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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 15/10/2018	Any day expiry	14.40300	14.40300		14.45680	14.45680		21.14	0.00	98,130,042.00	6,814	0.00	
\$ / R	On 17/10/2018	Any day expiry	14.36250	14.36250		14.45680	14.45680		21.05	0.00	0.00	0	235.00	
\$ / R	On 19/10/2018	Any day expiry	14.36430	14.36430		14.46050	14.46050		20.67	0.00	0.00	0	0.00	
\$ / R	On 19/10/2018	Any day expiry	14.50	Put	209.40190	0.20940	173.49750	0.17350	209.402	21.65	0.66	0.00	0	20,000.00
\$ / R	On 22/10/2018	Any day expiry	14.36970	14.36970		14.46590	14.46590		18.98	0.00	0.00	0	0.00	
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	0.52280	0.00052	1.30850	0.00131	0.523	23.01	0.00	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	403.95860	0.40396	499.48080	0.49948	403.959	19.54	0.84	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry	14.37520	14.37520		14.47160	14.47160		19.81	0.00	0.00	0	70.00	
\$ / R	On 29/10/2018	Any day expiry	14.38260	14.38260		14.47910	14.47910		19.48	0.00	0.00	0	225.00	
\$ / R	On 30/10/2018	Any day expiry	14.38450	14.38450		14.48100	14.48100		19.61	0.00	0.00	0	2,500.00	
\$ / R	On 31/10/2018	Any day expiry	14.38630	14.38630		14.48290	14.48290		19.72	0.00	6,678,815.00	461	3,858.00	
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	3.63820	0.00364	4.39490	0.00439	3.638	22.52	0.01	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	35.87210	0.03587	32.85350	0.03285	35.872	17.96	0.13	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	517.21570	0.51722	607.66600	0.60767	517.216	18.34	0.80	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	70.63150	0.07063	63.24130	0.06324	70.631	18.46	0.22	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	168.78570	0.16879	149.11550	0.14912	168.786	19.28	0.40	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	212.02780	0.21203	187.29660	0.18730	212.028	19.54	0.46	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	213.39860	0.21340	278.76270	0.27876	213.399	19.88	0.47	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	209.34370	0.20934	273.96920	0.27397	209.344	19.92	0.47	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	135.34450	0.13534	186.23430	0.18623	135.345	20.79	0.33	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	532.97650	0.53298	478.92120	0.47892	532.977	21.38	0.74	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	83.89640	0.08390	122.30400	0.12230	83.896	21.70	0.23	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	66.39220	0.06639	99.53940	0.09954	66.392	22.13	0.19	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	2.36240	0.00236	5.00620	0.00501	2.362	26.92	0.01	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	0.97940	0.00098	1.80480	0.00180	0.979	29.58	0.00	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.38820	14.38820	14.48480	14.48480		19.80	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.39010	14.39010	14.48670	14.48670		19.89	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry			14.39570	14.39570	14.49240	14.49240		19.54	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.21470	0.00021	0.24770	0.00025	0.215	25.61	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	64.97540	0.06498	56.85780	0.05686	64.975	18.14	0.19	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	2.78260	0.00278	4.75840	0.00476	2.783	26.99	0.01	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.41050	14.41050	14.50750	14.50750		19.53	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.41430	14.41430	14.51130	14.51130		19.63	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	289.98800	0.28999	255.27170	0.25527	289.988	19.49	0.45	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	294.45870	0.29446	347.54160	0.34754	294.459	19.97	0.47	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.41610	14.41610	14.51320	14.51320		19.78	0.00	0.00	0	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.00130	0.00000	0.07730	0.00008	0.001	22.28	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.33440	0.00033	0.45610	0.00046	0.334	23.70	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,212.04570	1.21205	1,307.99430	1.30799	1,212.046	17.96	0.95	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	224.49270	0.22449	268.72070	0.26872	224.493	20.69	0.38	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	218.55460	0.21855	261.99670	0.26200	218.555	20.76	0.37	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	178.52790	0.17853	216.36010	0.21636	178.528	21.26	0.31	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	652.42790	0.65243	593.16010	0.59316	652.428	21.26	0.69	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.42170	14.42170	14.51890	14.51890		19.50	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	202.72080	0.20272	242.70250	0.24270	202.721	20.77	0.34	0.00	0	10,000.00
\$ / R	On 20/11/2018	Any day expiry			14.42360	14.42360	14.52080	14.52080		19.50	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry			14.42730	14.42730	14.52460	14.52460		19.45	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.42920	14.42920	14.52650	14.52650		19.46	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	290.98030	0.29098	339.54770	0.33955	290.980	20.00	0.43	0.00	0	20,400.00
\$ / R	On 29/11/2018	Any day expiry			14.44040	14.44040	14.53780	14.53780		19.26	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.44230	14.44230	14.53970	14.53970		19.27	0.00	0.00	0	8,824.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	11.35690	0.01136	11.99320	0.01199	11.357	16.45	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	123.73840	0.12374	107.90270	0.10790	123.738	17.84	0.23	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	138.27970	0.13828	120.85160	0.12085	138.280	17.95	0.25	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	581.48960	0.58149	653.34970	0.65335	581.490	18.45	0.66	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	294.03710	0.29404	261.90030	0.26190	294.037	18.83	0.41	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	460.75780	0.46076	524.02800	0.52403	460.758	18.94	0.57	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	265.73700	0.26574	308.33490	0.30833	265.737	20.32	0.38	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	259.89160	0.25989	301.80810	0.30181	259.892	20.38	0.37	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	28.62130	0.02862	37.23550	0.03724	28.621	24.87	0.05	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 30/11/2018	Any day expiry	17.31	Call	13.77710	0.01378	18.77600	0.01878	13.777	26.03	0.03	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.45160	14.45160	14.54920	14.54920		19.12	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,141.31770	1.14132	1,069.61580	1.06962	1,141.318	21.90	0.78	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.45350	14.45350	14.55110	14.55110		19.12	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	168.16700	0.16817	148.19990	0.14820	168.167	17.95	0.27	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	334.72590	0.33473	300.21970	0.30022	334.726	18.80	0.43	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	708.62110	0.70862	651.06680	0.65107	708.621	20.40	0.64	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,018.36530	1.01837	950.29950	0.95030	1,018.365	21.50	0.75	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			14.45540	14.45540	14.65650	14.65650		19.13	0.00	7,328,250.00	500	500.00
\$ / R	On 11/12/2018	Any day expiry			14.46290	14.46290	14.56060	14.56060		18.99	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	108.11460	0.10811	95.04510	0.09505	108.115	17.41	0.19	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	165.85470	0.16585	146.52740	0.14653	165.855	17.77	0.26	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	235.12860	0.23513	270.49190	0.27049	235.129	20.71	0.32	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	127.13690	0.12714	149.19980	0.14920	127.137	22.28	0.19	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.46470	14.46470	14.56250	14.56250		19.00	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.46850	14.46850	14.56620	14.56620		19.12	0.00	442,273,108.00	30,568	865,294.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	3.11700	0.00312	3.34800	0.00335	3.117	22.29	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	3.66190	0.00366	3.90750	0.00391	3.662	21.86	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	4.56580	0.00457	4.77600	0.00478	4.566	21.27	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	5.29310	0.00529	5.46460	0.00546	5.293	20.88	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	5.45230	0.00545	5.61440	0.00561	5.452	20.80	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	6.14030	0.00614	6.25750	0.00626	6.140	20.49	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	7.12810	0.00713	7.17160	0.00717	7.128	20.09	0.02	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	7.68240	0.00768	7.68030	0.00768	7.682	19.90	0.02	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	9.34220	0.00934	9.18880	0.00919	9.342	19.39	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	11.20610	0.01121	10.86060	0.01086	11.206	18.92	0.03	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,979.70610	1.97971	2,077.06060	2.07706	1,979.706	18.92	0.97	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	13.66730	0.01367	13.04090	0.01304	13.667	18.41	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	14.75870	0.01476	13.99930	0.01400	14.759	18.22	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	16.44090	0.01644	15.46900	0.01547	16.441	17.94	0.04	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	22.44450	0.02244	20.64860	0.02065	22.444	17.16	0.05	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	24.27640	0.02428	22.21420	0.02221	24.276	16.96	0.06	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,492.77640	1.49278	1,588.41420	1.58841	1,492.776	16.96	0.94	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	26.26550	0.02627	23.90730	0.02391	26.266	16.77	0.06	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	30.34600	0.03035	25.76270	0.02576	30.346	16.82	0.07	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,308.49300	1.30849	1,400.41560	1.40042	1,308.493	16.94	0.91	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	42.17950	0.04218	36.13980	0.03614	42.179	16.96	0.09	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	45.63110	0.04563	39.18200	0.03918	45.631	17.00	0.09	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,264.13110	1.26413	1,355.38200	1.35538	1,264.131	17.00	0.91	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	54.52280	0.05452	47.04900	0.04705	54.523	17.08	0.11	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	55.89260	0.05589	48.26420	0.04826	55.893	17.09	0.11	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,092.93260	1.09293	1,180.98290	1.18098	1,092.933	17.23	0.86	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	74.43260	0.07443	64.78290	0.06478	74.433	17.23	0.14	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	83.36780	0.08337	72.78530	0.07279	83.368	17.29	0.15	0.00	0	29,800.00

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	Call	1,051.86780		1.05187	1,138.98530	1.13899	1,051.868	17.29	0.85	0.00	0	228,616.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	103.53960		0.10354	90.93670	0.09094	103.540	17.40	0.18	0.00	0	66,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	122.01680		0.12202	107.64800	0.10765	122.017	17.49	0.20	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	126.97500		0.12697	112.14510	0.11215	126.975	17.52	0.21	0.00	0	7,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	139.98070		0.13998	123.96250	0.12396	139.981	17.57	0.23	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	151.02300		0.15102	134.01950	0.13402	151.023	17.62	0.24	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	153.87820		0.15388	136.62040	0.13662	153.878	17.63	0.24	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	822.37820		0.82238	902.82040	0.90282	822.378	17.63	0.76	0.00	0	3,264.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	186.31840		0.18632	165.83280	0.16583	186.318	17.85	0.28	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	722.52280		0.72252	798.04680	0.79805	722.523	17.95	0.70	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	222.72790		0.22273	198.81360	0.19881	222.728	18.06	0.31	0.00	0	58,250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	691.22790		0.69123	765.01360	0.76501	691.228	18.06	0.69	0.00	0	20,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	263.13960		0.26314	235.62270	0.23562	263.140	18.27	0.35	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	271.69900		0.27170	243.44950	0.24345	271.699	18.31	0.36	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	614.53940		0.61454	683.61970	0.68362	614.539	18.34	0.64	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	284.83950		0.28484	255.47590	0.25548	284.840	18.38	0.37	0.00	0	236,970.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	289.29900		0.28930	259.56190	0.25956	289.299	18.40	0.37	0.00	0	36,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	576.03180		0.57603	642.49140	0.64249	576.032	18.48	0.61	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	307.53180		0.30753	276.29140	0.27629	307.532	18.48	0.39	0.00	0	13,650.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	326.39280		0.32639	293.63840	0.29364	326.393	18.57	0.40	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	549.70560		0.54971	614.27050	0.61427	549.706	18.59	0.59	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	355.84780		0.35585	320.80350	0.32080	355.848	18.70	0.42	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	371.09510		0.37110	334.89920	0.33490	371.095	18.76	0.43	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	509.59510		0.50960	571.09920	0.57110	509.595	18.76	0.57	0.00	0	100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	381.45000		0.38145	344.48500	0.34449	381.450	18.80	0.44	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	499.95000		0.49995	560.68500	0.56069	499.950	18.80	0.56	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	402.61140		0.40261	364.10920	0.36411	402.611	18.89	0.46	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	476.49510		0.47650	535.30790	0.53531	476.495	18.91	0.54	0.00	0	100,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	458.39670		0.45840	515.67280	0.51567	458.397	19.00	0.53	0.00	0	11,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	432.34070		0.43234	487.32080	0.48732	432.341	19.12	0.50	0.00	0	1,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	463.84070		0.46384	421.12080	0.42112	463.841	19.12	0.50	0.00	0	15,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	469.75870		0.46976	426.52180	0.42652	469.759	19.15	0.50	0.00	0	3,388.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	524.58710		0.52459	477.54530	0.47755	524.587	19.39	0.53	0.00	0	3,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	393.08710		0.39309	443.74530	0.44375	393.087	19.39	0.47	0.00	0	84,900.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	389.34960		0.38935	439.66190	0.43966	389.350	19.42	0.47	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	385.64540		0.38565	435.61290	0.43561	385.645	19.45	0.46	0.00	0	5,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	367.61700		0.36762	415.87990	0.41588	367.617	19.58	0.45	0.00	0	5,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	569.11700		0.56912	519.67990	0.51968	569.117	19.58	0.55	0.00	0	3,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	357.18630		0.35719	404.43920	0.40444	357.186	19.67	0.44	0.00	0	70,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	615.21760		0.61522	563.44140	0.56344	615.218	19.77	0.58	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	621.92500		0.62193	569.82220	0.56982	621.925	19.80	0.58	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	340.42500		0.34042	386.02220	0.38602	340.425	19.80	0.42	0.00	0	127,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	655.92460		0.65592	602.19720	0.60220	655.925	19.94	0.59	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	324.42460		0.32442	368.39720	0.36840	324.425	19.94	0.41	0.00	0	400.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	312.15250	0.31215	354.85290	0.35485	312.153	20.04	0.39	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	309.15600	0.30916	351.54150	0.35154	309.156	20.07	0.39	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	726.09230	0.72609	669.22500	0.66922	726.092	20.21	0.62	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	798.97370	0.79897	739.11810	0.73912	798.974	20.48	0.65	95,428,262.40	10,000	25,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	267.47370	0.26747	305.31810	0.30532	267.474	20.48	0.35	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	264.90300	0.26490	302.45690	0.30246	264.903	20.51	0.34	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	245.21410	0.24521	280.50280	0.28050	245.214	20.72	0.32	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	242.85960	0.24286	277.87240	0.27787	242.860	20.75	0.32	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	231.42820	0.23143	265.08840	0.26509	231.428	20.88	0.31	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	952.04770	0.95205	886.69420	0.88669	952.048	21.02	0.70	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	991.69220	0.99169	925.06810	0.92507	991.692	21.16	0.72	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,031.60270	1.03160	963.98680	0.96399	1,031.603	21.28	0.73	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	186.79790	0.18680	215.37050	0.21537	186.798	21.45	0.26	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	171.01140	0.17101	197.74140	0.19774	171.011	21.67	0.24	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	167.69420	0.16769	194.03000	0.19403	167.694	21.72	0.23	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,195.94350	1.19594	1,124.19060	1.12419	1,195.944	21.77	0.77	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	164.44350	0.16444	190.39060	0.19039	164.443	21.77	0.23	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	162.84360	0.16284	188.59550	0.18860	162.844	21.80	0.23	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	150.60530	0.15061	174.86760	0.17487	150.605	21.99	0.21	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	149.14550	0.14915	173.22650	0.17323	149.145	22.02	0.21	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	147.69890	0.14770	171.59960	0.17160	147.699	22.04	0.21	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	135.33030	0.13533	157.67360	0.15767	135.330	22.26	0.20	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	131.45550	0.13146	153.30150	0.15330	131.455	22.34	0.19	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,489.72360	1.48972	1,412.13980	1.41214	1,489.724	22.61	0.83	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	117.09260	0.11709	137.05930	0.13706	117.093	22.63	0.17	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	110.55010	0.11055	129.63740	0.12964	110.550	22.78	0.16	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	101.13950	0.10114	119.30670	0.11931	101.140	22.98	0.15	11,015,567.20	5,000	5,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	90.47180	0.09047	107.15020	0.10715	90.472	23.20	0.14	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	87.76910	0.08777	104.06070	0.10406	87.769	23.26	0.13	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	82.61020	0.08261	98.15680	0.09816	82.610	23.38	0.13	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	79.34720	0.07935	94.41500	0.09441	79.347	23.46	0.12	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.50	Call	61.17310	0.06117	73.46590	0.07347	61.173	23.98	0.10	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	57.63960	0.05764	69.36940	0.06937	57.640	24.10	0.09	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	45.53540	0.04554	55.26520	0.05527	45.535	24.57	0.07	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	37.53230	0.03753	45.86990	0.04587	37.532	24.97	0.06	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry	14.47970		14.47970	14.47970	14.57760	14.57760		18.95	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	197.27660	0.19728	175.36920	0.17537	197.277	17.70	0.28	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	368.06570	0.36807	332.53520	0.33254	368.066	18.53	0.42	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	736.24610	0.73625	679.38990	0.67939	736.246	20.00	0.62	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,038.94150	1.03894	971.64790	0.97165	1,038.941	21.04	0.72	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry	14.48160		14.48160	14.48160	14.57950	14.57950		18.94	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	46.72330	0.04672	40.47130	0.04047	46.723	16.82	0.09	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	59.61130	0.05961	51.89050	0.05189	59.611	16.93	0.11	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	398.04580	0.39805	446.58060	0.44658	398.046	19.36	0.46	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	14.75	Call	366.79640	0.36680	412.46110	0.41246	366.796	19.59	0.43	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.50050	14.50050	14.59850	14.59850		18.64	0.00	0.00	0	3,714.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	35.77620	0.03578	34.56600	0.03457	35.776	16.61	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	181.09240	0.18109	161.93260	0.16193	181.092	17.23	0.25	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	628.82190	0.62882	693.37620	0.69338	628.822	18.08	0.61	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	362.71100	0.36271	328.25370	0.32825	362.711	18.14	0.40	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	794.42160	0.79442	736.25780	0.73626	794.422	19.77	0.62	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	63.32220	0.06332	73.76430	0.07376	63.322	24.07	0.09	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	37.22820	0.03723	44.50080	0.04450	37.228	25.25	0.05	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.50430	14.50430	14.60230	14.60230		18.61	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.53440	14.53440	14.63270	14.63270		18.58	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	31.80930	0.03181	30.67190	0.03067	31.809	17.49	0.06	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.55680	14.55680	14.65500	14.65500		18.48	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.55870	14.55870	14.65690	14.65690		18.48	0.00	0.00	0	1,020.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	61.28980	0.06129	58.08110	0.05808	61.290	16.53	0.10	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	394.68790	0.39469	360.78900	0.36079	394.688	17.82	0.38	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	418.79020	0.41879	383.49630	0.38350	418.790	17.91	0.39	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	663.70520	0.66371	722.98750	0.72299	663.705	18.16	0.57	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	390.58860	0.39059	429.47410	0.42947	390.589	19.75	0.38	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	308.17780	0.30818	339.99110	0.33999	308.178	20.49	0.31	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.58300	14.58300	14.68110	14.68110		18.51	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.61100	14.61100	14.70910	14.70910		18.44	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	83.57120	0.08357	78.70480	0.07870	83.571	16.45	0.11	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	436.66080	0.43666	403.40370	0.40340	436.661	17.70	0.38	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	460.98320	0.46098	426.50780	0.42651	460.983	17.79	0.39	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	695.05810	0.69506	752.16180	0.75216	695.058	18.29	0.54	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	437.17670	0.43718	476.80070	0.47680	437.177	19.78	0.38	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	352.15570	0.35216	384.99490	0.38499	352.156	20.52	0.32	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.64460	14.64460	14.74260	14.74260		18.44	0.00	44,973,566.60	3,071	53,287.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	3.10470	0.00310	3.17420	0.00317	3.105	21.25	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	12.17650	0.01218	12.06150	0.01206	12.177	16.99	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	44.29140	0.04429	41.32430	0.04132	44.291	16.66	0.06	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	47.20750	0.04721	44.04470	0.04404	47.208	16.65	0.07	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	84.85590	0.08486	79.21020	0.07921	84.856	16.47	0.11	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	87.30060	0.08730	81.49560	0.08150	87.301	16.46	0.11	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	97.65020	0.09765	91.17190	0.09117	97.650	16.42	0.12	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	104.59810	0.10460	97.67420	0.09767	104.598	16.40	0.13	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	114.98060	0.11498	107.38920	0.10739	114.981	16.37	0.14	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	119.67150	0.11967	111.77940	0.11178	119.671	16.36	0.14	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	138.14910	0.13815	127.44460	0.12744	138.149	16.39	0.16	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	155.83810	0.15584	142.24320	0.14224	155.838	16.47	0.18	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	162.85570	0.16286	148.79410	0.14879	162.856	16.50	0.18	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	187.79720	0.18780	172.12910	0.17213	187.797	16.61	0.20	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	198.45330	0.19845	182.11990	0.18212	198.453	16.65	0.21	0.00	0	50.00

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	13.55	Put	212.32880	0.21233	195.14790	0.19515	212.329	16.70	0.22	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	226.83220	0.22683	208.78250	0.20878	226.832	16.76	0.23	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	251.35110	0.25135	231.88020	0.23188	251.351	16.84	0.25	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	257.73490	0.25773	237.90140	0.23790	257.735	16.86	0.25	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	264.22450	0.26422	244.02580	0.24403	264.225	16.88	0.26	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	274.15090	0.27415	253.39830	0.25340	274.151	16.91	0.26	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	287.74740	0.28775	266.25310	0.26625	287.747	16.96	0.27	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	312.54330	0.31254	289.72270	0.28972	312.543	17.03	0.29	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	327.28610	0.32729	303.69710	0.30370	327.286	17.07	0.30	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	368.63140	0.36863	340.43470	0.34043	368.631	17.25	0.32	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	385.94710	0.38595	356.82980	0.35683	385.947	17.33	0.33	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	459.58130	0.45958	426.83650	0.42684	459.581	17.62	0.37	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	498.97680	0.49898	464.41290	0.46441	498.977	17.77	0.39	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	853.68880	0.85369	916.67440	0.91667	853.689	17.80	0.60	8,932,495.60	1,000	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	534.82300	0.53482	498.67350	0.49867	534.823	17.90	0.41	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	582.75510	0.58276	544.57820	0.54458	582.755	18.06	0.43	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	588.20680	0.58821	549.80740	0.54981	588.207	18.08	0.43	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	769.31090	0.76931	828.23780	0.82824	769.311	18.13	0.56	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	760.43330	0.76043	818.91730	0.81892	760.433	18.17	0.56	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	615.83330	0.61583	576.31730	0.57632	615.833	18.17	0.44	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	632.70580	0.63271	592.52390	0.59252	632.706	18.22	0.45	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	649.79620	0.64980	608.95120	0.60895	649.796	18.28	0.46	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	702.34920	0.70235	659.53220	0.65953	702.349	18.44	0.48	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	757.03550	0.75704	712.01380	0.71201	757.036	18.62	0.50	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	800.82180	0.80082	754.20430	0.75420	800.822	18.75	0.51	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	807.16530	0.80717	760.32060	0.76032	807.165	18.77	0.51	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	813.52670	0.81353	766.46280	0.76646	813.527	18.79	0.52	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	819.91320	0.81991	772.62310	0.77262	819.913	18.81	0.52	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	582.77230	0.58277	630.84710	0.63085	582.772	19.04	0.46	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	572.79710	0.57280	620.22800	0.62023	572.797	19.09	0.45	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	951.97010	0.95197	900.33240	0.90033	951.970	19.19	0.56	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	993.13250	0.99313	940.23850	0.94024	993.133	19.30	0.57	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,007.00340	1.00700	953.69690	0.95370	1,007.003	19.34	0.58	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,013.96860	1.01397	960.45690	0.96046	1,013.969	19.36	0.58	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	516.60960	0.51661	560.27960	0.56028	516.610	19.44	0.41	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,056.13730	1.05614	1,001.40400	1.00140	1,056.137	19.47	0.59	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,063.22990	1.06323	1,008.29220	1.00829	1,063.230	19.49	0.59	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,149.68850	1.14969	1,092.38830	1.09239	1,149.689	19.72	0.61	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	440.79230	0.44079	478.91320	0.47891	440.792	19.97	0.36	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	438.34240	0.43834	476.25210	0.47625	438.342	19.99	0.36	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	428.69870	0.42870	465.77930	0.46578	428.699	20.07	0.36	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	423.96530	0.42397	460.69080	0.46069	423.965	20.11	0.35	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	419.29450	0.41929	455.66800	0.45567	419.294	20.15	0.35	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	392.45990	0.39246	426.79510	0.42680	392.460	20.39	0.33	0.00	0	139,342.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	361.65300	0.36165	393.58350	0.39358	361.653	20.69	0.31	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	357.76450	0.35776	389.38400	0.38938	357.764	20.73	0.30	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	346.38340	0.34638	377.09330	0.37709	346.383	20.85	0.30	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	326.60650	0.32661	355.71340	0.35571	326.607	21.06	0.28	2,080,798.23	500	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	304.54950	0.30455	332.25900	0.33226	304.550	21.31	0.26	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	276.61960	0.27662	303.66420	0.30366	276.620	21.57	0.24	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	264.46300	0.26446	290.49840	0.29050	264.463	21.70	0.23	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	236.60630	0.23661	260.25940	0.26026	236.606	22.01	0.21	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	234.00580	0.23401	257.43550	0.25744	234.006	22.04	0.21	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	192.36270	0.19236	212.07170	0.21207	192.363	22.60	0.18	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	191.33350	0.19133	210.95050	0.21095	191.333	22.61	0.18	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	186.28460	0.18628	205.43590	0.20544	186.285	22.69	0.17	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	180.42870	0.18043	199.03860	0.19904	180.429	22.78	0.17	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	179.47330	0.17947	197.99410	0.19799	179.473	22.80	0.17	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	178.52620	0.17853	196.95850	0.19696	178.526	22.81	0.17	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	166.70790	0.16671	184.02950	0.18403	166.708	23.02	0.16	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	160.72860	0.16073	177.48030	0.17748	160.729	23.12	0.15	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	144.99370	0.14499	160.22860	0.16023	144.994	23.43	0.14	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	119.47960	0.11948	130.25400	0.13025	119.480	24.57	0.11	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	105.01660	0.10502	114.30030	0.11430	105.017	25.54	0.10	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.66140	14.66140	14.75940	14.75940		18.42	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	380.02220	0.38002	351.99700	0.35200	380.022	17.25	0.32	0.00	0	50,000.00
\$ / R	On 29/03/2019	Any day expiry			14.66520	14.66520	14.76310	14.76310		18.43	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	105.69630	0.10570	98.56660	0.09857	105.696	16.39	0.13	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	474.18230	0.47418	441.87380	0.44187	474.182	17.62	0.37	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	498.63370	0.49863	465.23860	0.46524	498.634	17.71	0.38	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	723.59820	0.72360	779.12010	0.77912	723.598	18.46	0.52	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	476.19370	0.47619	515.99520	0.51600	476.194	19.87	0.38	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	393.72510	0.39373	427.14840	0.42715	393.725	20.56	0.32	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.67260	14.67260	14.77060	14.77060		18.39	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.72480	14.72480	14.82290	14.82290		18.39	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	125.84720	0.12585	116.04540	0.11605	125.847	16.23	0.13	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,473.03010	1.47303	1,554.06360	1.55406	1,473.030	16.61	0.78	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	508.87380	0.50887	477.20900	0.47721	508.874	17.52	0.36	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	533.42210	0.53342	500.76470	0.50076	533.422	17.61	0.38	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	750.37370	0.75037	804.50780	0.80451	750.374	18.63	0.50	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	513.54310	0.51354	553.00460	0.55300	513.543	19.97	0.37	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	435.61310	0.43561	469.63140	0.46963	435.613	20.60	0.32	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.78220	14.78220	14.88090	14.88090		18.50	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	141.65570	0.14166	131.69480	0.13169	141.656	16.01	0.14	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	539.57220	0.53957	507.58600	0.50759	539.572	17.46	0.36	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	564.24640	0.56425	531.34080	0.53134	564.246	17.55	0.37	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	775.04540	0.77505	827.71700	0.82772	775.045	18.85	0.49	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	547.43830	0.54744	586.80780	0.58681	547.438	20.14	0.37	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	469.94600	0.46995	504.22090	0.50422	469.946	20.75	0.32	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.78780	14.78780	14.88650	14.88650		18.48	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.80820	14.80820	14.90710	14.90710		18.48	0.00	0.00	0	18,950.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	8.30940	0.00831	9.27100	0.00927	8.309	17.97	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	42.26470	0.04226	40.11020	0.04011	42.265	14.82	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	101.39360	0.10139	94.55210	0.09455	101.394	15.56	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	145.04460	0.14504	134.74460	0.13474	145.045	15.93	0.14	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	149.35120	0.14935	138.71620	0.13872	149.351	15.96	0.14	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	207.75370	0.20775	192.65580	0.19266	207.754	16.34	0.18	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	394.04550	0.39405	371.20740	0.37121	394.046	16.97	0.29	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	413.16310	0.41316	389.54430	0.38954	413.163	17.02	0.30	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,281.21940	1.28122	1,354.92020	1.35492	1,281.219	17.12	0.69	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,053.88480	1.05388	1,116.93010	1.11693	1,053.885	17.83	0.60	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	982.25910	0.98226	1,042.51790	1.04252	982.259	18.10	0.57	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	782.73800	0.78274	743.23530	0.74324	782.738	18.19	0.44	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	884.17460	0.88417	940.49930	0.94050	884.175	18.51	0.53	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	642.88880	0.64289	687.28640	0.68729	642.889	19.68	0.41	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	624.14960	0.62415	667.24570	0.66725	624.150	19.79	0.40	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	578.85260	0.57885	619.14240	0.61914	578.853	20.09	0.38	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	550.84380	0.55084	589.39840	0.58940	550.844	20.29	0.36	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	533.08110	0.53308	570.51840	0.57052	533.081	20.42	0.35	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	250.39180	0.25039	266.97380	0.26697	250.392	23.35	0.18	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.81930	14.81930	14.91840	14.91840		18.54	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	839.86150	0.83986	799.52070	0.79952	839.861	18.31	0.45	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	335.45410	0.33545	361.42370	0.36142	335.454	22.13	0.23	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.83410	14.83410	14.93340	14.93340		18.53	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	154.11740	0.15412	142.71470	0.14271	154.117	15.82	0.14	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	564.90520	0.56491	533.07930	0.53308	564.905	17.43	0.35	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	589.63260	0.58963	556.92470	0.55692	589.633	17.51	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	794.41080	0.79441	845.90950	0.84591	794.411	19.03	0.48	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	574.37670	0.57438	613.33940	0.61334	574.377	20.29	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	499.25520	0.49926	533.60830	0.53361	499.255	20.87	0.32	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.83970	14.83970	14.93900	14.93900		18.51	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.84340	14.84340	14.94270	14.94270		18.52	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	281.52290	0.28152	264.13070	0.26413	281.523	16.59	0.22	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	486.29530	0.48630	520.68500	0.52069	486.295	21.01	0.31	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.89580	14.89580	14.99540	14.99540		18.55	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	168.64600	0.16865	153.51800	0.15352	168.646	15.66	0.15	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	591.80220	0.59180	561.88430	0.56188	591.802	17.39	0.35	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	616.55490	0.61655	584.20280	0.58420	616.555	17.47	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	822.60770	0.82261	873.20940	0.87321	822.608	19.21	0.47	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	608.59150	0.60859	647.60620	0.64761	608.592	20.42	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	534.15810	0.53416	570.01770	0.57002	534.158	20.95	0.32	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.89770	14.89770	14.99730	14.99730		18.55	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			14.92030	14.92030	15.02000	15.02000	18.53	0.00	0.00	0	0.00
\$ / R	14.48	Put	On 13/08/2019	Any day expiry	746.60290	0.74660	710.68990	0.71069	746.603	17.84	0.40	0.00	0	3,950.00	
\$ / R	16.35	Call	On 13/08/2019	Any day expiry	591.90850	0.59191	629.26030	0.62926	591.908	20.67	0.35	0.00	0	3,950.00	
\$ / R			On 30/08/2019	Any day expiry	14.95240	14.95240	15.05220	15.05220		18.59	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	178.23560	0.17824	160.94130	0.16094	178.236	15.47	0.15	0.00	0	500.00	
\$ / R	14.20	Put	On 30/08/2019	Any day expiry	614.44700	0.61445	586.27620	0.58628	614.447	17.37	0.34	0.00	0	250.00	
\$ / R	14.25	Put	On 30/08/2019	Any day expiry	639.17720	0.63918	608.57120	0.60857	639.177	17.46	0.35	0.00	0	250.00	
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	839.83380	0.83983	889.55690	0.88956	839.834	19.39	0.45	0.00	0	500.00	
\$ / R	16.33	Call	On 30/08/2019	Any day expiry	632.93210	0.63293	671.56480	0.67156	632.932	20.58	0.36	0.00	0	250.00	
\$ / R	16.70	Call	On 30/08/2019	Any day expiry	557.76490	0.55776	593.43750	0.59344	557.765	21.07	0.32	0.00	0	250.00	
\$ / R			On 02/09/2019	Any day expiry	14.95810	14.95810	15.05780	15.05780		18.57	0.00	0.00	0	55.00	
\$ / R			On 05/09/2019	Any day expiry	14.96370	14.96370	15.06350	15.06350		18.57	0.00	0.00	0	0.00	
\$ / R	19.00	Call	On 05/09/2019	Any day expiry	306.59690	0.30660	326.04580	0.32605	306.597	24.58	0.18	0.00	0	20,000.00	
\$ / R			On 16/09/2019	Foreign Exchange Future	14.98450	14.98450	15.08430	15.08430		18.61	0.00	0.00	0	20,642.00	
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	14.70860	0.01471	15.87560	0.01588	14.709	16.80	0.02	0.00	0	1,000.00	
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	80.50150	0.08050	70.01240	0.07001	80.501	14.25	0.08	0.00	0	1,000.00	
\$ / R	13.91	Put	On 16/09/2019	Foreign Exchange Future	501.73290	0.50173	478.18220	0.47818	501.733	17.08	0.30	0.00	0	81,930.00	
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	526.31670	0.52632	501.89570	0.50190	526.317	17.14	0.31	0.00	0	800.00	
\$ / R	14.09	Put	On 16/09/2019	Foreign Exchange Future	577.48700	0.57749	551.31010	0.55131	577.487	17.26	0.32	0.00	0	33,715.00	
\$ / R	14.14	Put	On 16/09/2019	Foreign Exchange Future	599.59490	0.59959	572.67400	0.57267	599.595	17.31	0.33	0.00	0	141,127.00	
\$ / R	14.21	Put	On 16/09/2019	Foreign Exchange Future	631.31010	0.63131	603.35010	0.60335	631.310	17.38	0.34	0.00	0	2,700.00	
\$ / R	14.33	Put	On 16/09/2019	Foreign Exchange Future	690.34020	0.69034	657.99630	0.65800	690.340	17.55	0.36	0.00	0	33,151.00	
\$ / R	14.72	Put	On 16/09/2019	Foreign Exchange Future	904.59110	0.90459	865.78450	0.86578	904.591	18.17	0.42	0.00	0	1,200.00	
\$ / R	15.38	Put	On 16/09/2019	Foreign Exchange Future	1,319.61470	1.31961	1,272.33410	1.27233	1,319.615	19.14	0.52	0.00	0	5,000.00	
\$ / R	15.55	Call	On 16/09/2019	Foreign Exchange Future	870.26870	0.87027	920.31060	0.92031	870.269	19.38	0.46	0.00	0	30,000.00	
\$ / R	15.56	Put	On 16/09/2019	Foreign Exchange Future	1,442.71720	1.44272	1,392.81510	1.39282	1,442.717	19.39	0.54	0.00	0	2,571.00	
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	778.97630	0.77898	824.32050	0.82432	778.976	19.83	0.42	0.00	0	1,000.00	
\$ / R	17.23	Call	On 16/09/2019	Foreign Exchange Future	498.35670	0.49836	530.61560	0.53062	498.357	21.65	0.28	0.00	0	800.00	
\$ / R	17.64	Call	On 16/09/2019	Foreign Exchange Future	438.92590	0.43893	468.11390	0.46811	438.926	22.17	0.25	0.00	0	5,000.00	
\$ / R	17.85	Call	On 16/09/2019	Foreign Exchange Future	412.11250	0.41211	439.87200	0.43987	412.113	22.43	0.24	0.00	0	2,700.00	
\$ / R	17.93	Call	On 16/09/2019	Foreign Exchange Future	402.48210	0.40248	429.71940	0.42972	402.482	22.53	0.24	0.00	0	2,571.00	
\$ / R	18.29	Call	On 16/09/2019	Foreign Exchange Future	369.55470	0.36955	392.37530	0.39238	369.555	23.15	0.22	0.00	0	81,930.00	
\$ / R	18.47	Call	On 16/09/2019	Foreign Exchange Future	355.66860	0.35567	377.65750	0.37766	355.669	23.48	0.21	0.00	0	1,200.00	
\$ / R	18.63	Call	On 16/09/2019	Foreign Exchange Future	344.18340	0.34418	365.47790	0.36548	344.183	23.77	0.20	0.00	0	33,715.00	
\$ / R	18.67	Call	On 16/09/2019	Foreign Exchange Future	341.42880	0.34143	362.55810	0.36256	341.429	23.84	0.20	0.00	0	141,127.00	
\$ / R	19.32	Call	On 16/09/2019	Foreign Exchange Future	302.53580	0.30254	321.26850	0.32127	302.536	25.02	0.17	0.00	0	33,151.00	
\$ / R			On 30/09/2019	Any day expiry	15.01090	15.01090	15.11080	15.11080		18.59	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	192.73050	0.19273	174.90380	0.17490	192.730	15.44	0.15	0.00	0	500.00	
\$ / R	14.20	Put	On 30/09/2019	Any day expiry	636.20620	0.63621	608.68910	0.60869	636.206	17.36	0.34	0.00	0	250.00	
\$ / R	14.25	Put	On 30/09/2019	Any day expiry	659.25770	0.65926	631.00590	0.63101	659.258	17.41	0.35	0.00	0	250.00	
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	863.88340	0.86388	912.87980	0.91288	863.883	19.52	0.45	0.00	0	500.00	
\$ / R	16.50	Call	On 30/09/2019	Any day expiry	661.21300	0.66121	700.01060	0.70001	661.213	20.67	0.36	0.00	0	250.00	
\$ / R	16.89	Call	On 30/09/2019	Any day expiry	583.25840	0.58326	619.22010	0.61922	583.258	21.16	0.32	0.00	0	250.00	
\$ / R			On 02/10/2019	Any day expiry	15.01470	15.01470	15.11450	15.11450		18.60	0.00	0.00	0	55.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 31/10/2019	Any day expiry			15.07200	15.07200					0	55.00
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	207.75340	0.20775	188.27010	0.18827	207.753	15.47	0.16	0.00	0	500.00
\$ / R	14.20	Put	On 31/10/2019	Any day expiry	659.32650	0.65933	631.94990	0.63195	659.326	17.42	0.34	0.00	0	250.00
\$ / R	14.25	Put	On 31/10/2019	Any day expiry	682.49940	0.68250	654.42330	0.65442	682.499	17.47	0.34	0.00	0	250.00
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	885.58150	0.88558	933.95340	0.93395	885.581	19.77	0.44	0.00	0	500.00
\$ / R	16.70	Call	On 31/10/2019	Any day expiry	687.37760	0.68738	727.04810	0.72705	687.378	20.87	0.35	0.00	0	250.00
\$ / R	17.09	Call	On 31/10/2019	Any day expiry	612.32790	0.61233	648.46220	0.64846	612.328	21.36	0.32	0.00	0	250.00
\$ / R			On 29/11/2019	Any day expiry			15.13200	15.13200					0	0.00
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	221.61380	0.22161	205.53200	0.20553	221.614	15.52	0.16	0.00	0	500.00
\$ / R	14.20	Put	On 29/11/2019	Any day expiry	681.10130	0.68110	653.05310	0.65305	681.101	17.51	0.33	0.00	0	250.00
\$ / R	14.25	Put	On 29/11/2019	Any day expiry	704.65210	0.70465	675.89770	0.67590	704.652	17.57	0.34	0.00	0	250.00
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	914.77140	0.91477	962.71650	0.96272	914.771	20.01	0.43	0.00	0	500.00
\$ / R	16.87	Call	On 29/11/2019	Any day expiry	719.06060	0.71906	759.00240	0.75900	719.061	21.09	0.35	0.00	0	250.00
\$ / R	17.26	Call	On 29/11/2019	Any day expiry	645.39480	0.64539	682.05200	0.68205	645.395	21.56	0.32	0.00	0	250.00
\$ / R			On 02/12/2019	Any day expiry			15.13820	15.13820					0	55.00
\$ / R			On 13/12/2019	Foreign Exchange Future			15.16100	15.16100					0	0.00
\$ / R	11.89	Put	On 13/12/2019	Foreign Exchange Future	46.55230	0.04655	47.37380	0.04737	46.552	14.05	0.05	0.00	0	1,000.00
\$ / R	13.66	Put	On 13/12/2019	Foreign Exchange Future	462.70700	0.46271	437.47470	0.43747	462.707	16.93	0.25	0.00	0	1,000.00
\$ / R	17.38	Call	On 13/12/2019	Foreign Exchange Future	654.23990	0.65424	690.60810	0.69061	654.240	21.69	0.32	0.00	0	1,000.00
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	380.62170	0.38062	412.73370	0.41273	380.622	25.28	0.19	0.00	0	2,000.00
\$ / R			On 31/12/2019	Any day expiry			15.19830	15.19830					0	0.00
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	238.33040	0.23833	223.47340	0.22347	238.330	15.62	0.16	0.00	0	500.00
\$ / R	14.20	Put	On 31/12/2019	Any day expiry	701.15690	0.70116	673.26470	0.67326	701.157	17.56	0.33	0.00	0	250.00
\$ / R	14.25	Put	On 31/12/2019	Any day expiry	724.84750	0.72485	696.20480	0.69620	724.848	17.62	0.33	0.00	0	250.00
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	943.96860	0.94397	991.58970	0.99159	943.969	20.24	0.43	0.00	0	500.00
\$ / R	17.05	Call	On 31/12/2019	Any day expiry	752.98480	0.75298	792.89620	0.79290	752.985	21.27	0.35	0.00	0	250.00
\$ / R	17.44	Call	On 31/12/2019	Any day expiry	681.05010	0.68105	717.90750	0.71791	681.050	21.73	0.32	0.00	0	250.00
\$ / R			On 02/01/2020	Any day expiry			15.20240	15.20240					0	55.00
\$ / R			On 31/01/2020	Any day expiry			15.26240	15.26240					0	55.00
\$ / R			On 02/03/2020	Any day expiry			15.32660	15.32660					0	55.00
\$ / R			On 16/03/2020	Foreign Exchange Future			15.35560	15.35560					0	3,966.00
\$ / R			On 02/04/2020	Any day expiry			15.39080	15.39080					0	55.00
\$ / R			On 29/04/2020	Any day expiry			15.44670	15.44670					0	55.00
\$ / R			On 02/06/2020	Any day expiry			15.51710	15.51710					0	1,055.00
\$ / R			On 12/06/2020	Foreign Exchange Future			15.53780	15.53780					0	0.00
\$ / R			On 28/07/2020	Any day expiry			15.63300	15.63300					0	84,000.00
\$ / R			On 14/09/2020	Foreign Exchange Future			15.73230	15.73230					0	0.00
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future			14.46850	14.46850					0	334.00
\$ / R MAXI			On 18/03/2019	Foreign Exchange Future			14.64460	14.64460					0	10.00
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future			14.80820	14.80820					0	0.00
\$ / R MAXI			On 16/09/2019	Foreign Exchange Future			14.98450	14.98450					0	0.00
\$ / R MAXI			On 13/12/2019	Foreign Exchange Future			15.16100	15.16100					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 15/10/2018	Any day expiry			18.94370		18.94370		19.01950	19.01950		19.53	0.00	909,297.60	48	0.00
£ / R	On 30/11/2018	Any day expiry			18.90780		18.90780		19.05670	19.05670		18.19	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future			19.05920		19.05920		19.21280	19.21280		18.09	0.00	163,794,764.80	8,594	439,603.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	457.85320		0.45785		527.80250	0.52780	457.853	18.38	0.45	0.00	0	200.00
£ / R	On 14/12/2018	Foreign Exchange Future	21.00	Call	98.88120		0.09888		119.84320	0.11984	98.881	20.45	0.13	0.00	0	400.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.38920		19.38920		19.54320	19.54320		17.61	0.00	0.00	0	6,644.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	319.98150		0.31998		288.70840	0.28871	319.982	17.31	0.24	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	648.47860		0.64848		714.63710	0.71464	648.479	18.08	0.42	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	309.26190		0.30926		344.76550	0.34477	309.262	19.39	0.23	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.69620		19.69620		19.85080	19.85080		17.97	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future			20.03070		20.03070		20.18700	20.18700		18.32	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future			20.36540		20.36540		20.52300	20.52300		18.78	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.73480		20.73480		20.89490	20.89490		19.19	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12997		0.12997		0.13046	0.13046		25.30	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13267		0.13267		0.13316	0.13316		23.49	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13520		0.13520		0.13569	0.13569		22.80	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry			16.69400		16.69400		16.71390	16.71390		19.58	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			16.69250		16.69250		16.77150	16.77150		17.58	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.83420		16.83420		16.91690	16.91690		17.69	0.00	6,632,674.80	394	108,299.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.19040		17.19040		17.27320	17.27320		17.22	0.00	0.00	0	36,666.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	143.57630		0.14358		138.46930	0.13847	143.576	15.38	0.15	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,429.93670		1.42994		1,503.02180	1.50302	1,429.937	15.69	0.77	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	851.12120		0.85112		816.06450	0.81606	851.121	17.43	0.51	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	216.22190		0.21622		237.04540	0.23705	216.222	20.99	0.18	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.52330		17.52330		17.60700	17.60700		17.36	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			17.76150		17.76150		17.84630	17.84630		17.40	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	702.13910		0.70214		673.47940	0.67348	702.139	16.39	0.36	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	602.88680		0.60289		632.86430	0.63286	602.887	19.76	0.32	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.89110		17.89110		17.97530	17.97530		17.45	0.00	0.00	0	6,834.00
€ / R	On 13/12/2019	Foreign Exchange Future			18.20790		18.20790		18.29430	18.29430		17.63	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.63170		18.63170		18.72270	18.72270		17.90	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.27000		98.27000		98.29000	98.29000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			588.39400		588.39400		587.69000	587.69000			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			599.70500		599.70500		598.98600	598.98600			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			609.67500		609.67500		608.94000	608.94000			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			620.76800		620.76800		620.03400	620.03400			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			677.08000		677.08000		676.11500	676.11500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			690.09600		690.09600		689.11100	689.11100			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			701.56800		701.56800		700.56200	700.56200			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 01/08/2019	Index Future	714.33300		714.33300		713.32600	713.32600			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	611.12000		611.12000		610.11900	610.11900			0.00	0.00	0	591.00
ALBI	On 07/02/2019	Index Future	622.86900		622.86900		621.84700	621.84700			0.00	0.00	0	513.00
ALBI	On 02/05/2019	Index Future	633.22300		633.22300		632.18000	632.18000			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	644.74400		644.74400		643.69800	643.69800			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.33760		10.33760		10.37140	10.37140		14.71	0.00	0.00	0	36,597.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.47680		10.47680		10.51050	10.51050		14.19	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.61120		10.61120		10.64520	10.64520		14.44	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.75930		10.75930		10.79380	10.79380		14.78	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.90940		10.90940		10.94420	10.94420		15.26	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	11.07400		11.07400		11.11020	11.11020		15.65	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.15370		11.15370		11.19560	11.19560		15.81	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.31130		11.31130		11.35250	11.35250		15.27	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	11.45500		11.45500		11.49710	11.49710		15.74	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.47300		11.47300		11.51440	11.51440		15.97	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.62620		11.62620		11.66820	11.66820		16.38	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.78100		11.78100		11.82470	11.82470		16.59	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	700.00000		700.00000		698.34250	698.34250			0.00	17,500,000.00	25,000	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.72260		14.72260		14.75890	14.75890		17.79	0.00	0.00	0	1,748.00
CHF / R	On 18/03/2019	Foreign Exchange Future	15.05060		15.05060		15.08640	15.08640		17.74	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.35730		15.35730		15.39360	15.39360		18.10	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.69680		15.69680		15.73270	15.73270		18.41	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.98490		15.98490		16.02110	16.02110		18.54	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	16.67280		16.67280		16.71340	16.71340		18.92	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.08770		2.08770		2.10060	2.10060		16.94	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.10520		2.10520		2.11730	2.11730		16.21	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.12270		2.12270		2.13480	2.13480		16.21	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	241.76300		241.76300		275.75300	275.75300			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.27950		2.27950		2.29120	2.29120		17.24	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.32870		2.32870		2.34030	2.34030		16.54	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.37580		2.37580		2.38730	2.38730		16.81	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.41880		2.41880		2.43070	2.43070		17.15	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.56600		2.56600		2.57920	2.57920		18.10	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.63900		2.63900		2.65280	2.65280		18.33	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

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
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future	11.26708	74.18309		11.28861	74.06110				0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.41137	75.60902		11.43378	75.48465				0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.53395	73.07632		11.55720	72.94950				0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.66834	74.40541		11.69211	74.27818				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future	11.50055	76.07417		11.52199	75.93757				0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.63719	77.53647		11.65950	77.39721				0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.75904	74.56519		11.78222	74.42314				0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.88947	75.92112		11.91318	75.77856				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 01/11/2018	GOVI	604.92800	604.92800		603.86000	603.86000				0.00	6,049,280.00	1	460.00
GOVI	On 07/02/2019	GOVI	616.55700	616.55700		615.46800	615.46800				0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	626.80700	626.80700		625.69500	625.69500				0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	638.21100	638.21100		637.09500	637.09500				0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.84860	1.84860		1.86110	1.86110			18.98	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.87310	1.87310		1.88550	1.88550			18.13	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.89600	1.89600		1.90850	1.90850			18.50	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.75599	132.75599		132.69765	132.69765				0.00	0.00	0	529.00
I2025	On 07/02/2019	Bond Future	133.92579	133.92579		133.86648	133.86648				0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	136.17260	136.17260		136.11131	136.11131				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	138.62980	138.62980		138.57092	138.57092				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future	100.85914	100.85914		100.74994	100.74994				0.00	0.00	0	1,568.00
I2029	On 07/02/2019	Bond Future	102.82251	102.82251		102.71129	102.71129				0.00	0.00	0	1,386.00
I2029	On 02/05/2019	Bond Future	103.47498	103.47498		103.36117	103.36117				0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	105.37757	105.37757		105.26435	105.26435				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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 01/11/2018	Bond Future		102.87501	102.87501		102.85930	102.85930			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future		104.87761	104.87761		104.86169	104.86169			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		105.49253	105.49253		105.47553	105.47553			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		107.43224	107.43224		107.41767	107.41767			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/11/2018	Bond Future		122.72910	122.72910		122.71023	122.71023			0.00	0.00	0	6,394.00
I2038	On 07/02/2019	Bond Future		123.52691	123.52691		123.50782	123.50782			0.00	0.00	0	3,452.00
I2038	On 02/05/2019	Bond Future		125.59923	125.59923		125.57901	125.57901			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		127.85614	127.85614		127.83875	127.83875			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 01/11/2018	Bond Future		116.79221	116.79221		116.77415	116.77415			0.00	0.00	0	9,367.00
I2046	On 07/02/2019	Bond Future		119.06562	119.06562		119.04746	119.04746			0.00	0.00	0	2,715.00
I2046	On 02/05/2019	Bond Future		119.37799	119.37799		119.35841	119.35841			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		121.57281	121.57281		121.55617	121.55617			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/11/2018	Bond Future		122.65061	122.65061		122.63188	122.63188			0.00	0.00	0	7,454.00
I2050	On 07/02/2019	Bond Future		123.26686	123.26686		123.24775	123.24775			0.00	0.00	0	2,630.00
I2050	On 02/05/2019	Bond Future		125.33498	125.33498		125.31447	125.31447			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		125.82199	125.82199		125.80456	125.80456			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/11/2018	Index Future		253.69600	253.69600		253.57100	253.57100			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future		258.63500	258.63500		258.50700	258.50700			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		262.97400	262.97400		262.84200	262.84200			0.00	0.00	0	0.00
IGOV	On 01/08/2019	Index Future		267.81000	267.81000		267.68200	267.68200			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.14230	0.14230		0.14280	0.14280			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14180	0.14180		0.14220	0.14220			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14150	0.14150		0.14220	0.14220			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.78600	1.78600		1.79430	1.79430		15.83	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.81540	1.81540		1.82380	1.82380		14.85	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.84320	1.84320		1.85160	1.85160		15.75	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.47960	9.47960		9.48330	9.48330		15.51	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.60550	9.60550		9.60870	9.60870		14.90	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.72800	9.72800		9.72990	9.72990		15.35	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
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.86370		9.86370		9.86620	9.86620		15.69	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.37740		10.37740		10.37900	10.37900		16.67	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.54290		10.54290		10.54260	10.54260		16.94	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.35020		1.35020		1.35480	1.35480			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.35770		1.35770		1.36360	1.36360			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36380		1.36380		1.36820	1.36820			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.31730		1.31730		1.31900	1.31900			0.00	0.00	0	30.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.16350		1.16350		1.16140	1.16140			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.17380		1.17380		1.17170	1.17170			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.18340		1.18340		1.18110	1.18110			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.22898		111.09126		9.25516	110.93714		7.10	0.00	0.00	0	67,821.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.56	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	0.85000		0.00085		1.46000	0.00146	0.850	6.55	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,056.71000		2.05671	2,220.03000	2.22003	2,056.710	6.83	6.83	0.88	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	968.56000		0.96856	1,119.53000	1.11953	968.560	7.02	7.02	0.62	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.32918		107.92211		9.35672	107.76496		7.36	0.00	0.00	0	839.00
R186	On 07/02/2019	Bond Future	8.30	Call	133.96000		0.13396	129.75000	0.12975	133.960	6.71	6.71	0.07	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	258.58000		0.25858	249.90000	0.24990	258.580	6.81	6.81	0.13	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	562.42000		0.56242	543.33000	0.54333	562.420	7.03	7.03	0.23	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,503.80000		2.50380	2,622.28000	2.62228	2,503.800	7.26	7.26	0.61	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,620.49000		1.62049	1,569.43000	1.56943	1,620.490	7.37	7.37	0.48	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	714.17000		0.71417	773.43000	0.77343	714.170	7.98	7.98	0.24	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	690.75000		0.69075	748.72000	0.74872	690.750	8.00	8.00	0.24	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.41912		109.71581		9.44802	109.55540		7.39	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.70	Call	745.06000		0.74506	720.00000	0.72000	745.060	6.73	6.73	0.24	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,031.32000		2.03132	1,974.94000	1.97494	2,031.320	7.25	7.25	0.47	0.00	0	200.00
R186	On 02/05/2019	Bond Future	10.07	Put	1,142.05000		1.14205	1,203.83000	1.20383	1,142.050	7.95	7.95	0.28	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.51874		106.41288		9.54853	106.25253			0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/11/2018	Bond Future			300.85030		300.85030		300.53861	300.53861			0.00	0.00	0	953.00
R197	On 07/02/2019	Bond Future			299.35956		299.35956		299.04199	299.04199			0.00	0.00	0	1,400.00
R197	On 02/05/2019	Bond Future			304.38167		304.38167		304.05663	304.05663			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			302.42474		302.42474		302.10155	302.10155			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R202	On 01/11/2018	Bond Future			235.85464		235.85464		236.09438	236.09438			0.00	0.00	0	8,088.00
R202	On 07/02/2019	Bond Future			236.54363		236.54363		236.78806	236.78806			0.00	0.00	0	2,057.00
R202	On 02/05/2019	Bond Future			240.51200		240.51200		240.75882	240.75882			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			240.92221		240.92221		241.17994	241.17994			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/11/2018	Bond Future			8.59084		98.43630		8.62228	98.32696		4.02	0.00	196,872.60	2	37,320.00
R2023	On 07/02/2019	Bond Future			8.70480		100.32849		8.73878	100.21700		3.97	0.00	0.00	0	17,367.00
R2023	On 02/05/2019	Bond Future			8.80079		98.06879		8.83734	97.95489		4.29	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.91201		99.85258		8.95064	99.73924			0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/11/2018	Bond Future			9.64225		90.98847		9.65822	90.88868		9.64	0.00	3,184,596.45	35	49,357.00
R2030	On 07/02/2019	Bond Future			9.73385		88.72803		9.75048	88.62628		10.06	0.00	0.00	0	5,954.00
R2030	On 07/02/2019	Bond Future	8.90	Call	289.68000		0.28968		288.76000	0.28876	289.680	9.03	0.13	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.18	Call	647.90000		0.64790		642.38000	0.64238	647.900	9.40	0.24	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,593.98000		1.59398		1,574.31000	1.57431	1,593.980	9.92	0.45	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,828.01000		1.82801		1,804.76000	1.80476	1,828.010	9.99	0.48	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	969.75000		0.96975		1,022.65000	1.02265	969.750	10.61	0.29	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.81735		90.20260		9.83465	90.09866		10.22	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future			9.91120		87.83852		9.92878	87.73507			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/11/2018	Bond Future			9.83263		89.17516		9.84862	89.06740		10.88	0.00	1,961,853.52	22	38,703.00
R2032	On 07/02/2019	Bond Future			9.92587		90.88933		9.94248	90.77946		10.89	0.00	0.00	0	4,456.00
R2032	On 02/05/2019	Bond Future			10.00669		88.24477		10.02393	88.13256		11.61	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			10.09434		89.84967		10.11182	89.73786			0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/11/2018	Bond Future			9.98290		92.78411		10.00394	92.62772		11.54	0.00	1,948,466.31	21	74,680.00
R2035	On 07/02/2019	Bond Future			10.07755		94.56761		10.09938	94.40821		11.56	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			10.15486		91.64206		10.17745	91.47945		12.38	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.23980		93.30889		10.26283	93.14573			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/11/2018	Bond Future			10.06170		89.30790		10.08267	89.15196		12.09	0.00	0.00	0	52,970.00
R2037	On 07/02/2019	Bond Future			10.14987		86.76461		10.17160	86.60560		12.72	0.00	0.00	0	11,591.00
R2037	On 02/05/2019	Bond Future			10.22895		88.20653		10.25141	88.04443		12.98	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.31719		85.55580		10.34009	85.39311			0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future			10.14163		92.48977		10.15756	92.36310		12.45	0.00	0.00	0	26,311.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.17	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	0.03000		0.00003		0.10000	0.00010	0.030	11.17	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	0.16000		0.00016		0.40000	0.00040	0.160	11.16	0.00	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	158.20000		0.15820		185.72000	0.18572	158.200	12.15	0.13	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	529.72000		0.52972		564.14000	0.56414	529.720	12.45	0.33	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.22940		89.75708		10.24591	89.62786		13.12	0.00	0.00	0	2,384.00
R2040	On 02/05/2019	Bond Future			10.30793		91.24872		10.32501	91.11685		13.40	0.00	0.00	0	0.00
R2040	On 01/08/2019	Bond Future			10.39551		88.40300		10.41285	88.27118			0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/11/2018	Bond Future			10.17108		89.47434		10.19706	89.26580		13.02	0.00	144,053,687.40	1,610	33,458.00
R2044	On 07/02/2019	Bond Future			10.25590		86.80887		10.28279	86.59630		13.73	0.00	0.00	0	6,535.00
R2044	On 02/05/2019	Bond Future			10.33162		88.25154		10.35938	88.03493		14.03	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.41593		85.47649		10.44431	85.25833			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/11/2018	Bond Future			10.15134		88.54724		10.17230	88.37485		13.42	0.00	0.00	0	91,180.00
R2048	On 07/02/2019	Bond Future			10.23748		90.24929		10.25918	90.07360		13.48	0.00	0.00	0	10,093.00
R2048	On 02/05/2019	Bond Future			10.30754		87.31527		10.32993	87.13621		14.49	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.38414		88.90338		10.40696	88.72337			0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/11/2018	Bond Future			7.20904		102.27670		7.25054	102.23008		0.65	0.00	0.00	0	18,869.00
R207	On 07/02/2019	Bond Future			7.19831		100.59778		7.25245	100.55021		0.60	0.00	0.00	0	62.00
R207	On 02/05/2019	Bond Future			7.18695		102.26973		7.26061	102.22081		0.56	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			7.03125		100.48902		7.14024	100.44191			0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/11/2018	Bond Future			7.83563		98.34323		7.87213	98.26596		1.76	0.00	0.00	0	29,067.00
R208	On 07/02/2019	Bond Future			7.92291		100.23362		7.96444	100.15484		1.81	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.00555		98.49993		8.05284	98.41927		1.96	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			8.10542		100.29152		8.15855	100.21203			0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future			9.94555		70.33042		9.96645	70.19914		12.93	0.00	306,359,309.52	4,356	122,967.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/11/2018	Bond Future	8.89	Call	0.03000		0.00003		0.09000	0.00009	0.030	11.77	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	0.14000		0.00014		0.33000	0.00033	0.140	11.77	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,127.05000		3.12705	3,268.15000	3.26815	3,127.050	12.03	0.95	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	148.82000		0.14882	166.28000	0.16628	148.820	12.35	0.15	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,234.30000		1.23430	1,380.56000	1.38056	1,234.300	12.67	0.65	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	676.62000		0.67662	803.41000	0.80341	676.620	12.90	0.45	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	622.22000		0.62222	745.49000	0.74549	622.220	12.93	0.43	0.00	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			10.02734		71.68233	10.04895	71.54846			12.99	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	193.53000		0.19353	191.10000	0.19110	193.530	11.46	0.09	0.00	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	830.69000		0.83069	815.09000	0.81509	830.690	12.32	0.28	0.00	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,625.12000		1.62512	1,707.09000	1.70709	1,625.120	13.26	0.41	0.00	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.09769		69.72589	10.11998	69.58943			13.87	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			10.17342		70.99404	10.19610	70.85694				0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future			185.82285		185.82285	185.79471	185.79471				0.00	0.00	0	1,976.00
R210	On 07/02/2019	Bond Future			189.44002		189.44002	189.41165	189.41165				0.00	0.00	0	712.00
R210	On 02/05/2019	Bond Future			190.06352		190.06352	190.03311	190.03311				0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			193.55801		193.55801	193.53215	193.53215				0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R212	On 01/11/2018	Bond Future			155.54628		155.54628	155.52384	155.52384				0.00	0.00	0	2,920.00
R212	On 07/02/2019	Bond Future			156.41910		156.41910	156.39632	156.39632				0.00	0.00	0	1,526.00
R212	On 02/05/2019	Bond Future			159.04322		159.04322	159.01889	159.01889				0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.89642		161.89642	161.87583	161.87583				0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213	On 01/11/2018	Bond Future			9.73758		81.88037	9.75357	81.78261			10.57	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.83057		83.45430	9.84718	83.35465			10.57	0.00	0.00	0	1,609.00
R213	On 02/05/2019	Bond Future			9.90667		81.29418	9.92389	81.19245			11.23	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			9.99039		82.77281	10.00786	82.67137				0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214	On 01/11/2018	Bond Future			10.12111		69.35810	10.14204	69.22257			13.79	0.00	0.00	0	24,893.00
R214	On 07/02/2019	Bond Future			10.20588		70.69139	10.22753	70.55318			13.86	0.00	0.00	0	3,572.00
R214	On 02/05/2019	Bond Future			10.27484		68.57246	10.29716	68.43156			14.86	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 01/08/2019	Bond Future	10.35014		69.81973		10.37286	69.67807			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	10.52990	10.52990		10.58430	10.58430			16.50	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.68160	10.68160		10.73560	10.73560			15.90	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.82410	10.82410		10.87910	10.87910			15.94	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.40910	2.40910		2.36660	2.36660			23.60	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.29520	2.29520		2.25350	2.25350			23.34	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.19000	2.19000		2.14120	2.14120			23.50	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.12860	1.12860		1.13520	1.13520				0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.07790	1.07790		1.08400	1.08400				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.03530	1.03530		1.04090	1.04090				0.00	0.00	0	0.00
Total for Derivatives :												1,369,431,708.03	97,997	11 916 268.00
Grand Total:												1,369,431,708.03	97,997	11 916 268.00