01327	5.855	23.77	0.02	0.00	0	200.00	
£ / R	On 31/01/2019	Any day expiry			17.59660		17.59660	18.03260	18.03260		16.36	0.00	0.00	0	27.00	
£ / R	On 18/03/2019	Foreign Exchange Future			17.73650		17.73650	18.17580	18.17580		16.42	0.00	8,531,256.50	481	12,349.00	
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	788.22680		0.78823	574.40760	0.57441	788.227	16.64	0.55	0.00	0	500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,664.75910		1.66476	1,333.44440	1.33344	1,664.759	17.78	0.78	0.00	0	1,000.00	
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	110.62040		0.11062	174.46330	0.17446	110.620	18.56	0.13	0.00	0	500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	95.48610		0.09549	151.32840	0.15133	95.486	18.72	0.11	0.00	0	1,500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	35.77240		0.03577	55.00440	0.05500	35.772	20.00	0.05	0.00	0	500.00	
£ / R	On 29/03/2019	Any day expiry			17.77060		17.77060	18.21030	18.21030		16.48	0.00	0.00	0	24.00	
£ / R	On 14/06/2019	Foreign Exchange Future			18.00920		18.00920	18.45620	18.45620		16.68	0.00	8,572,379.20	476	5,539.00	
£ / R	On 16/09/2019	Foreign Exchange Future			18.30390		18.30390	18.76210	18.76210		17.15	0.00	8,859,087.60	484	11,480.00	
£ / R	On 13/12/2019	Foreign Exchange Future			18.58590		18.58590	19.05470	19.05470		17.53	0.00	18,474,384.60	994	247.00	
£ / R	On 16/03/2020	Foreign Exchange Future			18.90280		18.90280	19.38290	19.38290		18.13	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		0.12055	0.12055		0.12288	0.12288		28.14	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.12297	0.12297		0.12535	0.12535		20.30	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12525	0.12525		0.12769	0.12769		23.46	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future		0.12776	0.12776		0.13028	0.13028		23.08	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future		0.13020	0.13020		0.13278	0.13278		23.10	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.13617	0.13617		0.13886	0.13886		23.26	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry		15.52440	15.52440		15.74550	15.74550		17.68	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.54880	15.54880		15.78560	15.78560		15.18	0.00	5,815,251.20	374	121,441.00
€ / R	On 21/12/2018	Any day expiry		15.57020	15.57020		15.80730	15.80730		14.70	0.00	0.00	0	0.00
€ / R	On 21/12/2018	Any day expiry	15.83	Put	390.77500	0.39078	253.76770	0.25377	390.775	15.53	0.66	0.00	0	32,000.00
€ / R	On 03/01/2019	Any day expiry		15.61970	15.61970		15.85070	15.85070		14.38	0.00	0.00	0	0.00
€ / R	On 03/01/2019	Any day expiry	15.85	Put	421.84410	0.42184	297.42710	0.29743	421.844	15.04	0.61	0.00	0	13,000.00
€ / R	On 18/03/2019	Foreign Exchange Future		15.86110	15.86110		16.10520	16.10520		15.49	0.00	24,505,399.50	1,545	36,677.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	400.20650	0.40021	312.44400	0.31244	400.207	15.18	0.40	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	480.54930	0.48055	605.53080	0.60553	480.549	15.76	0.48	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	1,636.57340	1.63657	1,444.84740	1.44485	1,636.573	18.17	0.80	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	25.44770	0.02545	36.72430	0.03672	25.448	21.16	0.04	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.15930	16.15930		16.41000	16.41000		16.12	0.00	8,629,066.20	534	4,942.00
€ / R	On 14/08/2019	Any day expiry		16.37120	16.37120		16.62780	16.62780		16.41	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,319.02960	1.31903	1,175.57840	1.17558	1,319.030	17.28	0.58	284,389,467.30	30,000	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	237.30210	0.23730	278.95890	0.27896	237.302	20.73	0.17	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.48710	16.48710		16.74580	16.74580		16.57	0.00	8,968,982.40	544	9,941.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	426.88900	0.42689	498.47180	0.49847	426.889	19.23	0.27	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future		16.79480	16.79480		17.05780	17.05780		16.85	0.00	9,304,319.20	554	277.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	112.12540	0.11213	99.04320	0.09904	112.125	15.40	0.09	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	781.66420	0.78166	691.65640	0.69166	781.664	16.05	0.37	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	385.23600	0.38524	423.31160	0.42331	385.236	21.58	0.21	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future		17.09800	17.09800		17.37300	17.37300		17.16	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.43000	97.43000		97.61000	97.61000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future		609.36700	609.36700		606.56400	606.56400			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future		620.07200	620.07200		617.22200	617.22200			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future		632.40600	632.40600		629.50700	629.50700			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		704.32900	704.32900		698.87800	698.87800			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future		716.70200	716.70200		711.15800	711.15800			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future		730.95800	730.95800		725.31300	725.31300			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future		639.50600	639.50600		633.55500	633.55500			0.00	0.00	0	910.00
ALBI	On 02/05/2019	Index Future		650.74100	650.74100		644.68700	644.68700			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future		663.68500	663.68500		657.51900	657.51900			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2018	Foreign Exchange Future		9.99310	9.99310		10.11510	10.11510		12.47	0.00	0.00	0	19,696.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future		10.12410	10.12410		10.24900	10.24900		12.74	0.00	0.00	0	324.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.25090	10.25090		10.37890	10.37890		13.30	0.00	0.00	0	4,934.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future		10.38900	10.38900		10.52010	10.52010		13.86	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future		10.52020	10.52020		10.65410	10.65410		14.19	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future		10.67060	10.67060		10.80690	10.80690		14.73	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future		10.28850	10.28850		10.48930	10.48930		13.54	0.00	0.00	0	700.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		10.42810	10.42810		10.63210	10.63210		13.94	0.00	0.00	0	250.00
CAD/ R	On 14/06/2019	Foreign Exchange Future		10.55720	10.55720		10.76400	10.76400		14.45	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future		10.57280	10.57280		10.78050	10.78050		14.87	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future		10.70860	10.70860		10.92090	10.92090		15.33	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future		10.84080	10.84080		11.05640	11.05640		15.78	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future		78.25000	78.25000		140.56000	140.56000			0.00	0.00	0	10,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.71290	13.71290		14.01470	14.01470		15.16	0.00	0.00	0	1,266.00
CHF / R	On 18/03/2019	Foreign Exchange Future		14.00450	14.00450		14.31420	14.31420		15.95	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.28240	14.28240		14.59980	14.59980		16.89	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		14.58770	14.58770		14.91480	14.91480		17.67	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		14.87470	14.87470		15.20750	15.20750		18.06	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		15.49110	15.49110		15.83470	15.83470		18.67	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		1.96670	1.96670		2.00980	2.00980		15.28	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		1.98440	1.98440		2.02770	2.02770		14.86	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.00300	2.00300		2.04680	2.04680		15.19	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.09140	2.09140		2.12180	2.12180		14.68	0.00	0.00	0	140.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.13400	2.13400		2.16630	2.16630		14.84	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.17600	2.17600		2.20860	2.20860		15.37	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.22100	2.22100		2.25500	2.25500		15.51	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.34140	2.34140		2.37700	2.37700		16.51	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.39080	2.39080		2.42710	2.42710		17.02	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 07/02/2019	Bond Future	11.01784		77.84523		11.15273	77.06745			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future	11.11453		75.42157		11.25383	74.63039			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.21040		76.92279		11.35450	76.11686			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 07/02/2019	Bond Future	11.24293		80.07293		11.37768	79.18971			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.33952		77.21897		11.47873	76.32060			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.43372		78.75652		11.57762	77.84134			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 07/02/2019	GOVI	633.01200		633.01200		626.95300	626.95300			0.00	0.00	0	454.00
GOVI	On 02/05/2019	GOVI	644.13200		644.13200		637.96900	637.96900			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	656.94500		656.94500		650.66700	650.66700			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.74500		1.74500		1.78820	1.78820		16.54	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.76920		1.76920		1.81340	1.81340		17.23	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.79130		1.79130		1.83620	1.83620		17.46	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	132.38471		132.38471		132.29350	132.29350			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	134.74011		134.74011		134.64781	134.64781			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	137.40520		137.40520		137.31285	137.31285			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 07/02/2019	Bond Future	100.43568		100.43568		100.42395	100.42395			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	101.14961		101.14961		101.13797	101.13797			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	103.18545		103.18545		103.17503	103.17503			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 07/02/2019	Bond Future	102.48240		102.48240		102.34617	102.34617			0.00	0.00	0	6,770.00
I2033	On 02/05/2019	Bond Future	103.16027		103.16027		103.02204	103.02204			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	105.23647		105.23647		105.09694	105.09694			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 07/02/2019	Bond Future	119.95530		119.95530		119.94080	119.94080			0.00	0.00	0	9,912.00
I2038	On 02/05/2019	Bond Future	122.08959		122.08959		122.07525	122.07525			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	124.49422		124.49422		124.48138	124.48138			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 07/02/2019	Bond Future	114.07002		114.07002		113.94913	113.94913			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future	114.41352		114.41352		114.29073	114.29073			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	116.71642		116.71642		116.59286	116.59286			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

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
I2050	On 07/02/2019	Bond Future	117.79338		117.79338		117.65622	117.65622			0.00	0.00	0	10,349.00
I2050	On 02/05/2019	Bond Future	119.88926		119.88926		119.75004	119.75004			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	120.48359		120.48359		120.34330	120.34330			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 07/02/2019	Index Future	253.73700		253.73700		253.80300	253.80300			0.00	0.00	0	528.00
IGOV	On 02/05/2019	Index Future	258.25100		258.25100		258.31900	258.31900			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future	263.44800		263.44800		263.52100	263.52100			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	20,000.00
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	0.13280		0.13280		0.13600	0.13600			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.13270		0.13270		0.13570	0.13570			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13240		0.13240		0.13560	0.13560			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.13220		0.13220		0.13550	0.13550			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.13100		0.13100		0.13430	0.13430			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.12980		0.12980		0.13320	0.13320			0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.60250		1.60250		1.62730	1.62730		13.60	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.62770		1.62770		1.65330	1.65330		14.15	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.65210		1.65210		1.67790	1.67790		14.41	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.36560		9.36560		9.50620	9.50620		12.84	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.48870		9.48870		9.63170	9.63170		13.03	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.60840		9.60840		9.75390	9.75390		13.56	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	9.73760		9.73760		9.88680	9.88680		14.35	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.21770		10.21770		10.37340	10.37340		15.39	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.35730		10.35730		10.51430	10.51430		15.88	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.30060		1.30060		1.31770	1.31770			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.30450		1.30450		1.32530	1.32530			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.30820		1.30820		1.33150	1.33150			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future	1.27880		1.27880		1.27830	1.27830			0.00	0.00	0	250.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future	1.28500		1.28500		1.28460	1.28460			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future	1.29070		1.29070		1.29030	1.29030			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future	1.29680		1.29680		1.29660	1.29660			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future	1.30250		1.30250		1.30250	1.30250			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future	1.30860		1.30860		1.30890	1.30890			0.00	0.00	0	0.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future	1.13950		1.13950		1.12850	1.12850			0.00	5,697.50	5	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 18/03/2019		Foreign Exchange Future	1.14920	1.14920		1.13820	1.13820			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019		Foreign Exchange Future	1.15810	1.15810		1.14720	1.14720			0.00	674,014.20	582	582.00
QUANTO € / \$	On 16/09/2019		Foreign Exchange Future	1.16810	1.16810		1.15720	1.15720			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019		Foreign Exchange Future	1.17700	1.17700		1.16600	1.16600			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020		Foreign Exchange Future	1.18370	1.18370		1.17320	1.17320			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018		Foreign Exchange Future	8.29550	8.29550	0.12030	8.13780	8.13780		19.64	0.00	0.00	0	0.00
R186	On 07/02/2019		Bond Future	8.94114	110.16906		9.08687	109.31801		6.92	0.00	27,542,265.00	250	69,977.00
R186	On 07/02/2019	8.30	Call	156.97000	0.15697		87.04000	0.08704	156.970	6.29	0.11	0.00	0	210.00
R186	On 07/02/2019	8.50	Call	343.21000	0.34321		206.40000	0.20640	343.210	6.36	0.20	0.00	0	1,000.00
R186	On 07/02/2019	8.77	Call	829.53000	0.82953		555.03000	0.55503	829.530	6.58	0.38	0.00	0	1,170.00
R186	On 07/02/2019	9.10	Put	896.18000	0.89618		1,274.30000	1.27430	896.180	6.82	0.38	0.00	0	1,000.00
R186	On 07/02/2019	9.20	Call	2,204.20000	2.20420		1,673.94000	1.67394	2,204.200	6.89	0.68	0.00	0	3,000.00
R186	On 07/02/2019	9.23	Call	2,324.84000	2.32484		1,778.11000	1.77811	2,324.840	6.91	0.70	0.00	0	3,000.00
R186	On 07/02/2019	9.27	Call	2,490.25000	2.49025		1,922.25000	1.92225	2,490.250	6.93	0.72	0.00	0	1,170.00
R186	On 07/02/2019	9.30	Put	537.56000	0.53756		805.20000	0.80520	537.560	6.96	0.26	71,677,809.08	2,500	5,000.00
R186	On 07/02/2019	9.38	Call	2,969.08000	2.96908		2,346.92000	2.34692	2,969.080	7.01	0.78	0.00	0	6,000.00
R186	On 07/02/2019	9.50	Put	307.22000	0.30722		484.83000	0.48483	307.220	7.10	0.17	45,733,080.64	2,500	5,000.00
R186	On 07/02/2019	9.90	Put	97.54000	0.09754		167.44000	0.16744	97.540	7.57	0.06	0.00	0	1,000.00
R186	On 07/02/2019	9.92	Put	91.95000	0.09195		158.44000	0.15844	91.950	7.59	0.06	0.00	0	1,170.00
R186	On 02/05/2019		Bond Future	8.99538	112.10464		9.14751	111.23900		7.01	0.00	0.00	0	0.00
R186	On 02/05/2019	8.50	Call	779.84000	0.77984		570.22000	0.57022	779.840	6.39	0.28	2,067,297.01	67	7,000.00
R186	On 02/05/2019	8.62	Call	1,013.23000	1.01323		758.71000	0.75871	1,013.230	6.50	0.33	0.00	0	90.00
R186	On 02/05/2019	8.65	Call	1,077.38000	1.07738		811.27000	0.81127	1,077.380	6.53	0.35	0.00	0	3,250.00
R186	On 02/05/2019	8.70	Call	1,189.93000	1.18993		904.21000	0.90421	1,189.930	6.57	0.37	0.00	0	200.00
R186	On 02/05/2019	9.00	Call	1,996.97000	1.99697		1,591.05000	1.59105	1,996.970	6.83	0.51	3,809,208.96	67	7,000.00
R186	On 02/05/2019	9.20	Call	2,649.47000	2.64947		2,165.73000	2.16573	2,649.470	6.97	0.60	0.00	0	90.00
R186	On 02/05/2019	9.25	Call	2,826.40000	2.82640		2,323.98000	2.32398	2,826.400	7.01	0.62	0.00	0	3,250.00
R186	On 02/05/2019	9.30	Call	3,010.09000	3.01009		2,489.46000	2.48946	3,010.090	7.05	0.64	0.00	0	200.00
R186	On 02/05/2019	9.75	Put	661.07000	0.66107		868.40000	0.86840	661.070	7.50	0.21	1,558,158.69	67	7,000.00
R186	On 02/05/2019	9.96	Put	489.54000	0.48954		650.65000	0.65065	489.540	7.77	0.16	0.00	0	90.00
R186	On 02/05/2019	10.02	Put	449.36000	0.44936		599.08000	0.59908	449.360	7.85	0.15	0.00	0	3,250.00
R186	On 02/05/2019	10.07	Put	418.74000	0.41874		559.59000	0.55959	418.740	7.91	0.14	0.00	0	200.00
R186	On 01/08/2019		Bond Future	9.04018	109.03303		9.19945	108.15170		7.14	0.00	0.00	0	0.00
R186	On 01/08/2019	8.30	Call	721.12000	0.72112		540.54000	0.54054	721.120	6.12	0.23	1,254,230.92	50	6,000.00
R186	On 01/08/2019	9.05	Call	2,505.39000	2.50539		2,081.57000	2.08157	2,505.390	6.96	0.51	2,784,836.14	50	6,000.00
R186	On 01/08/2019	10.08	Put	877.47000	0.87747		1,079.76000	1.07976	877.470	8.18	0.21	1,116,442.46	50	6,000.00
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 07/02/2019	Bond Future			299.02681		299.02681		298.73011	298.73011			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.34672		304.34672		304.04593	304.04593			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			302.91203		302.91203		302.60922	302.60922			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 07/02/2019	Bond Future			231.29436		231.29436		232.08054	232.08054			0.00	0.00	0	8,990.00
R202	On 02/05/2019	Bond Future			235.40927		235.40927		236.21019	236.21019			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			236.13160		236.13160		236.95176	236.95176			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 07/02/2019	Bond Future			8.25181		101.82988		8.38984	101.36939		3.50	0.00	1,832,937.84	18	60,233.00
R2023	On 02/05/2019	Bond Future			8.28649		99.68911		8.43403	99.22090		3.86	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.29914		101.67288		8.45808	101.19678		3.79	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 07/02/2019	Bond Future			9.40091		90.79888		9.53018	89.98716		9.42	0.00	0.00	0	55,367.00
R2030	On 07/02/2019	Bond Future	8.90	Call	311.20000		0.31120		197.05000	0.19705	311.200	8.42	0.18	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	805.12000		0.80512		562.47000	0.56247	805.120	8.75	0.35	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,168.04000		2.16804		1,692.46000	1.69246	2,168.040	9.28	0.64	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,500.49000		2.50049		1,983.74000	1.98374	2,500.490	9.35	0.69	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	192.85000		0.19285		296.64000	0.29664	192.850	10.00	0.10	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.45881		92.39444		9.59248	91.56882		9.61	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	786.57000		0.78657		598.27000	0.59827	786.570	8.63	0.26	687,476.40	29	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,042.23000		2.04223		1,672.63000	1.67263	2,042.230	9.26	0.49	1,290,072.63	29	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	780.00000		0.78000		982.58000	0.98258	780.000	10.15	0.22	576,061.03	29	3,000.00
R2030	On 01/08/2019	Bond Future			9.51274		90.22771		9.65133	89.38695		9.87	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 07/02/2019	Bond Future			9.60846		93.02662		9.73755	92.14866		10.09	0.00	0.00	0	42,380.00
R2032	On 02/05/2019	Bond Future			9.66602		90.50420		9.79922	89.61113		10.74	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.71813		92.30568		9.85575	91.39614		10.62	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 07/02/2019	Bond Future			9.72920		97.16914		9.86333	96.15439		10.72	0.00	0.00	0	71,612.00
R2035	On 02/05/2019	Bond Future			9.78393		94.37611		9.92205	93.34380		11.46	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.83451		96.25426		9.97697	95.20278		11.35	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 07/02/2019	Bond Future			9.79505		89.42601		9.92895	88.40708		11.79	0.00	0.00	0	55,962.00
R2037	On 02/05/2019	Bond Future			9.85215		90.99752		9.98994	89.96102		12.03	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			9.90695		88.55272		10.04903	87.49684		12.49	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/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 07/02/2019	Bond Future			9.85965		92.73183		9.99349	91.63689		12.16	0.00	0.00	0	33,526.00
R2040	On 02/05/2019	Bond Future			9.91629		94.36144		10.05396	93.24755		12.42	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,723.13000		1.72313	1,351.86000	1.35186	1,723.130		11.51	0.37	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,258.00000		4.25800	3,592.16000	3.59216	4,258.000		12.36	0.63	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.97085		91.73328	10.11272	90.59858			12.92	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 07/02/2019	Bond Future			9.86746		89.98137	10.00119	88.86726			12.72	0.00	1,619,664.66	18	37,176.00
R2044	On 02/05/2019	Bond Future			9.92151		91.56267	10.05896	90.42928			13.00	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			9.97349		89.00393	10.11501	87.84927			13.56	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 07/02/2019	Bond Future			9.85352		93.46587	9.98218	92.36484			12.52	0.00	0.00	0	109,114.00
R2048	On 02/05/2019	Bond Future			9.90262		90.67118	10.03475	89.55106			13.45	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			9.94820		92.47567	10.08405	91.33460			13.37	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 07/02/2019	Bond Future			5.86345		101.78183	5.93170	101.72076			0.41	0.00	171,400,601.72	1,684	16,719.00
R207	On 02/05/2019	Bond Future			5.25163		103.57019	5.34256	103.50844			0.37	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			3.61506		101.98860	3.75330	101.92705			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 07/02/2019	Bond Future			7.12368		101.76579	7.18895	101.63952			1.45	0.00	0.00	0	17,015.00
R208	On 02/05/2019	Bond Future			7.04755		100.15266	7.12108	100.02453			1.67	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.88211		102.14581	6.96642	102.01652			1.51	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 07/02/2019	Bond Future			9.66607		73.97827	9.79971	73.11609			12.15	0.00	0.00	0	121,807.00
R209	On 07/02/2019	Bond Future	9.04	Call	199.34000		0.19934	119.05000	0.11905	199.340		10.64	0.12	298,284.90	34	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,109.66000		1.10966	793.98000	0.79398	1,109.660		11.44	0.42	1,049,307.35	34	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	431.27000		0.43127	630.49000	0.63049	431.270		12.44	0.19	471,102.72	34	4,000.00
R209	On 02/05/2019	Bond Future			9.71550		72.12886	9.85278	71.25179			12.99	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,277.55000		1.27755	1,000.73000	1.00073	1,277.550		12.03	0.35	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,208.02000		3.20802	2,701.64000	2.70164	3,208.020		12.93	0.61	0.00	0	760.00

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 02/05/2019	Bond Future	10.71	Put	592.90000	0.59290	755.35000	0.75535	592.900	14.23	0.16	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.76012	73.56455	9.90128	72.67102		12.86	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 07/02/2019	Bond Future			186.72590	186.72590	186.70438	186.70438			0.00	0.00	0	3,308.00
R210	On 02/05/2019	Bond Future			187.49225	187.49225	187.47097	187.47097			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			191.26606	191.26606	191.24693	191.24693			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 07/02/2019	Bond Future			155.77313	155.77313	155.75628	155.75628			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future			158.54471	158.54471	158.52813	158.52813			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.66452	161.66452	161.64976	161.64976			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 07/02/2019	Bond Future			9.49260	85.51895	9.62685	84.69029		9.93	0.00	0.00	0	32,397.00
R213	On 02/05/2019	Bond Future			9.54499	83.47192	9.68342	82.62905		10.59	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			9.59217	85.13307	9.73521	84.27458		10.42	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 07/02/2019	Bond Future			9.83825	73.10967	9.97192	72.21453		12.93	0.00	8,261,392.71	113	29,921.00
R214	On 02/05/2019	Bond Future			9.88708	71.09824	10.02426	70.18756		13.83	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future			9.93234	72.51318	10.07329	71.58541		13.72	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			9.95880	9.95880	10.15250	10.15250		13.79	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future			10.09680	10.09680	10.29430	10.29430		14.26	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.23260	10.23260	10.43340	10.43340		14.80	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future			2.62590	2.62590	2.63620	2.63620		19.21	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future			2.52780	2.52780	2.53200	2.53200		19.79	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.44310	2.44310	2.44490	2.44490		20.49	0.00	0.00	0	0.00

Total for Derivatives : **4,154,401,928.42** **383,381** **11 420 958.00**

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
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Grand Total: 4,154,401,928.42 383,381 11 420 958.00