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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 14/12/2018

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	
<b>Derivatives</b>														
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44250	14.44250		14.19230	14.19230		12.26	0.00	5,329,441,367.50	369,011	0.00	
\$ / R	On 20/12/2018	Any day expiry	14.44410	14.44410		14.18890	14.18890		20.21	0.00	18,679,050.00	1,300	1,300.00	
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	15.16270	0.01516	58.19980	0.05820	15.163	21.72	0.08	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	13.98	Put	22.68200	0.02268	80.14030	0.08014	22.682	21.50	0.12	0.00	0	18,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	90.33570	0.09034	229.16770	0.22917	90.336	20.63	0.35	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	482.45070	0.48245	725.00180	0.72500	482.451	21.57	0.87	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	861.26610	0.86127	1,115.16480	1.11516	861.266	23.93	0.97	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.44560	14.44560	14.19060	14.19060		21.07	0.00	0.00	0	160.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	0.87240	0.00087	2.77200	0.00277	0.872	25.65	0.01	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	1.27350	0.00127	3.97550	0.00398	1.273	24.80	0.01	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.10	Put	47.19770	0.04720	129.06390	0.12906	47.198	21.02	0.20	0.00	0	25,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	88.81160	0.08881	40.58680	0.04059	88.812	21.84	0.32	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	66.30990	0.06631	29.83470	0.02983	66.310	22.17	0.25	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.46150	14.46150	14.20770	14.20770		17.49	0.00	0.00	0	1,952.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	2.62280	0.00262	4.77170	0.00477	2.623	21.80	0.01	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	18.80880	0.01881	62.71070	0.06271	18.809	15.82	0.08	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 31/12/2018	Any day expiry	14.22	Call	351.25990	0.35126	215.65860	0.21566	351.260	16.90	0.68	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	120.82020	0.12082	245.19460	0.24519	120.820	16.98	0.34	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	571.40390	0.57140	793.39850	0.79340	571.404	19.41	0.78	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	0.91120	0.00091	0.61430	0.00061	0.911	26.88	0.00	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	0.42290	0.00042	0.42730	0.00043	0.423	30.33	0.00	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.46520	14.46520	14.21110	14.21110		17.63	0.00	0.00	0	55.00
\$ / R	On 03/01/2019	Any day expiry			14.46710	14.46710	14.21280	14.21280		17.69	0.00	0.00	0	0.00
\$ / R	On 03/01/2019	Any day expiry	13.57	Put	14.67230	0.01467	30.89560	0.03090	14.672	17.53	0.06	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	13.93	Call	584.19630	0.58420	396.88820	0.39689	584.196	16.45	0.84	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	14.35	Call	296.79400	0.29679	183.89970	0.18390	296.794	17.36	0.59	0.00	0	600.00
\$ / R	On 07/01/2019	Any day expiry			14.47450	14.47450	14.21970	14.21970		17.46	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	23.57520	0.02358	51.40610	0.05141	23.575	16.86	0.08	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	461.50070	0.46150	306.74670	0.30675	461.501	16.72	0.73	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	189.03340	0.18903	118.07000	0.11807	189.033	17.97	0.41	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.48930	14.48930	14.23340	14.23340		17.49	0.00	0.00	0	150.00
\$ / R	On 15/01/2019	Any day expiry	13.86	Put	66.85430	0.06685	133.22010	0.13322	66.854	16.36	0.17	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.00	Call	589.58860	0.58959	418.41990	0.41842	589.589	16.61	0.77	0.00	0	174.00
\$ / R	On 16/01/2019	Any day expiry			14.49120	14.49120	14.23520	14.23520		17.53	0.00	0.00	0	20.00
\$ / R	On 18/01/2019	Any day expiry			14.49490	14.49490	14.23860	14.23860		17.60	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	2.37750	0.00238	4.38320	0.00438	2.378	18.52	0.01	0.00	0	263.00
\$ / R	On 21/01/2019	Any day expiry			14.50050	14.50050	14.24380	14.24380		17.40	0.00	0.00	0	1,901.00
\$ / R	On 25/01/2019	Any day expiry			14.50760	14.50760	14.25070	14.25070		17.58	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry			14.51650	14.51650	14.25940	14.25940		17.66	0.00	13,903,023.60	963	1,018.00
\$ / R	On 31/01/2019	Any day expiry			14.51830	14.51830	14.26120	14.26120		17.68	0.00	0.00	0	1,655.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	8.39830	0.00840	16.57840	0.01658	8.398	15.90	0.03	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	218.01460	0.21801	331.39210	0.33139	218.015	17.08	0.35	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	238.86770	0.23887	357.92020	0.35792	238.868	17.16	0.37	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	436.74700	0.43675	316.05890	0.31606	436.747	17.39	0.57	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	176.94050	0.17694	124.14290	0.12414	176.940	19.25	0.29	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	115.77460	0.11577	80.27680	0.08028	115.775	20.11	0.20	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.54130	14.54130	14.28370	14.28370		17.68	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			14.54480	14.54480	14.28720	14.28720		17.73	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			14.56260	14.56260	14.30470	14.30470		17.65	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			14.56800	14.56800	14.31000	14.31000		17.82	0.00	0.00	0	5,025.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	29.63500	0.02963	45.48840	0.04549	29.635	16.52	0.06	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	289.01250	0.28901	402.99690	0.40300	289.013	17.16	0.36	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	310.85910	0.31086	429.39410	0.42939	310.859	17.24	0.37	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	492.58250	0.49258	380.61480	0.38061	492.583	17.69	0.53	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	246.99430	0.24699	187.44390	0.18744	246.994	19.34	0.31	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	176.65920	0.17666	133.80210	0.13380	176.659	20.13	0.24	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			14.57520	14.57520	14.31700	14.31700		17.78	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			14.57700	14.57700	14.31880	14.31880		17.80	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			14.58770	14.58770	14.32930	14.32930		17.79	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	211.20850	0.21121	302.04690	0.30205	211.208	16.75	0.28	0.00	0	27,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	313.43370	0.31343	243.54130	0.24354	313.434	18.98	0.36	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.60020	14.60020	14.34170	14.34170		17.81	0.00	1,373,134,209.80	94,049	481,901.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.71250	0.00071	0.94060	0.00094	0.713	23.29	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	6.62710	0.00663	8.93630	0.00894	6.627	19.65	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	20.14330	0.02014	27.25970	0.02726	20.143	17.84	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	21.37990	0.02138	28.93940	0.02894	21.380	17.74	0.04	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	32.79020	0.03279	44.44460	0.04444	32.790	17.02	0.06	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	37.93340	0.03793	51.43370	0.05143	37.933	16.77	0.07	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	39.05060	0.03905	53.72190	0.05372	39.051	16.72	0.07	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	43.84140	0.04384	63.78440	0.06378	43.841	16.53	0.08	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	47.11460	0.04711	70.76450	0.07076	47.115	16.40	0.08	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	52.08960	0.05209	81.48550	0.08149	52.090	16.23	0.09	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	54.36980	0.05437	86.43540	0.08644	54.370	16.15	0.09	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	67.06240	0.06706	104.54770	0.10455	67.062	16.22	0.11	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	78.75250	0.07875	120.91920	0.12092	78.753	16.28	0.13	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	83.50840	0.08351	127.50800	0.12751	83.508	16.30	0.13	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	90.18070	0.09018	136.68740	0.13669	90.181	16.33	0.14	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	100.91610	0.10092	151.32070	0.15132	100.916	16.37	0.15	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	108.57770	0.10858	161.66630	0.16167	108.578	16.40	0.16	0.00	0	2,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	118.73720	0.11874	175.27330	0.17527	118.737	16.43	0.17	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	129.56760	0.12957	189.64650	0.18965	129.568	16.46	0.19	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	134.09070	0.13409	195.61450	0.19561	134.091	16.48	0.19	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	148.33440	0.14833	214.94580	0.21495	148.334	16.52	0.21	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	153.30960	0.15331	221.87650	0.22188	153.310	16.53	0.21	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	158.40060	0.15840	228.94460	0.22894	158.401	16.55	0.22	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	166.25860	0.16626	239.80520	0.23981	166.259	16.57	0.22	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	177.14770	0.17715	254.77170	0.25477	177.148	16.60	0.24	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	194.39670	0.19440	278.25440	0.27825	194.397	16.64	0.25	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	197.58350	0.19758	282.28910	0.28229	197.583	16.65	0.26	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	210.66810	0.21067	298.77320	0.29877	210.668	16.72	0.27	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	845.92020	0.84592	684.09320	0.68409	845.920	16.87	0.70	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	245.72020	0.24572	342.39320	0.34239	245.720	16.87	0.30	0.00	0	27,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	260.68420	0.26068	360.79940	0.36080	260.684	16.93	0.31	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	726.15290	0.72615	581.48680	0.58149	726.153	17.19	0.64	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	698.31760	0.69832	557.89790	0.55790	698.318	17.26	0.63	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	361.81680	0.36182	482.43080	0.48243	361.817	17.31	0.38	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	671.31670	0.67132	535.11490	0.53511	671.317	17.34	0.61	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	394.94110	0.39494	521.41700	0.52142	394.941	17.42	0.41	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	429.67550	0.42968	562.93450	0.56293	429.676	17.53	0.43	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	439.88880	0.43989	575.06720	0.57507	439.889	17.56	0.43	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	445.04670	0.44505	581.17980	0.58118	445.047	17.58	0.44	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	590.43360	0.59043	469.02190	0.46902	590.434	17.59	0.56	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	580.90610	0.58091	461.39450	0.46139	580.906	17.62	0.55	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	571.50580	0.57151	453.88070	0.45388	571.506	17.65	0.55	0.00	0	224,707.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	471.30580	0.47131	612.18070	0.61218	471.306	17.65	0.45	0.00	0	15,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	487.44040	0.48744	631.13040	0.63113	487.440	17.70	0.46	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	503.85650	0.50386	650.33240	0.65033	503.857	17.75	0.47	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	555.54470	0.55554	709.43290	0.70943	555.545	17.92	0.50	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	610.27930	0.61028	770.67250	0.77067	610.279	18.10	0.52	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	448.26400	0.44826	354.33190	0.35433	448.264	18.23	0.46	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	654.46130	0.65446	819.71070	0.81971	654.461	18.25	0.54	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	660.88320	0.66088	826.81330	0.82681	660.883	18.27	0.55	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	667.33260	0.66733	833.93970	0.83394	667.333	18.29	0.55	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	673.81220	0.67381	841.08960	0.84109	673.812	18.31	0.55	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	381.23390	0.38123	300.25450	0.30025	381.234	18.65	0.41	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	808.85130	0.80885	988.78090	0.98878	808.851	18.73	0.60	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	851.29160	0.85129	1,034.75140	1.03475	851.292	18.86	0.62	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	865.62560	0.86563	1,050.23240	1.05023	865.626	18.90	0.62	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	872.82550	0.87283	1,058.00300	1.05800	872.826	18.92	0.63	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	332.05240	0.33205	260.96790	0.26097	332.052	19.00	0.36	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	916.50000	0.91650	1,105.01120	1.10501	916.500	19.05	0.64	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	923.85500	0.92385	1,112.91130	1.11291	923.855	19.07	0.64	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	318.83240	0.31883	250.46270	0.25046	318.832	19.11	0.35	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	311.15630	0.31116	244.37070	0.24437	311.156	19.17	0.35	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,013.76900	1.01377	1,209.05800	1.20906	1,013.769	19.32	0.67	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	275.51050	0.27551	216.17830	0.21618	275.510	19.49	0.31	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	264.58820	0.26459	207.56670	0.20757	264.588	19.59	0.30	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	262.45920	0.26246	205.88740	0.20589	262.459	19.61	0.30	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	254.11510	0.25412	199.32190	0.19932	254.115	19.70	0.29	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	250.04740	0.25005	196.12280	0.19612	250.047	19.74	0.29	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	246.04790	0.24605	192.97910	0.19298	246.048	19.78	0.28	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	223.42330	0.22342	175.23070	0.17523	223.423	20.03	0.26	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	198.21030	0.19821	155.44190	0.15544	198.210	20.34	0.24	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	195.08630	0.19509	152.86830	0.15287	195.086	20.39	0.23	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	186.02970	0.18603	145.41700	0.14542	186.030	20.51	0.22	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	173.29170	0.17329	134.95250	0.13495	173.292	20.70	0.21	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	170.59220	0.17059	132.73790	0.13274	170.592	20.74	0.21	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	153.60790	0.15361	119.25360	0.11925	153.608	20.99	0.19	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	133.69140	0.13369	103.80000	0.10380	133.691	21.29	0.17	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	125.28500	0.12528	97.29280	0.09729	125.285	21.43	0.16	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	106.65450	0.10665	82.89730	0.08290	106.655	21.78	0.14	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	104.96220	0.10496	81.59260	0.08159	104.962	21.82	0.13	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	79.03530	0.07904	61.61880	0.06162	79.035	22.46	0.10	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	78.42440	0.07842	61.14870	0.06115	78.424	22.47	0.10	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	75.44620	0.07545	58.85740	0.05886	75.446	22.56	0.10	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	72.03770	0.07204	56.23550	0.05624	72.038	22.67	0.10	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	71.48670	0.07149	55.81180	0.05581	71.487	22.69	0.10	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	70.93920	0.07094	55.39170	0.05539	70.939	22.70	0.09	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	64.24590	0.06425	50.37490	0.05037	64.246	22.93	0.09	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	60.93740	0.06094	48.11820	0.04812	60.937	23.06	0.08	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	52.50360	0.05250	42.34370	0.04234	52.504	23.41	0.07	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	37.64540	0.03765	31.38030	0.03138	37.645	24.42	0.05	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	29.37100	0.02937	25.19610	0.02520	29.371	25.22	0.04	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.61660	14.61660	14.35780	14.35780		17.94	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	218.87480	0.21887	307.04440	0.30704	218.875	16.69	0.27	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	261.14650	0.26115	359.48980	0.35949	261.147	16.87	0.30	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.62030	14.62030	14.36140	14.36140		17.97	0.00	0.00	0	4,356.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	53.48880	0.05349	74.51310	0.07451	53.489	16.59	0.09	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	347.15800	0.34716	461.68300	0.46168	347.158	17.23	0.36	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	369.64380	0.36964	488.10960	0.48811	369.644	17.31	0.37	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	539.54600	0.53955	434.06600	0.43407	539.546	18.01	0.51	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	304.46870	0.30447	242.68750	0.24269	304.469	19.55	0.32	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	232.79500	0.23279	185.75110	0.18575	232.795	20.28	0.26	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.62760	14.62760	14.36850	14.36850		17.93	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.63310	14.63310	14.37390	14.37390		17.98	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	197.38910	0.19739	274.00390	0.27400	197.389	16.64	0.24	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	712.70810	0.71271	579.63380	0.57963	712.708	17.49	0.60	0.00	0	100.00
\$ / R	On 26/04/2019	Any day expiry			14.67150	14.67150	14.41160	14.41160		17.95	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.67880	14.67880	14.41870	14.41870		18.00	0.00	0.00	0	1,580.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	76.49510	0.07650	103.15910	0.10316	76.495	16.41	0.10	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,346.68990	1.34669	1,146.89510	1.14690	1,346.690	16.39	0.81	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	396.81080	0.39681	511.27400	0.51127	396.811	17.19	0.36	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	419.71440	0.41971	537.77970	0.53778	419.714	17.27	0.37	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	580.83560	0.58084	479.47880	0.47948	580.836	18.26	0.48	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	354.77380	0.35477	291.78870	0.29179	354.774	19.67	0.33	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	285.32470	0.28532	234.18020	0.23418	285.325	20.33	0.27	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.73540	14.73540	14.47430	14.47430		18.07	0.00	0.00	0	875.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	97.61090	0.09761	130.55040	0.13055	97.611	16.27	0.12	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	438.82740	0.43883	553.34930	0.55335	438.827	17.20	0.35	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	461.98380	0.46198	579.73370	0.57973	461.984	17.28	0.37	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	614.94290	0.61494	516.80050	0.51680	614.943	18.50	0.47	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	396.69040	0.39669	333.60130	0.33360	396.690	19.83	0.33	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	326.53250	0.32653	272.13550	0.27214	326.533	20.46	0.28	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.74090	14.74090	14.47970	14.47970		18.03	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.74270	14.74270	14.48150	14.48150		18.04	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.76100	14.76100	14.49940	14.49940		18.06	0.00	57,213,636.00	3,876	112,532.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	4.85240	0.00485	5.40340	0.00540	4.852	19.17	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	32.83000	0.03283	46.97610	0.04698	32.830	15.98	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	73.21330	0.07321	100.56670	0.10057	73.213	16.13	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	103.48760	0.10349	139.48660	0.13949	103.488	16.20	0.12	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	106.50920	0.10651	143.32640	0.14333	106.509	16.21	0.12	13,438,371.12	7,525	159,628.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	148.11280	0.14811	198.61900	0.19862	148.113	16.28	0.16	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	13.83	Put	308.38790	0.30839	394.28950	0.39429	308.388	16.75	0.27	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	325.74420	0.32574	416.02040	0.41602	325.744	16.80	0.28	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,143.25600	1.14326	980.82640	0.98083	1,143.256	16.88	0.70	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	369.84860	0.36985	470.81460	0.47081	369.849	16.90	0.31	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	398.96310	0.39896	0.00000	0.00000	398.963	17.01	0.32	187,780,722.20	39,589	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	456.37010	0.45637	0.00000	0.00000	456.370	17.21	0.35	35,178,677.18	6,800	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	904.10170	0.90410	770.08150	0.77008	904.102	17.55	0.60	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	829.02750	0.82903	704.73340	0.70473	829.028	17.80	0.56	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	675.78510	0.67579	816.08050	0.81608	675.785	17.87	0.45	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	687.04410	0.68704	828.52720	0.82853	687.044	17.90	0.45	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	727.47380	0.72747	617.01010	0.61701	727.474	18.17	0.51	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	624.74810	0.62475	528.62890	0.52863	624.748	18.62	0.46	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	554.48030	0.55448	468.85660	0.46886	554.480	18.97	0.42	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	503.16230	0.50316	425.87420	0.42587	503.162	19.26	0.39	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	472.23700	0.47224	399.68390	0.39968	472.237	19.47	0.37	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	467.28840	0.46729	0.00000	0.00000	467.288	19.50	0.36	421,684,449.69	79,178	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	429.72900	0.42973	363.77960	0.36378	429.729	19.77	0.34	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	410.10320	0.41010	0.00000	0.00000	410.103	19.93	0.33	32,480,194.83	6,800	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	403.79030	0.40379	341.91520	0.34192	403.790	19.98	0.32	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	387.48580	0.38749	327.56940	0.32757	387.486	20.11	0.31	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	370.04390	0.37004	0.00000	0.00000	370.044	20.27	0.30	3,188,377.09	725	725.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	146.07810	0.14608	128.24970	0.12825	146.078	23.02	0.13	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.77200	14.77200	14.51020	14.51020		18.04	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	733.60000	0.73360	878.70950	0.87871	733.600	18.00	0.46	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	214.89750	0.21490	181.25000	0.18125	214.898	21.78	0.18	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.78690	14.78690	14.52480	14.52480		18.13	0.00	0.00	0	505.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	113.55260	0.11355	153.95090	0.15395	113.553	16.08	0.12	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	471.94540	0.47195	586.29830	0.58630	471.945	17.20	0.35	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	495.28280	0.49528	612.68070	0.61268	495.283	17.28	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	641.44470	0.64144	546.39240	0.54639	641.445	18.71	0.45	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	430.06040	0.43006	366.77140	0.36677	430.060	19.99	0.33	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	361.04070	0.36104	304.53950	0.30454	361.041	20.58	0.28	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.79250	14.79250	14.53030	14.53030		18.11	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.79620	14.79620	14.53400	14.53400		18.12	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	212.71600	0.21272	276.77360	0.27677	212.716	16.42	0.20	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	350.41190	0.35041	296.67740	0.29668	350.412	20.71	0.27	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.84840	14.84840	14.58510	14.58510		18.19	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	129.51560	0.12952	176.12730	0.17613	129.516	15.85	0.13	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	505.63650	0.50564	619.71420	0.61971	505.637	17.18	0.35	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	529.17390	0.52917	646.08410	0.64608	529.174	17.26	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	677.24020	0.67724	584.03410	0.58403	677.240	18.93	0.44	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	471.50950	0.47151	406.39450	0.40639	471.509	20.16	0.33	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	401.86680	0.40187	344.41420	0.34441	401.867	20.68	0.29	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.85030	14.85030	14.58700	14.58700		18.20	0.00	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 13/08/2019	Any day expiry										
					14.87270	14.87270	14.60890	14.60890		18.18	0.00	0.00	0	0.00
\$ / R	14.48	Put	On 13/08/2019	Any day expiry	656.76980	0.65677	785.81280	0.78581	656.770	17.60	0.40	0.00	0	3,147.00
\$ / R	16.35	Call	On 13/08/2019	Any day expiry	458.84510	0.45885	395.16910	0.39517	458.845	20.43	0.31	0.00	0	3,147.00
\$ / R			On 30/08/2019	Any day expiry	14.90440	14.90440	14.64000	14.64000		18.25	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	143.65660	0.14366	194.84790	0.19485	143.657	15.70	0.14	0.00	0	500.00
\$ / R	14.20	Put	On 30/08/2019	Any day expiry	532.99500	0.53300	647.22150	0.64722	532.995	17.17	0.34	0.00	0	250.00
\$ / R	14.25	Put	On 30/08/2019	Any day expiry	556.65120	0.55665	673.56770	0.67357	556.651	17.24	0.35	0.00	0	250.00
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	699.81310	0.69981	609.81690	0.60982	699.813	19.13	0.43	0.00	0	500.00
\$ / R	16.33	Call	On 30/08/2019	Any day expiry	500.66320	0.50066	434.72500	0.43472	500.663	20.33	0.33	0.00	0	250.00
\$ / R	16.70	Call	On 30/08/2019	Any day expiry	429.63950	0.42964	372.56460	0.37256	429.639	20.81	0.29	0.00	0	250.00
\$ / R			On 02/09/2019	Any day expiry	14.91000	14.91000	14.64550	14.64550		18.23	0.00	0.00	0	55.00
\$ / R			On 04/09/2019	Any day expiry	14.91370	14.91370	14.64910	14.64910		18.24	0.00	0.00	0	74.00
\$ / R			On 05/09/2019	Any day expiry	14.91560	14.91560	14.65090	14.65090		18.30	0.00	0.00	0	0.00
\$ / R	19.00	Call	On 05/09/2019	Any day expiry	206.43030	0.20643	189.22000	0.18922	206.430	24.26	0.14	0.00	0	20,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.93610	14.93610	14.67100	14.67100		18.29	0.00	0.00	0	14,244.00
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	9.82890	0.00983	10.50820	0.01051	9.829	17.34	0.01	0.00	0	1,000.00
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	60.82620	0.06083	94.69350	0.09469	60.826	14.47	0.07	0.00	0	1,000.00
\$ / R	13.25	Put	On 16/09/2019	Foreign Exchange Future	211.67850	0.21168	279.01860	0.27902	211.678	16.03	0.18	0.00	0	3,900.00
\$ / R	13.91	Put	On 16/09/2019	Foreign Exchange Future	427.46490	0.42746	518.67740	0.51868	427.465	16.87	0.29	0.00	0	81,930.00
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	450.70480	0.45070	546.66970	0.54667	450.705	16.93	0.30	0.00	0	800.00
\$ / R	14.09	Put	On 16/09/2019	Foreign Exchange Future	499.37690	0.49938	604.95800	0.60496	499.377	17.04	0.32	0.00	0	33,715.00
\$ / R	14.21	Put	On 16/09/2019	Foreign Exchange Future	551.24090	0.55124	666.25720	0.66626	551.241	17.16	0.34	0.00	0	2,700.00
\$ / R	14.33	Put	On 16/09/2019	Foreign Exchange Future	609.20320	0.60920	730.47160	0.73047	609.203	17.34	0.36	0.00	0	33,151.00
\$ / R	15.38	Put	On 16/09/2019	Foreign Exchange Future	1,229.62230	1.22962	1,396.47290	1.39647	1,229.622	18.89	0.54	0.00	0	5,000.00
\$ / R	15.56	Put	On 16/09/2019	Foreign Exchange Future	1,353.38880	1.35339	1,527.55190	1.52755	1,353.389	19.14	0.56	0.00	0	2,571.00
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	643.48480	0.64348	563.64780	0.56365	643.485	19.58	0.39	0.00	0	1,000.00
\$ / R	17.23	Call	On 16/09/2019	Foreign Exchange Future	377.90480	0.37790	329.84160	0.32984	377.905	21.38	0.25	0.00	0	800.00
\$ / R	17.64	Call	On 16/09/2019	Foreign Exchange Future	324.00140	0.32400	284.38450	0.28438	324.001	21.88	0.22	0.00	0	5,000.00
\$ / R	17.85	Call	On 16/09/2019	Foreign Exchange Future	300.06960	0.30007	268.20570	0.26821	300.070	22.14	0.20	0.00	0	2,700.00
\$ / R	17.93	Call	On 16/09/2019	Foreign Exchange Future	291.53800	0.29154	262.45750	0.26246	291.538	22.23	0.20	0.00	0	2,571.00
\$ / R	18.29	Call	On 16/09/2019	Foreign Exchange Future	263.66940	0.26367	239.11970	0.23912	263.669	22.88	0.18	0.00	0	81,930.00
\$ / R	18.47	Call	On 16/09/2019	Foreign Exchange Future	251.59340	0.25159	228.84070	0.22884	251.593	23.20	0.17	0.00	0	1,200.00
\$ / R	18.63	Call	On 16/09/2019	Foreign Exchange Future	241.66800	0.24167	220.38710	0.22039	241.668	23.50	0.16	0.00	0	33,715.00
\$ / R	19.32	Call	On 16/09/2019	Foreign Exchange Future	206.17150	0.20617	176.75100	0.17675	206.172	24.75	0.14	0.00	0	33,151.00
\$ / R			On 30/09/2019	Any day expiry	14.96270	14.96270	14.69700	14.69700		18.28	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	153.74220	0.15374	209.68850	0.20969	153.742	15.46	0.14	0.00	0	500.00
\$ / R	14.20	Put	On 30/09/2019	Any day expiry	558.12720	0.55813	671.74390	0.67174	558.127	17.14	0.34	0.00	0	250.00
\$ / R	14.25	Put	On 30/09/2019	Any day expiry	581.83550	0.58184	698.02570	0.69803	581.836	17.22	0.35	0.00	0	250.00
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	728.79590	0.72880	640.42230	0.64042	728.796	19.27	0.43	0.00	0	500.00
\$ / R	16.50	Call	On 30/09/2019	Any day expiry	533.11900	0.53312	466.25220	0.46625	533.119	20.44	0.33	0.00	0	250.00
\$ / R	16.89	Call	On 30/09/2019	Any day expiry	459.22500	0.45922	401.88020	0.40188	459.225	20.91	0.29	0.00	0	250.00
\$ / R			On 02/10/2019	Any day expiry	14.96660	14.96660	14.70070	14.70070		18.29	0.00	0.00	0	55.00
\$ / R			On 31/10/2019	Any day expiry	15.02220	15.02220	14.75470	14.75470		18.34	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	168.10630	0.16811	225.44890	0.22545	168.106	15.42	0.14	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	583.21980	0.58322	694.93860	0.69494	583.220	17.17	0.33	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	605.44580	0.60545	721.15870	0.72116	605.446	17.22	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	750.39910	0.75040	663.48570	0.66349	750.399	19.48	0.42	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	558.65120	0.55865	492.50870	0.49251	558.651	20.58	0.33	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	487.19060	0.48719	429.78300	0.42978	487.191	21.04	0.29	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.07770	15.07770	14.80860	14.80860		18.44	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	181.37410	0.18137	242.70670	0.24271	181.374	15.40	0.14	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	605.44860	0.60545	714.67480	0.71467	605.449	17.21	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	627.84760	0.62785	740.80580	0.74081	627.848	17.25	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	774.02990	0.77403	687.80120	0.68780	774.030	19.62	0.41	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	584.87210	0.58487	518.42400	0.51842	584.872	20.69	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	514.76870	0.51477	456.89750	0.45690	514.769	21.14	0.29	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.08350	15.08350	14.81420	14.81420		18.42	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			15.08730	15.08730	14.81790	14.81790		18.43	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.10460	15.10460	14.83470	14.83470		18.42	0.00	0.00	0	9,900.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	32.68210	0.03268	36.57670	0.03658	32.682	13.95	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	401.59820	0.40160	483.25950	0.48326	401.598	16.70	0.25	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	521.36140	0.52136	463.80540	0.46381	521.361	21.22	0.29	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	267.13890	0.26714	226.93250	0.22693	267.139	24.58	0.15	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.14080	15.14080	14.87030	14.87030		18.56	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	197.61580	0.19762	260.93240	0.26093	197.616	15.46	0.15	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	630.37760	0.63038	738.78110	0.73878	630.378	17.29	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	653.05940	0.65306	764.85650	0.76486	653.059	17.34	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	805.10830	0.80511	720.09340	0.72009	805.108	19.87	0.41	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	619.80900	0.61981	553.66010	0.55366	619.809	20.88	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	550.75100	0.55075	492.78100	0.49278	550.751	21.32	0.30	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.14490	15.14490	14.87440	14.87440		18.58	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.20460	15.20460	14.93320	14.93320		18.82	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.26850	15.26850	14.99600	14.99600		19.10	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.29730	15.29730	15.02440	15.02440		19.19	0.00	4,589,190.00	300	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	72.30160	0.07230	88.56810	0.08857	72.302	15.22	0.06	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	615.26850	0.61527	718.56160	0.71856	615.268	17.54	0.29	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	679.12740	0.67913	614.66350	0.61466	679.127	21.94	0.32	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.33230	15.33230	15.05890	15.05890		19.20	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.38790	15.38790	15.11360	15.11360		19.14	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.45800	15.45800	15.18250	15.18250		19.07	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.47860	15.47860	15.20280	15.20280		19.06	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.57330	15.57330	15.29610	15.29610		19.10	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.67220	15.67220	15.39340	15.39340		19.19	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.44250	14.44250	14.19230	14.19230		12.26	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.60020	14.60020	14.34170	14.34170		17.81	0.00	146,002.00	10	474.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.76100	14.76100	14.49940	14.49940		18.06	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.93610	14.93610	14.67100	14.67100		18.29	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 MAXI	On 13/12/2019		Foreign Exchange Future	15.10460	15.10460		14.83470	14.83470		18.42	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020		Foreign Exchange Future	15.29730	15.29730		15.02440	15.02440		19.19	0.00	0.00	0	0.00
£ / R	On 14/12/2018		Foreign Exchange Future	18.12690	18.12690		17.93000	17.93000		17.14	0.00	887,547,404.70	48,963	0.00
£ / R	On 21/01/2019		Any day expiry	18.23680	18.23680		18.02940	18.02940		16.26	0.00	0.00	0	4,112.00
£ / R	On 31/01/2019		Any day expiry	18.26780	18.26780		18.05990	18.05990		16.60	0.00	0.00	0	27.00
£ / R	On 28/02/2019		Any day expiry	18.35450	18.35450		18.14560	18.14560		16.84	0.00	0.00	0	47.00
£ / R	On 18/03/2019		Foreign Exchange Future	18.41060	18.41060		18.20130	18.20130		16.89	0.00	2,282,914.40	124	396,859.00
£ / R	On 18/03/2019	18.00	Put	438.15570	0.43816		522.81330	0.52281	438.156	16.88	0.38	0.00	0	500.00
£ / R	On 18/03/2019	19.00	Call	404.84620	0.40485		335.70390	0.33570	404.846	17.38	0.38	0.00	0	2,500.00
£ / R	On 18/03/2019	19.19	Put	1,128.10570	1.12811		1,276.81130	1.27681	1,128.106	17.54	0.66	0.00	0	1,000.00
£ / R	On 18/03/2019	20.00	Call	183.45850	0.18346		149.36610	0.14937	183.458	18.37	0.20	0.00	0	500.00
£ / R	On 18/03/2019	20.18	Call	158.73440	0.15873		128.31970	0.12832	158.734	18.56	0.18	0.00	0	1,500.00
£ / R	On 18/03/2019	21.44	Call	55.05620	0.05506		43.91140	0.04391	55.056	19.70	0.07	0.00	0	500.00
£ / R	On 29/03/2019		Any day expiry	18.44620	18.44620		18.23630	18.23630		16.95	0.00	0.00	0	80.00
£ / R	On 14/06/2019		Foreign Exchange Future	18.69400	18.69400		18.47990	18.47990		16.96	0.00	12,338,040.00	660	5,764.00
£ / R	On 16/09/2019		Foreign Exchange Future	19.00220	19.00220		18.78320	18.78320		17.44	0.00	0.00	0	13,875.00
£ / R	On 13/12/2019		Foreign Exchange Future	19.29840	19.29840		19.07320	19.07320		17.74	0.00	0.00	0	247.00
£ / R	On 16/03/2020		Foreign Exchange Future	19.62970	19.62970		19.40160	19.40160		18.60	0.00	0.00	0	0.00
¥ / R	On 14/12/2018		Foreign Exchange Future	0.12711	0.12711		0.12500	0.12500		17.80	0.00	877,694.55	6,905	0.00
¥ / R	On 18/03/2019		Foreign Exchange Future	0.12951	0.12951		0.12729	0.12729		22.97	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.13191	0.13191		0.12964	0.12964		22.50	0.00	0.00	0	0.00
¥ / R	On 16/09/2019		Foreign Exchange Future	0.13457	0.13457		0.13226	0.13226		22.23	0.00	0.00	0	0.00
¥ / R	On 13/12/2019		Foreign Exchange Future	0.13715	0.13715		0.13477	0.13477		22.21	0.00	0.00	0	0.00
¥ / R	On 16/03/2020		Foreign Exchange Future	0.14359	0.14359		0.14111	0.14111		22.68	0.00	0.00	0	0.00
€ / R	On 14/12/2018		Foreign Exchange Future	16.29940	16.29940		16.10380	16.10380		13.23	0.00	729,707,838.60	44,769	0.00
€ / R	On 21/12/2018		Any day expiry	16.30670	16.30670		16.10320	16.10320		18.62	0.00	0.00	0	0.00
€ / R	On 21/12/2018	15.83	Put	30.95780	0.03096		72.35280	0.07235	30.958	19.73	0.14	0.00	0	32,000.00
€ / R	On 03/01/2019		Any day expiry	16.35370	16.35370		16.14160	16.14160		15.21	0.00	0.00	0	0.00
€ / R	On 03/01/2019	15.85	Put	49.92890	0.04993		108.95080	0.10895	49.929	14.21	0.17	0.00	0	13,000.00
€ / R	On 21/01/2019		Any day expiry	16.41940	16.41940		16.21280	16.21280		15.33	0.00	0.00	0	4,830.00
€ / R	On 28/02/2019		Any day expiry	16.54790	16.54790		16.33930	16.33930		16.11	0.00	0.00	0	26.00
€ / R	On 18/03/2019		Foreign Exchange Future	16.60950	16.60950		16.40020	16.40020		16.26	0.00	12,888,972.00	776	123,400.00
€ / R	On 18/03/2019	16.00	Call	872.19990	0.87220		742.35490	0.74235	872.200	15.47	0.70	0.00	0	650.00
€ / R	On 29/03/2019		Any day expiry	16.59960	16.59960		16.39030	16.39030		16.32	0.00	0.00	0	53.00
€ / R	On 14/06/2019		Foreign Exchange Future	16.92270	16.92270		16.70870	16.70870		16.63	0.00	84,613.50	5	24,250.00
€ / R	On 14/08/2019		Any day expiry	17.14680	17.14680		16.93000	16.93000		16.89	0.00	0.00	0	0.00
€ / R	On 14/08/2019	17.01	Put	861.08910	0.86109		977.67720	0.97768	861.089	16.70	0.45	0.00	0	16,200.00
€ / R	On 14/08/2019	19.65	Call	340.03730	0.34004		305.20210	0.30520	340.037	20.06	0.23	0.00	0	62,400.00
€ / R	On 16/09/2019		Foreign Exchange Future	17.26770	17.26770		17.04900	17.04900		17.00	0.00	0.00	0	9,596.00
€ / R	On 16/09/2019	18.60	Call	609.29740	0.60930		551.27650	0.55128	609.297	18.60	0.35	0.00	0	55,000.00
€ / R	On 13/12/2019		Foreign Exchange Future	17.60010	17.60010		17.37620	17.37620		17.16	0.00	0.00	0	277.00

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	13.73	Put	64.53060		0.06453		70.73130	0.07073	64.531	16.02	0.05	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	479.79680		0.47980		551.30610	0.55131	479.797	15.63	0.26	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	485.47170		0.48547		445.53000	0.44553	485.472	20.43	0.25	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.90410		17.90410		17.67620	17.67620		17.84	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.66000		97.66000		97.59000	97.59000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			605.19500		605.19500		606.43100	606.43100			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			615.79400		615.79400		617.05200	617.05200			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			627.84400		627.84400		629.12800	629.12800			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			691.80200		691.80200		694.12100	694.12100			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			703.91700		703.91700		706.27900	706.27900			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			717.69200		717.69200		720.10100	720.10100			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			622.85300		622.85300		625.77200	625.77200			0.00	0.00	0	908.00
ALBI	On 02/05/2019	Index Future			633.76100		633.76100		636.73200	636.73200			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			646.16400		646.16400		649.19400	649.19400			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.34420		10.34420		10.25700	10.25700		14.75	0.00	151,614,939.40	14,657	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.47040		10.47040		10.37560	10.37560		13.69	0.00	0.00	0	5,738.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.60070		10.60070		10.50360	10.50360		13.89	0.00	0.00	0	15,746.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.74460		10.74460		10.64490	10.64490		14.16	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.88360		10.88360		10.78130	10.78130		14.36	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	575.00600		0.57501		532.16590	0.53217	575.006	14.50	0.50	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			11.04210		11.04210		10.93800	10.93800		15.26	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			10.78980		10.78980		10.61460	10.61460		15.80	0.00	8,092,350.00	750	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.93040		10.93040		10.74720	10.74720		14.77	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			11.06870		11.06870		10.88340	10.88340		14.95	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.08710		11.08710		10.90090	10.90090		15.23	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.23460		11.23460		11.04520	11.04520		15.57	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.37890		11.37890		11.18610	11.18610		16.26	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			233.26000		233.26000		171.02000	171.02000			0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future			14.47860		14.47860		14.28730	14.28730		13.40	0.00	12,929,389.80	893	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.76980		14.76980		14.56510	14.56510		16.80	0.00	3,692,450.00	250	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.06280		15.06280		14.85340	14.85340		17.53	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			15.38530		15.38530		15.17120	15.17120		18.19	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.69800		15.69800		15.47830	15.47830		18.54	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			16.36860		16.36860		16.14060	16.14060		19.52	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			2.09100		2.09100		2.06180	2.06180		16.75	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
CNH / R	On 18/03/2019	Foreign Exchange Future		2.11160	2.11160		2.08030	2.08030		15.44	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.13310	2.13310		2.10100	2.10100		15.89	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.18320	2.18320		2.16660	2.16660		16.42	0.00	305,648.00	140	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.23680	2.23680		2.20860	2.20860		15.46	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.27970	2.27970		2.25130	2.25130		15.65	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.32670	2.32670		2.29770	2.29770		16.07	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.45610	2.45610		2.42570	2.42570		16.66	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.50700	2.50700		2.47600	2.47600		17.53	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 07/02/2019	Bond Future		11.41092	75.61152		11.33565	76.03158			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future		11.52150	73.14436		11.44366	73.57193			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		11.63655	74.57609		11.55584	75.01210			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		11.64723	77.47375		11.57191	77.94655			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.75828	74.56985		11.68033	75.05103			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.87145	76.02979		11.79065	76.52046			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		616.07800	616.07800		619.00500	619.00500			0.00	0.00	0	451.00
GOVI	On 02/05/2019	GOVI		626.86700	626.86700		629.84700	629.84700			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		639.13400	639.13400		642.17300	642.17300			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.84830	1.84830		1.81730	1.81730		18.88	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.87120	1.87120		1.83900	1.83900		17.44	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.89450	1.89450		1.86200	1.86200		18.06	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		132.12110	132.12110		132.11692	132.11692			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		134.46451	134.46451		134.46043	134.46043			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		137.08072	137.08072		137.07677	137.07677			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

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
I2029	On 07/02/2019	Bond Future		100.28463	100.28463		100.28120	100.28120			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future		100.99039	100.99039		100.98699	100.98699			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		102.99040	102.99040		102.98715	102.98715			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		102.27084	102.27084		102.26719	102.26719			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future		102.93945	102.93945		102.93593	102.93593			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		104.97809	104.97809		104.97460	104.97460			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		120.27133	120.27133		120.17638	120.17638			0.00	0.00	0	9,912.00
I2038	On 02/05/2019	Bond Future		122.40461	122.40461		122.30806	122.30806			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		124.77610	124.77610		124.67797	124.67797			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		114.21992	114.21992		114.21567	114.21567			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future		114.55976	114.55976		114.55570	114.55570			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		116.82866	116.82866		116.82465	116.82465			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 07/02/2019	Bond Future		117.59626	117.59626		117.59188	117.59188			0.00	0.00	0	10,349.00
I2050	On 02/05/2019	Bond Future		119.68186	119.68186		119.67771	119.67771			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		120.23377	120.23377		120.22963	120.22963			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		253.44500	253.44500		253.41100	253.41100			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future		257.94100	257.94100		257.90600	257.90600			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future		263.04900	263.04900		263.01400	263.01400			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		0.14090	0.14090		0.13820	0.13820			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14070	0.14070		0.13740	0.13740			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14020	0.14020		0.13640	0.13640			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13930	0.13930		0.13740	0.13740			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.13920	0.13920		0.13740	0.13740			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13910	0.13910		0.13760	0.13760			0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.67470	1.67470		1.65670	1.65670		15.30	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.70350	1.70350		1.68090	1.68090		14.26	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.72840	1.72840		1.70560	1.70560		14.69	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.81040		9.81040		9.73370	9.73370		14.97	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.93000		9.93000		9.84700	9.84700		13.98	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.05340		10.05340		9.96900	9.96900		14.10	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			10.18870		10.18870		10.10340	10.10340		14.72	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.70740		10.70740		10.61700	10.61700		15.57	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.85160		10.85160		10.76230	10.76230		16.50	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.34320		1.34320		1.33020	1.33020			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.35060		1.35060		1.33730	1.33730			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35700		1.35700		1.34370	1.34370			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.25510		1.25510		1.26340	1.26340			0.00	502,040.00	400	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.26100		1.26100		1.26910	1.26910			0.00	504,400.00	400	400.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.26640		1.26640		1.27450	1.27450			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.27220		1.27220		1.28030	1.28030			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.27770		1.27770		1.28570	1.28570			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.28320		1.28320		1.29130	1.29130			0.00	0.00	0	0.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.12860		1.12860		1.13470	1.13470			0.00	67,716.00	60	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.13760		1.13760		1.14350	1.14350			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.14640		1.14640		1.15240	1.15240			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15610		1.15610		1.16210	1.16210			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.16520		1.16520		1.17130	1.17130			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17040		1.17040		1.17650	1.17650			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future			7.86720		7.86720	0.12711	7.99990	7.99990		17.80	0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			9.23656		108.45287		9.17573	108.80334		6.82	0.00	186,105,124.92	1,716	74,084.00
R186	On 07/02/2019	Bond Future	8.30	Call	19.90000		0.01990		29.95000	0.02995	19.900	6.28	0.02	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	60.46000		0.06046		85.62000	0.08562	60.460	6.27	0.05	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	233.38000		0.23338		303.55000	0.30355	233.380	6.46	0.16	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	1,570.27000		1.57027		1,377.01000	1.37701	1,570.270	6.72	0.60	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	1,038.65000		1.03865		1,224.34000	1.22434	1,038.650	6.79	0.48	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,124.49000		1.12449		1,318.56000	1.31856	1,124.490	6.81	0.50	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,245.64000		1.24564		1,450.71000	1.45071	1,245.640	6.84	0.53	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.30	Put	977.38000		0.97738		840.04000	0.84004	977.380	6.86	0.44	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.38	Call	1,614.66000		1.61466		1,848.31000	1.84831	1,614.660	6.92	0.62	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	570.31000		0.57031		481.01000	0.48101	570.310	7.02	0.30	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	175.12000		0.17512		144.01000	0.14401	175.120	7.52	0.11	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	164.54000		0.16454		135.18000	0.13518	164.540	7.54	0.11	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.30506		110.35201		9.24148	110.70880		6.83	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	305.74000		0.30574		364.49000	0.36449	305.740	6.17	0.14	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	436.90000		0.43690		512.93000	0.51293	436.900	6.29	0.19	0.00	0	90.00

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 02/05/2019	Bond Future	8.65	Call	474.99000	0.47499		555.63000	0.55563	474.990	6.32	0.20	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	8.70	Call	543.40000	0.54340		631.98000	0.63198	543.400	6.37	0.22	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	8.80	Call	698.06000	0.69806		803.19000	0.80319	698.060	6.46	0.27	0.00	0	7,500.00	
R186	On 02/05/2019	Bond Future	9.00	Call	1,083.67000	1.08367		1,223.69000	1.22369	1,083.670	6.64	0.36	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.20	Call	1,569.79000	1.56979		1,745.19000	1.74519	1,569.790	6.79	0.46	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	9.25	Call	1,707.65000	1.70765		1,891.74000	1.89174	1,707.650	6.83	0.48	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.30	Call	1,852.94000	1.85294		2,045.59000	2.04559	1,852.940	6.87	0.51	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	9.75	Put	982.66000	0.98266		885.39000	0.88539	982.660	7.34	0.30	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.96	Put	725.32000	0.72532		651.03000	0.65103	725.320	7.62	0.23	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	10.02	Put	665.02000	0.66502		596.36000	0.59636	665.020	7.70	0.22	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	10.07	Put	619.05000	0.61905		554.78000	0.55478	619.050	7.77	0.20	0.00	0	200.00	
R186	On 01/08/2019	Bond Future			9.37153	107.20997		9.30480	107.57387		6.89	0.00	0.00	0	0.00	
R186	On 01/08/2019	Bond Future	8.30	Call	296.58000	0.29658		346.53000	0.34653	296.580	5.84	0.12	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	9.05	Call	1,516.01000	1.51601		1,666.99000	1.66699	1,516.010	6.70	0.39	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	10.08	Put	1,191.71000	1.19171		1,099.43000	1.09943	1,191.710	7.98	0.28	0.00	0	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	
R197	On 07/02/2019	Bond Future			299.08357	299.08357		299.01059	299.01059			0.00	0.00	0	2,355.00	
R197	On 02/05/2019	Bond Future			304.38824	304.38824		304.31434	304.31434			0.00	0.00	0	0.00	
R197	On 01/08/2019	Bond Future			302.85717	302.85717		302.78222	302.78222			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			230.83400	230.83400		230.82604	230.82604			0.00	0.00	0	8,805.00	
R202	On 02/05/2019	Bond Future			234.92812	234.92812		234.92019	234.92019			0.00	0.00	0	0.00	
R202	On 01/08/2019	Bond Future			235.56559	235.56559		235.55785	235.55785			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			8.45358	101.15763		8.39173	101.36310		3.20	0.00	0.00	0	62,040.00	
R2023	On 02/05/2019	Bond Future			8.50413	98.99940		8.43791	99.20863		3.63	0.00	0.00	0	0.00	
R2023	On 01/08/2019	Bond Future			8.54521	100.93699		8.47359	101.15048		3.49	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			9.77700	88.46434		9.71652	88.83424		9.38	0.00	15,481,259.50	175	56,641.00	
R2030	On 07/02/2019	Bond Future	8.90	Call	37.23000	0.03723		53.76000	0.05376	37.230	8.48	0.03	0.00	0	1,320.00	
R2030	On 07/02/2019	Bond Future	9.18	Call	160.92000	0.16092		213.22000	0.21322	160.920	8.69	0.11	0.00	0	4,000.00	
R2030	On 07/02/2019	Bond Future	9.60	Call	800.56000	0.80056		958.08000	0.95808	800.560	9.22	0.37	0.00	0	1,320.00	
R2030	On 07/02/2019	Bond Future	9.68	Call	1,004.01000	1.00401		1,184.42000	1.18442	1,004.010	9.31	0.43	0.00	0	4,000.00	
R2030	On 07/02/2019	Bond Future	10.20	Put	447.34000	0.44734		379.55000	0.37955	447.340	10.01	0.22	0.00	0	4,000.00	
R2030	On 02/05/2019	Bond Future			9.84881	90.01370		9.78619	90.39024		9.43	0.00	0.00	0	0.00	
R2030	On 02/05/2019	Bond Future	8.90	Call	253.76000	0.25376		303.29000	0.30329	253.760	8.42	0.11	0.00	0	3,000.00	

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
R2030	On 02/05/2019	Bond Future	9.40	Call	952.15000	0.95215	1,078.62000	1.07862	952.150	9.06	0.31	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,309.04000	1.30904	1,192.19000	1.19219	1,309.040	10.00	0.34	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.92280	87.77024	9.85771	88.15428		9.50	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			9.98855	90.47575	9.91797	90.94165		10.13	0.00	19,814,189.25	219	43,228.00
R2032	On 02/05/2019	Bond Future			10.05924	87.90338	9.98631	88.37767		10.62	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			10.12964	89.62408	10.05411	90.10776		10.17	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			10.13445	94.15301	10.06392	94.66735		10.81	0.00	0.00	0	71,500.00
R2035	On 02/05/2019	Bond Future			10.20222	91.30165	10.12949	91.82521		11.35	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.27089	93.08873	10.19569	93.62263		10.88	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			10.20599	86.35488	10.13037	86.90768		11.88	0.00	0.00	0	57,873.00
R2037	On 02/05/2019	Bond Future			10.27602	87.86736	10.19809	88.43002		11.90	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.34877	85.33157	10.26821	85.90537		11.98	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			10.27059	89.43527	10.20008	89.98729		12.27	0.00	0.00	0	32,389.00
R2040	On 02/05/2019	Bond Future			10.33996	91.00167	10.26731	91.56363		12.30	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	645.27000	0.64527	765.71000	0.76571	645.270	11.34	0.19	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	2,248.10000	2.24810	2,521.36000	2.52136	2,248.100	12.24	0.45	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.41209	88.27695	10.33703	88.84995		12.40	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			10.28893	86.54789	10.21841	87.10672		12.84	0.00	28,560,803.70	330	37,116.00
R2044	On 02/05/2019	Bond Future			10.35568	88.06375	10.28308	88.63252		12.88	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.42500	85.40667	10.35004	85.98668		12.99	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			10.26463	90.02957	10.19920	90.56077		12.58	0.00	0.00	0	106,522.00
R2048	On 02/05/2019	Bond Future			10.32577	87.16943	10.25846	87.71009		13.26	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.38766	88.87557	10.31825	89.42692		12.74	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			5.97721	101.68007	5.91477	101.73590		0.31	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future			5.41279	103.46079	5.32881	103.51777		0.35	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
R207	On 01/08/2019	Bond Future			3.94133		101.84345		3.81030	101.90170		0.20	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			7.24529		101.53069		7.19663	101.62468		1.13	0.00	0.00	0	17,335.00
R208	On 02/05/2019	Bond Future			7.18821		99.90773		7.13315	100.00351		1.45	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.06659		101.86319		7.00266	101.96101		1.34	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			10.06723		71.43551		9.99164	71.90434		12.12	0.00	0.00	0	119,368.00
R209	On 07/02/2019	Bond Future	9.04	Call	18.18000		0.01818		29.42000	0.02942	18.180	10.92	0.02	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	247.73000		0.24773		336.26000	0.33626	247.730	11.39	0.15	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	999.44000		0.99944		837.00000	0.83700	999.440	12.43	0.40	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.12849		69.53744		10.05074	70.01462		12.78	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	472.10000		0.47210		568.53000	0.56853	472.100	11.77	0.18	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	1,685.82000		1.68582		1,909.91000	1.90991	1,685.820	12.71	0.44	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	1,357.66000		1.35766		1,212.29000	1.21229	1,357.660	13.64	0.33	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	1,030.88000		1.03088		916.43000	0.91643	1,030.880	14.12	0.27	0.00	0	760.00
R209	On 01/08/2019	Bond Future			10.18921		70.89855		10.10908	71.38519		12.37	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			185.80183		185.80183		185.79548	185.79548			0.00	0.00	0	2,458.00
R210	On 02/05/2019	Bond Future			186.54151		186.54151		186.53538	186.53538			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			190.23586		190.23586		190.22986	190.22986			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			155.75514		155.75514		155.75140	155.75140			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future			158.51780		158.51780		158.51422	158.51422			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.58594		161.58594		161.58250	161.58250			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			9.86785		83.23088		9.80746	83.59323		9.86	0.00	18,560,486.24	223	32,702.00
R213	On 02/05/2019	Bond Future			9.93294		81.13905		9.87059	81.50789		10.38	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
R213	On 01/08/2019	Bond Future	9.99826		82.72709		9.93369	83.10324		10.04	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	10.24915		70.41562		10.17357	70.89850		12.93	0.00	9,013,199.36	128	31,531.00
R214	On 02/05/2019	Bond Future	10.30966		68.35286		10.23199	68.84431		13.65	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.37083		69.69070		10.29082	70.19187		13.16	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	10.48880		10.48880		10.34840	10.34840		16.51	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.62590		10.62590		10.47980	10.47980		15.26	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.77060		10.77060		10.62210	10.62210		15.29	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.67440		2.67440		2.64720	2.64720		20.39	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.56890		2.56890		2.54910	2.54910		20.49	0.00	0.00	0	14,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.48290		2.48290		2.46260	2.46260		20.93	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>9,591,828,744.93</b>	<b>732,669</b>	<b>8 030 337.00</b>
<b>Grand Total:</b>												<b>9,591,828,744.93</b>	<b>732,669</b>	<b>8 030 337.00</b>