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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/10/2018

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 17/10/2018	Any day expiry	14.23900	14.23900		14.20670	14.20670		19.92	0.00	3,346,165.00	235	0.00	
\$ / R	On 19/10/2018	Any day expiry	14.20250	14.20250		14.20670	14.20670		20.66	0.00	0.00	0	0.00	
\$ / R	On 19/10/2018	Any day expiry	14.50	Put	316.19720	0.31620	320.37920	0.32038	316.197	25.52	0.86	0.00	0	20,000.00
\$ / R	On 22/10/2018	Any day expiry	14.20580	14.20580		14.21210	14.21210		18.46	0.00	0.00	0	0.00	
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	0.64360	0.00064	0.78310	0.00078	0.644	24.47	0.01	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	257.35890	0.25736	266.87530	0.26688	257.359	19.62	0.74	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry	14.21140	14.21140		14.21750	14.21750		19.22	0.00	0.00	0	70.00	
\$ / R	On 29/10/2018	Any day expiry	14.21880	14.21880		14.22470	14.22470		18.58	0.00	0.00	0	225.00	
\$ / R	On 30/10/2018	Any day expiry	14.22060	14.22060		14.22650	14.22650		18.68	0.00	0.00	0	2,500.00	
\$ / R	On 31/10/2018	Any day expiry	14.22240	14.22240		14.22840	14.22840		18.78	0.00	0.00	0	3,858.00	
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	2.89160	0.00289	4.08240	0.00408	2.892	21.04	0.01	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	49.07440	0.04907	58.03300	0.05803	49.074	17.37	0.18	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	375.95670	0.37596	392.21520	0.39222	375.957	17.83	0.73	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	96.75040	0.09675	107.23970	0.10724	96.750	17.97	0.30	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	225.18620	0.22519	234.57190	0.23457	225.186	18.98	0.51	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	279.74280	0.27974	288.60530	0.28861	279.743	19.35	0.58	0.00	0	171.00

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	14.44	Call	129.20970	0.12921	143.19670	0.14320	129.210	19.76	0.35	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	126.26000	0.12626	140.14610	0.14015	126.260	19.80	0.35	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	74.87230	0.07487	86.16070	0.08616	74.872	20.69	0.23	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	649.39650	0.64940	652.77970	0.65278	649.397	21.31	0.83	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	42.44330	0.04244	50.84840	0.05085	42.443	21.63	0.14	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	31.74510	0.03175	38.98080	0.03898	31.745	21.99	0.11	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	1.18050	0.00118	1.50710	0.00151	1.180	28.60	0.00	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	0.51210	0.00051	0.64210	0.00064	0.512	31.57	0.00	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.22420	14.22420	14.23020	14.23020		18.91	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.22600	14.22600	14.23200	14.23200		19.24	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.00	Put	123.58240	0.12358	0.00000	0.00000	123.582	18.51	0.33	95,045,070.60	20,000	20,000.00
\$ / R	On 05/11/2018	Any day expiry			14.23150	14.23150	14.23740	14.23740		18.92	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.17850	0.00018	0.23520	0.00024	0.179	25.06	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	89.36000	0.08936	96.40890	0.09641	89.360	17.89	0.25	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	1.27430	0.00127	1.62320	0.00162	1.274	27.69	0.00	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.24610	14.24610	14.25200	14.25200		19.04	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.24970	14.24970	14.25560	14.25560		19.16	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	360.28840	0.36029	365.78070	0.36578	360.288	19.48	0.53	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	213.97000	0.21397	224.70120	0.22470	213.970	20.04	0.39	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.25150	14.25150	14.25740	14.25740		19.17	0.00	0.00	0	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.04490	0.00004	0.05650	0.00006	0.045	26.94	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.27450	0.00027	0.34830	0.00035	0.274	22.89	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,052.79130	1.05279	1,060.52650	1.06053	1,052.791	17.69	0.93	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.32	Call	284.01490	0.28401	0.00000	0.00000	284.015	19.41	0.48	102,169,919.25	15,000	15,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	159.67780	0.15968	169.29950	0.16930	159.678	20.79	0.30	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	155.06180	0.15506	164.56680	0.16457	155.062	20.86	0.30	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.78	Call	146.21540	0.14622	0.00000	0.00000	146.215	21.00	0.28	242,479,507.20	60,000	30,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	124.35200	0.12435	132.95500	0.13296	124.352	21.38	0.25	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	762.85200	0.76285	765.55500	0.76555	762.852	21.38	0.75	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.25700	14.25700	14.26290	14.26290		18.87	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	144.26530	0.14427	153.42180	0.15342	144.265	20.86	0.27	54,272,346.70	10,000	0.00
\$ / R	On 20/11/2018	Any day expiry			14.25880	14.25880	14.26470	14.26470		18.88	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry			14.26250	14.26250	14.26840	14.26840		18.83	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.26430	14.26430	14.27030	14.27030		18.84	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	216.81890	0.21682	227.27280	0.22727	216.819	20.04	0.36	105,552,017.40	20,400	0.00
\$ / R	On 28/11/2018	Any day expiry			14.27350	14.27350	14.27950	14.27950		18.65	0.00	0.00	0	166.00
\$ / R	On 29/11/2018	Any day expiry			14.27540	14.27540	14.28130	14.28130		18.79	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.27720	14.27720	14.28320	14.28320		18.80	0.00	0.00	0	8,824.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	15.33650	0.01534	17.46840	0.01747	15.337	16.23	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	156.77990	0.15678	162.80550	0.16281	156.780	17.70	0.28	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	174.23060	0.17423	180.40660	0.18041	174.231	17.81	0.30	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	466.75530	0.46676	479.28200	0.47928	466.755	18.31	0.60	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	355.70900	0.35571	362.11860	0.36212	355.709	18.69	0.48	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	360.68780	0.36069	373.00860	0.37301	360.688	18.80	0.50	0.00	0	600.00

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	14.80	Call	199.84100	0.19984	210.24640	0.21025	199.841	20.33	0.32	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	195.12010	0.19512	205.42460	0.20542	195.120	20.39	0.31	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	16.51220	0.01651	19.67370	0.01967	16.512	24.42	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	7.38230	0.00738	9.06240	0.00906	7.382	25.55	0.02	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.28640	14.28640	14.29240	14.29240		18.64	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,267.00160	1.26700	1,268.48170	1.26848	1,267.002	21.86	0.83	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.28820	14.28820	14.29420	14.29420		18.64	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	207.97120	0.20797	214.57790	0.21458	207.971	17.79	0.33	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	399.27770	0.39928	405.91980	0.40592	399.278	18.64	0.49	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	811.32680	0.81133	815.47170	0.81547	811.327	20.39	0.70	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,138.19080	1.13819	1,140.45290	1.14045	1,138.191	21.46	0.79	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			14.29000	14.29000	14.29610	14.29610		18.65	0.00	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.29740	14.29740	14.30350	14.30350		18.51	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	134.00410	0.13400	140.02800	0.14003	134.004	17.17	0.23	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	203.93660	0.20394	210.66550	0.21067	203.937	17.60	0.31	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	178.77820	0.17878	188.50980	0.18851	178.778	20.67	0.27	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	92.37720	0.09238	99.44340	0.09944	92.377	22.20	0.15	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.29920	14.29920	14.30530	14.30530		18.52	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.30290	14.30290	14.30900	14.30900		18.53	0.00	980,063,313.80	68,522	821,470.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	3.03920	0.00304	3.35480	0.00335	3.039	21.56	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	3.54190	0.00354	3.91840	0.00392	3.542	21.08	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	4.37390	0.00437	4.85160	0.00485	4.374	20.42	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	5.04230	0.00504	5.60150	0.00560	5.042	19.98	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	5.18880	0.00519	5.76560	0.00577	5.189	19.90	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	5.82090	0.00582	6.47510	0.00648	5.821	19.55	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	6.72960	0.00673	7.49440	0.00749	6.730	19.11	0.02	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	7.24020	0.00724	8.06650	0.00807	7.240	18.89	0.02	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	8.77350	0.00877	9.78390	0.00978	8.774	18.32	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	10.50340	0.01050	11.71800	0.01172	10.503	17.80	0.03	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,813.40340	1.81340	1,820.71800	1.82072	1,813.403	17.80	0.97	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	12.80420	0.01280	14.28500	0.01429	12.804	17.23	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	13.83030	0.01383	15.42750	0.01543	13.830	17.01	0.04	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	15.41980	0.01542	17.19460	0.01719	15.420	16.70	0.04	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	24.75510	0.02476	27.26770	0.02727	24.755	16.38	0.06	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	28.78450	0.02878	31.53750	0.03154	28.784	16.43	0.07	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,331.68450	1.33168	1,340.53750	1.34054	1,331.685	16.43	0.93	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	33.31400	0.03331	36.31510	0.03632	33.314	16.49	0.08	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	38.38320	0.03838	41.63870	0.04164	38.383	16.55	0.09	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,153.19870	1.15320	1,163.07460	1.16307	1,153.199	16.66	0.89	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	52.98770	0.05299	56.86870	0.05687	52.988	16.68	0.11	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	57.22310	0.05722	61.26130	0.06126	57.223	16.72	0.12	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,110.12310	1.11012	1,120.26130	1.12026	1,110.123	16.72	0.88	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	68.09230	0.06809	72.49570	0.07250	68.092	16.79	0.14	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	69.76180	0.06976	74.21630	0.07422	69.762	16.81	0.14	0.00	0	135,000.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	945.13340	0.94513	956.28710	0.95629	945.133	16.94	0.83	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	92.23340	0.09223	97.28710	0.09729	92.233	16.94	0.17	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	102.98880	0.10299	108.28000	0.10828	102.989	17.00	0.19	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	905.88880	0.90589	917.28000	0.91728	905.889	17.00	0.81	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	127.13550	0.12714	132.86260	0.13286	127.135	17.11	0.22	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	150.38960	0.15039	156.44740	0.15645	150.390	17.27	0.25	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	156.60650	0.15661	162.73880	0.16274	156.606	17.31	0.26	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	172.86650	0.17287	179.17040	0.17917	172.867	17.41	0.27	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	186.61510	0.18662	193.04420	0.19304	186.615	17.49	0.29	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	190.15590	0.19016	196.61480	0.19661	190.156	17.51	0.29	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	693.05590	0.69306	705.61480	0.70561	693.056	17.51	0.71	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	227.85640	0.22786	234.55640	0.23456	227.856	17.72	0.33	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	601.17270	0.60117	614.06190	0.61406	601.173	17.82	0.65	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	269.73140	0.26973	276.58470	0.27658	269.731	17.92	0.37	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	572.63140	0.57263	585.58470	0.58558	572.631	17.92	0.63	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	315.75190	0.31575	322.66680	0.32267	315.752	18.12	0.41	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	325.44990	0.32545	332.36310	0.33236	325.450	18.16	0.42	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	503.25870	0.50326	516.27190	0.51627	503.259	18.18	0.58	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	340.29740	0.34030	347.20580	0.34721	340.297	18.23	0.43	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	345.32710	0.34533	352.23290	0.35223	345.327	18.25	0.43	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	468.74590	0.46875	481.72790	0.48173	468.746	18.33	0.55	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	365.84590	0.36585	372.72790	0.37273	365.846	18.33	0.45	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	386.99840	0.38700	393.84500	0.39385	386.998	18.41	0.46	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	445.28450	0.44528	458.22080	0.45822	445.284	18.43	0.53	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	419.89500	0.41989	426.66270	0.42666	419.895	18.53	0.48	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	437.33840	0.43734	444.04430	0.44404	437.338	18.61	0.50	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	410.23840	0.41024	423.04430	0.42304	410.238	18.61	0.50	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	449.15600	0.44916	455.81520	0.45582	449.156	18.67	0.50	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	402.05600	0.40206	414.81520	0.41482	402.056	18.67	0.50	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	473.23560	0.47324	479.79260	0.47979	473.236	18.78	0.52	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	382.24570	0.38225	394.87540	0.39488	382.246	18.80	0.48	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	367.04930	0.36705	379.56550	0.37957	367.049	18.91	0.46	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	345.30300	0.34530	357.62910	0.35763	345.303	19.08	0.44	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	542.40300	0.54240	548.62910	0.54863	542.403	19.08	0.56	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	548.89970	0.54890	555.08940	0.55509	548.900	19.10	0.56	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	608.83790	0.60884	614.70170	0.61470	608.838	19.35	0.59	0.00	0	3,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	311.73790	0.31174	323.70170	0.32370	311.738	19.35	0.41	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	308.55950	0.30856	320.48410	0.32048	308.560	19.38	0.41	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	305.41000	0.30541	317.29500	0.31730	305.410	19.40	0.40	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	290.12640	0.29013	301.80950	0.30181	290.126	19.54	0.39	27,781,997.25	5,000	0.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	657.22640	0.65723	662.80950	0.66281	657.226	19.54	0.61	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	281.31480	0.28131	292.87300	0.29287	281.315	19.62	0.38	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	707.07330	0.70707	712.35700	0.71236	707.073	19.73	0.63	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	714.30980	0.71431	719.54710	0.71955	714.310	19.76	0.64	0.00	0	700.00

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	14.75	Call	267.20980	0.26721	278.54710	0.27855	267.210	19.76	0.36	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	750.89980	0.75090	755.91300	0.75591	750.900	19.90	0.65	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	253.79980	0.25380	264.91300	0.26491	253.800	19.90	0.35	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	243.55300	0.24355	254.48280	0.25448	243.553	20.01	0.34	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	241.05800	0.24106	251.94090	0.25194	241.058	20.03	0.33	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	826.05610	0.82606	830.60340	0.83060	826.056	20.17	0.68	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	903.66110	0.90366	907.72390	0.90772	903.661	20.44	0.71	0.00	0	25,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	206.56110	0.20656	216.72390	0.21672	206.561	20.44	0.29	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	204.40220	0.20440	214.52480	0.21452	204.402	20.47	0.29	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	187.89660	0.18790	197.69220	0.19769	187.897	20.67	0.27	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	185.92910	0.18593	195.68510	0.19569	185.929	20.69	0.27	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	176.40030	0.17640	185.94740	0.18595	176.400	20.82	0.26	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,064.46710	1.06447	1,067.70330	1.06770	1,064.467	20.94	0.75	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,105.90260	1.10590	1,108.92840	1.10893	1,105.903	21.06	0.76	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,147.78610	1.14779	1,150.59880	1.15060	1,147.786	21.19	0.78	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	140.03530	0.14004	148.65130	0.14865	140.035	21.36	0.21	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	127.47640	0.12748	135.71230	0.13571	127.476	21.59	0.19	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	124.84960	0.12485	132.99950	0.13300	124.850	21.64	0.19	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,319.37790	1.31938	1,321.34530	1.32135	1,319.378	21.69	0.81	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	122.27790	0.12228	130.34530	0.13035	122.278	21.69	0.19	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	121.01290	0.12101	129.03840	0.12904	121.013	21.71	0.19	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	111.37880	0.11138	119.07330	0.11907	111.379	21.91	0.17	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	110.23380	0.11023	117.88570	0.11789	110.234	21.93	0.17	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	109.09990	0.10910	116.71220	0.11671	109.100	21.96	0.17	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	99.43770	0.09944	106.68670	0.10669	99.438	22.18	0.16	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	96.42370	0.09642	103.55320	0.10355	96.424	22.26	0.15	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,622.65780	1.62266	1,623.28460	1.62328	1,622.658	22.48	0.86	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	84.62210	0.08462	91.31280	0.09131	84.622	22.50	0.14	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	79.21950	0.07922	85.69790	0.08570	79.219	22.61	0.13	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	71.76780	0.07177	77.93240	0.07793	71.768	22.79	0.12	0.00	0	5,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	63.62520	0.06363	69.41890	0.06942	63.625	23.00	0.11	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	61.57520	0.06158	67.26890	0.06727	61.575	23.06	0.10	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	57.67590	0.05768	63.17490	0.06317	57.676	23.17	0.10	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	55.21970	0.05522	60.59100	0.06059	55.220	23.25	0.09	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.50	Call	41.69860	0.04170	46.29130	0.04629	41.699	23.75	0.07	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	39.10480	0.03910	43.53020	0.04353	39.105	23.87	0.07	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	30.32090	0.03032	34.12840	0.03413	30.321	24.33	0.05	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	24.61310	0.02461	27.96500	0.02797	24.613	24.71	0.04	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.31390	14.31390	14.32010	14.32010		18.39	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	240.08120	0.24008	246.14680	0.24615	240.081	17.60	0.33	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	432.50190	0.43250	438.54930	0.43855	432.502	18.39	0.48	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	835.17930	0.83518	839.24010	0.83924	835.179	19.97	0.67	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,153.78220	1.15378	1,156.28930	1.15629	1,153.782	20.96	0.76	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.31570	14.31570	14.32190	14.32190		18.39	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	58.70640	0.05871	62.26390	0.06226	58.706	16.59	0.12	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	74.34670	0.07435	78.35670	0.07836	74.347	16.70	0.14	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	319.07610	0.31908	330.19770	0.33020	319.076	19.33	0.40	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	292.43280	0.29243	303.21350	0.30321	292.433	19.57	0.37	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.33410	14.33410	14.34030	14.34030		18.24	0.00	0.00	0	3,714.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	43.00540	0.04301	45.72360	0.04572	43.005	16.22	0.09	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	219.88620	0.21989	225.22810	0.22523	219.886	17.14	0.30	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	523.28030	0.52328	534.80730	0.53481	523.280	17.98	0.56	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	425.18990	0.42519	430.47250	0.43047	425.190	18.04	0.46	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	894.74580	0.89475	897.81960	0.89782	894.746	19.77	0.67	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	45.70790	0.04571	49.27410	0.04927	45.708	23.93	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	21.66610	0.02167	25.12320	0.02512	21.666	24.28	0.04	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.33780	14.33780	14.34390	14.34390		18.22	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.36720	14.36720	14.37340	14.37340		18.22	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	35.06120	0.03506	35.56750	0.03557	35.061	16.90	0.06	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.38920	14.38920	14.39540	14.39540		18.15	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.39100	14.39100	14.39730	14.39730		18.16	0.00	0.00	0	1,020.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	71.10870	0.07111	74.09750	0.07410	71.109	16.14	0.11	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	455.86730	0.45587	460.50270	0.46050	455.867	17.77	0.43	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	482.35710	0.48236	486.91220	0.48691	482.357	17.87	0.44	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	565.74490	0.56574	576.35200	0.57635	565.745	18.12	0.52	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	325.75990	0.32576	334.11530	0.33412	325.760	19.78	0.34	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	254.41260	0.25441	261.85610	0.26186	254.413	20.52	0.27	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.41490	14.41490	14.42120	14.42120		18.13	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.44250	14.44250	14.44880	14.44880		18.19	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	95.66420	0.09566	99.18470	0.09918	95.664	16.10	0.13	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	499.34370	0.49934	504.23640	0.50424	499.344	17.72	0.42	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	525.84730	0.52585	530.67130	0.53067	525.847	17.81	0.43	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	603.35780	0.60336	613.96700	0.61397	603.358	18.33	0.50	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	374.01190	0.37401	382.50250	0.38250	374.012	19.86	0.34	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	299.25010	0.29925	306.85730	0.30686	299.250	20.60	0.28	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.47560	14.47560	14.48190	14.48190		18.22	0.00	9,553,896.00	660	54,337.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	3.09660	0.00310	3.27400	0.00327	3.097	20.76	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	13.62630	0.01363	14.18950	0.01419	13.626	16.66	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	50.68350	0.05068	52.66710	0.05267	50.684	16.37	0.07	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	54.05620	0.05406	56.15530	0.05616	54.056	16.36	0.08	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	97.56510	0.09757	100.99830	0.10100	97.565	16.20	0.12	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	100.38580	0.10039	103.89660	0.10390	100.386	16.20	0.13	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	112.31660	0.11232	116.14570	0.11615	112.317	16.16	0.14	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	120.31970	0.12032	124.35350	0.12435	120.320	16.15	0.15	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	134.52100	0.13452	138.74190	0.13874	134.521	16.22	0.16	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	140.95160	0.14095	145.24950	0.14525	140.952	16.25	0.17	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	163.92690	0.16393	168.46630	0.16847	163.927	16.35	0.19	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	184.05480	0.18405	188.77070	0.18877	184.055	16.43	0.20	0.00	0	135,043.00

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	13.36	Put	192.01250	0.19201		196.79050	0.19679	192.013	16.46	0.21	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	220.18770	0.22019		225.15550	0.22516	220.188	16.57	0.23	0.00	0	20,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	232.17860	0.23218		237.21460	0.23721	232.179	16.61	0.24	0.00	0	50.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	247.75450	0.24775		252.86650	0.25287	247.755	16.66	0.25	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	263.98740	0.26399		269.16730	0.26917	263.987	16.71	0.26	0.00	0	4,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	291.33690	0.29134		296.60870	0.29661	291.337	16.79	0.28	0.00	0	14,200.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	298.43910	0.29844		303.73290	0.30373	298.439	16.81	0.29	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	305.65150	0.30565		310.95950	0.31096	305.652	16.83	0.29	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	316.66770	0.31667		322.00400	0.32200	316.668	16.86	0.30	0.00	0	17,981.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	331.73260	0.33173		337.09530	0.33710	331.733	16.91	0.31	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	360.81920	0.36082		366.20270	0.36620	360.819	17.03	0.33	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	378.22070	0.37822		383.60190	0.38360	378.221	17.10	0.34	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	423.70200	0.42370		429.05540	0.42906	423.702	17.29	0.36	0.00	0	16,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	442.67290	0.44267		448.00970	0.44801	442.673	17.36	0.37	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	522.93730	0.52294		528.13070	0.52813	522.937	17.66	0.41	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	565.62030	0.56562		570.71430	0.57071	565.620	17.81	0.43	0.00	0	7,028.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	752.15110	0.75215		763.51720	0.76352	752.151	17.85	0.57	0.00	0	250.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	604.32430	0.60432		609.31380	0.60931	604.324	17.94	0.45	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	655.88720	0.65589		660.72700	0.66073	655.887	18.11	0.47	0.00	0	7,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	661.73930	0.66174		666.55920	0.66656	661.739	18.12	0.47	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	675.04030	0.67504		686.10250	0.68610	675.040	18.18	0.52	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	666.96040	0.66696		677.98420	0.67798	666.960	18.22	0.52	0.00	0	224,707.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	691.36040	0.69136		696.08420	0.69608	691.360	18.22	0.48	0.00	0	10,050.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	709.51850	0.70952		714.17410	0.71417	709.519	18.28	0.49	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	727.88710	0.72789		732.46860	0.73247	727.887	18.33	0.50	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	784.22550	0.78423		788.58500	0.78859	784.226	18.51	0.52	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	842.36140	0.84236		846.48040	0.84648	842.361	18.69	0.54	0.00	0	24,326.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	888.77110	0.88877		892.69860	0.89270	888.771	18.82	0.55	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	895.48450	0.89548		899.38520	0.89939	895.484	18.84	0.55	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	902.21830	0.90222		906.08830	0.90609	902.218	18.86	0.55	0.00	0	10,010.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	908.97230	0.90897		912.81530	0.91282	908.972	18.88	0.56	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	507.16310	0.50716		516.95370	0.51695	507.163	19.11	0.42	0.00	0	17,981.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	498.24510	0.49825		507.94270	0.50794	498.245	19.17	0.41	0.00	0	100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,048.15320	1.04815		1,051.39920	1.05140	1,048.153	19.27	0.60	0.00	0	77,255.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,091.35680	1.09136		1,094.42000	1.09442	1,091.357	19.39	0.61	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,105.90050	1.10590		1,108.90120	1.10890	1,105.901	19.43	0.61	0.00	0	99,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,113.19840	1.11320		1,116.16950	1.11617	1,113.198	19.45	0.61	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	448.15780	0.44816		457.30670	0.45731	448.158	19.52	0.38	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,157.34070	1.15734		1,160.12650	1.16013	1,157.341	19.56	0.62	0.00	0	41,300.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,164.75720	1.16476		1,167.50960	1.16751	1,164.757	19.58	0.63	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,255.04630	1.25505		1,257.48770	1.25749	1,255.046	19.82	0.65	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	380.98330	0.38098		389.43100	0.38943	380.983	20.07	0.33	0.00	0	20,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	378.80610	0.37881		387.22690	0.38723	378.806	20.09	0.33	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	370.22790	0.37023		378.55770	0.37856	370.228	20.17	0.32	0.00	0	224,757.00	

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	15.52	Call	366.02010	0.36602	374.30610	0.37431	366.020	20.21	0.32	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	361.87010	0.36187	370.10890	0.37011	361.870	20.25	0.32	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	338.06270	0.33806	346.02740	0.34603	338.063	20.48	0.30	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	310.81510	0.31082	318.43600	0.31844	310.815	20.78	0.28	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	307.37800	0.30738	314.95530	0.31496	307.378	20.82	0.27	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	297.33840	0.29734	304.77580	0.30478	297.338	20.94	0.27	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	279.30680	0.27931	286.49000	0.28649	279.307	21.13	0.25	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	258.75390	0.25875	265.62510	0.26563	258.754	21.33	0.24	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	234.34810	0.23435	240.82390	0.24082	234.348	21.60	0.22	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	223.75960	0.22376	230.05260	0.23005	223.760	21.72	0.21	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	199.56110	0.19956	205.41380	0.20541	199.561	22.03	0.19	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	197.30770	0.19731	203.11980	0.20312	197.308	22.06	0.19	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	161.35700	0.16136	166.43400	0.16643	161.357	22.62	0.16	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	160.47170	0.16047	165.53170	0.16553	160.472	22.64	0.16	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	156.13170	0.15613	161.09620	0.16110	156.132	22.71	0.15	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	151.10320	0.15110	155.95500	0.15595	151.103	22.81	0.15	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	150.28550	0.15029	155.11880	0.15512	150.285	22.82	0.15	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	149.47080	0.14947	154.28560	0.15429	149.471	22.84	0.15	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	139.34330	0.13934	143.92560	0.14393	139.343	23.04	0.14	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	134.22870	0.13423	138.68900	0.13869	134.229	23.15	0.13	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	122.36880	0.12237	126.57670	0.12658	122.369	23.54	0.12	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	101.79420	0.10179	105.62650	0.10563	101.794	24.74	0.10	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	89.23790	0.08924	92.81460	0.09281	89.238	25.70	0.09	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.49220	14.49220	14.49840	14.49840		18.21	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	435.55650	0.43556	440.98930	0.44099	435.557	17.29	0.36	0.00	0	50,000.00
\$ / R	On 29/03/2019	Any day expiry			14.49580	14.49580	14.50210	14.50210		18.22	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	121.96970	0.12197	125.90680	0.12591	121.970	16.19	0.14	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	537.92410	0.53792	543.16120	0.54316	537.924	17.67	0.41	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	564.37210	0.56437	569.54840	0.56955	564.372	17.76	0.42	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	636.56210	0.63656	647.22410	0.64722	636.562	18.54	0.49	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	414.83350	0.41483	423.43740	0.42344	414.833	19.98	0.34	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	341.55180	0.34155	349.34980	0.34935	341.552	20.68	0.29	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.50320	14.50320	14.50950	14.50950		18.19	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.55440	14.55440	14.56080	14.56080		18.22	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	146.61990	0.14662	150.58360	0.15058	146.620	16.15	0.15	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,339.03450	1.33903	1,350.48320	1.35048	1,339.035	16.60	0.75	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	573.87180	0.57387	579.02770	0.57903	573.872	17.61	0.40	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	600.23370	0.60023	605.34080	0.60534	600.234	17.69	0.41	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	667.37290	0.66737	677.77190	0.67777	667.373	18.73	0.47	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	453.90570	0.45391	462.26510	0.46227	453.906	20.11	0.34	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	384.20450	0.38420	391.66810	0.39167	384.204	20.75	0.30	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.61010	14.61010	14.61720	14.61720		18.29	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	167.79270	0.16779	171.35650	0.17136	167.793	16.08	0.16	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	606.81400	0.60681	611.08640	0.61109	606.814	17.60	0.39	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	14.25	Put	633.20810	0.63321	637.42640	0.63743	633.208	17.68	0.40	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	695.80940	0.69581	705.64900	0.70565	695.809	18.98	0.46	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	489.82810	0.48983	497.73520	0.49774	489.828	20.31	0.34	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	418.84740	0.41885	425.99350	0.42599	418.847	20.90	0.30	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.61550	14.61550	14.62260	14.62260		18.27	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.63530	14.63530	14.64260	14.64260		18.36	0.00	73,176.50	5	19,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	8.13050	0.00813	8.51930	0.00852	8.130	17.44	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	53.52740	0.05353	54.96810	0.05497	53.527	14.95	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	122.31270	0.12231	124.96900	0.12497	122.313	15.66	0.13	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	171.70390	0.17170	175.03520	0.17504	171.704	16.02	0.16	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	176.53500	0.17654	179.92750	0.17993	176.535	16.05	0.16	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	240.80510	0.24081	244.84200	0.24484	240.805	16.39	0.21	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	444.06620	0.44407	448.33410	0.44833	444.066	16.99	0.32	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	464.80470	0.46480	469.05560	0.46906	464.805	17.04	0.33	11,620,857.78	2,430	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,165.70470	1.16570	1,177.20610	1.17721	1,165.705	17.20	0.65	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	955.53340	0.95553	966.57670	0.96658	955.533	17.96	0.57	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	889.14920	0.88915	899.94370	0.89994	889.149	18.24	0.54	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	864.12770	0.86413	867.54100	0.86754	864.128	18.33	0.47	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	797.96720	0.79797	808.27520	0.80828	797.967	18.64	0.50	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	578.20130	0.57820	586.75100	0.58675	578.201	19.84	0.38	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	561.20460	0.56120	569.59370	0.56959	561.205	19.96	0.37	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	520.19650	0.52020	528.16650	0.52817	520.197	20.27	0.35	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	494.89100	0.49489	502.58130	0.50258	494.891	20.47	0.34	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	478.86270	0.47886	486.37270	0.48637	478.863	20.60	0.33	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	224.56850	0.22457	229.43590	0.22944	224.568	23.58	0.16	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.64610	14.64610	14.65360	14.65360		18.35	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	924.46130	0.92446	927.38720	0.92739	924.461	18.46	0.48	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	298.35560	0.29836	304.03870	0.30404	298.356	22.26	0.21	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.66050	14.66050	14.66810	14.66810		18.35	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	185.29120	0.18529	186.09330	0.18609	185.291	16.02	0.17	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	633.23080	0.63323	636.18510	0.63619	633.231	17.58	0.39	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	659.63060	0.65963	662.53830	0.66254	659.631	17.67	0.40	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	718.06420	0.71806	727.44400	0.72744	718.064	19.18	0.45	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	518.20690	0.51821	525.80770	0.52581	518.207	20.48	0.34	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	447.53820	0.44754	455.00000	0.45500	447.538	21.01	0.30	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.66590	14.66590	14.67360	14.67360		18.39	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.66950	14.66950	14.67720	14.67720		18.40	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	319.85200	0.31985	324.39240	0.32439	319.852	16.60	0.24	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	435.63730	0.43564	443.27350	0.44327	435.637	21.13	0.29	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.72020	14.72020	14.72800	14.72800		18.38	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	201.52780	0.20153	201.34650	0.20135	201.528	15.88	0.17	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	660.31600	0.66032	663.71050	0.66371	660.316	17.55	0.38	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	686.67830	0.68668	690.02520	0.69003	686.678	17.63	0.39	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	747.54880	0.74755	757.44810	0.75745	747.549	19.36	0.44	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 31/07/2019	Any day expiry	16.14	Call	552.77220	0.55277	560.69760	0.56070	552.772	20.61	0.34	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	482.27390	0.48227	490.52390	0.49052	482.274	21.09	0.30	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.72200	14.72200	14.72980	14.72980		18.38	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.74390	14.74390	14.75150	14.75150		18.44	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	823.66470	0.82366	827.27610	0.82728	823.665	17.99	0.42	10,067,091.83	1,606	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	537.87360	0.53787	545.41980	0.54542	537.874	20.85	0.33	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.77500	14.77500	14.78220	14.78220		18.51	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	216.30260	0.21630	220.13200	0.22013	216.303	15.80	0.17	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	683.25730	0.68326	687.01570	0.68702	683.257	17.53	0.37	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	709.54700	0.70955	713.27560	0.71328	709.547	17.61	0.38	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	767.27770	0.76728	776.21880	0.77622	767.278	19.56	0.43	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	577.85600	0.57786	585.24860	0.58525	577.856	20.77	0.34	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	507.59860	0.50760	514.58080	0.51458	507.599	21.25	0.30	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.78040	14.78040	14.78760	14.78760		18.49	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.78590	14.78590	14.79300	14.79300		18.50	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	283.44770	0.28345	288.37870	0.28838	283.448	24.88	0.17	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.80600	14.80600	14.81290	14.81290		18.48	0.00	11,000,858.00	743	19,899.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	14.42830	0.01443	14.95550	0.01496	14.428	16.30	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	102.40560	0.10241	105.19130	0.10519	102.406	14.54	0.10	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	556.49510	0.55650	560.50850	0.56051	556.495	17.13	0.32	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	582.80990	0.58281	586.77000	0.58677	582.810	17.19	0.33	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	638.75870	0.63876	642.62780	0.64263	638.759	17.33	0.35	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	663.95320	0.66395	667.80260	0.66780	663.953	17.41	0.36	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	700.03430	0.70003	703.85360	0.70385	700.034	17.52	0.37	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	764.04420	0.76404	767.79040	0.76779	764.044	17.72	0.39	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	989.85610	0.98986	993.25910	0.99326	989.856	18.35	0.45	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,420.59830	1.42060	1,422.84520	1.42285	1,420.598	19.30	0.55	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	796.95500	0.79695	805.76470	0.80576	796.955	19.54	0.43	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,548.16960	1.54817	1,550.06330	1.55006	1,548.170	19.56	0.57	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	713.54980	0.71355	721.75700	0.72176	713.550	20.02	0.39	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	454.58770	0.45459	461.02860	0.46103	454.588	21.83	0.27	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	400.33620	0.40034	406.37980	0.40638	400.336	22.35	0.24	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	378.31700	0.37832	384.15990	0.38416	378.317	22.68	0.23	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	371.41690	0.37142	377.18960	0.37719	371.417	22.83	0.22	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	343.18180	0.34318	348.64140	0.34864	343.182	23.49	0.20	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	330.62440	0.33062	335.93790	0.33594	330.624	23.82	0.20	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	320.23590	0.32024	325.43110	0.32543	320.236	24.11	0.19	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	317.75030	0.31775	322.91110	0.32291	317.750	24.19	0.19	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	278.13360	0.27813	282.81980	0.28282	278.134	25.25	0.16	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.83160	14.83160	14.83810	14.83810		18.53	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	231.06260	0.23106	234.74900	0.23475	231.063	15.74	0.18	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	704.19900	0.70420	707.89830	0.70790	704.199	17.50	0.37	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	730.40010	0.73040	734.07980	0.73408	730.400	17.58	0.37	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	793.12200	0.79312	801.34330	0.80134	793.122	19.70	0.42	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 30/09/2019	Any day expiry	16.50	Call	605.84210	0.60584	612.76420	0.61276	605.842	20.86	0.34	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	533.86460	0.53386	540.43520	0.54044	533.865	21.35	0.30	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.83530	14.83530	14.84170	14.84170		18.54	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.89020	14.89020	14.89710	14.89710		18.63	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	245.92830	0.24593	249.31010	0.24931	245.928	15.73	0.18	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	726.92010	0.72692	730.14820	0.73015	726.920	17.54	0.36	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	753.08740	0.75309	756.30320	0.75630	753.087	17.62	0.37	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	816.06230	0.81606	824.09740	0.82410	816.062	19.96	0.42	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	632.19230	0.63219	639.07320	0.63907	632.192	21.06	0.33	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	562.60940	0.56261	569.15800	0.56916	562.609	21.54	0.30	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.94890	14.94890	14.95620	14.95620		18.78	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	262.82280	0.26282	265.46470	0.26546	262.823	15.82	0.18	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	748.54210	0.74854	750.81420	0.75081	748.542	17.63	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	774.66160	0.77466	776.92030	0.77692	774.662	17.71	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	846.50610	0.84651	853.97870	0.85398	846.506	20.21	0.41	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	664.31130	0.66431	670.78150	0.67078	664.311	21.28	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	596.17670	0.59618	602.32920	0.60233	596.177	21.76	0.31	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.95490	14.95490	14.96230	14.96230		18.78	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.97720	14.97720	14.98470	14.98470		18.87	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	55.71770	0.05572	56.61830	0.05662	55.718	14.07	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	514.88540	0.51489	517.63200	0.51763	514.885	17.03	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	605.47280	0.60547	611.42760	0.61143	605.473	21.89	0.30	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	342.98630	0.34299	347.25880	0.34726	342.986	25.25	0.18	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.01360	15.01360	15.02140	15.02140		18.90	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	280.58470	0.28058	282.37470	0.28237	280.585	15.92	0.18	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	770.35940	0.77036	771.66340	0.77166	770.359	17.71	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	795.46070	0.79546	796.65690	0.79666	795.461	17.77	0.36	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	876.92000	0.87692	883.76190	0.88376	876.920	20.44	0.41	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	698.85570	0.69886	704.85040	0.70485	698.856	21.48	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	632.19150	0.63219	637.90800	0.63791	632.192	21.95	0.31	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.01760	15.01760	15.02550	15.02550		18.97	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.07630	15.07630	15.08460	15.08460		19.08	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.13900	15.13900	15.14780	15.14780		19.16	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future	15.16730		15.16730	15.16730	15.17630	15.17630		19.23	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry	15.20170		15.20170	15.20170	15.21090	15.21090		19.25	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry	15.25630		15.25630	15.25630	15.26600	15.26600		19.31	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry	15.32510		15.32510	15.32510	15.33520	15.33520		19.43	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future	15.34530		15.34530	15.34530	15.35560	15.35560		19.43	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry	15.43840		15.43840	15.43840	15.44940	15.44940		19.53	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future	15.53550		15.53550	15.53550	15.54720	15.54720		19.61	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.30290	14.30290	14.30900	14.30900		18.53	0.00	171,634.80	12	329.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.47560	14.47560	14.48190	14.48190		18.22	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.63530	14.63530	14.64260	14.64260		18.36	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.80600		14.80600		14.81290	14.81290		18.48	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.97720		14.97720		14.98470	14.98470		18.87	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry			18.72710		18.72710		18.80810	18.80810		17.56	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.82280		18.82280		18.95520	18.95520		17.43	0.00	84,514,372.00	4,490	440,397.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	340.80070		0.34080		401.15100	0.40115	340.801	18.04	0.38	0.00	0	200.00
£ / R	On 14/12/2018	Foreign Exchange Future	21.00	Call	62.77500		0.06277		79.58610	0.07959	62.775	20.09	0.09	0.00	0	400.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.14850		19.14850		19.28130	19.28130		17.15	0.00	28,722,750.00	1,500	8,144.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	358.62350		0.35862		335.90590	0.33591	358.623	16.87	0.27	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	868.46240		0.86846		0.00000	0.00000	868.462	17.18	0.49	9,319,223.04	1,000	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	535.60320		0.53560		594.98730	0.59499	535.603	17.83	0.37	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	485.63530		0.48564		0.00000	0.00000	485.635	17.99	0.35	9,981,181.44	1,500	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	245.10840		0.24511		276.99620	0.27700	245.108	19.17	0.20	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.44820		19.44820		19.58420	19.58420		17.71	0.00	9,724,100.00	500	5,506.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.77400		19.77400		19.91050	19.91050		18.18	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future			20.10060		20.10060		20.23950	20.23950		18.75	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.46350		20.46350		20.60560	20.60560		19.21	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12812		0.12812		0.12807	0.12807		25.49	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13076		0.13076		0.13071	0.13071		23.90	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13322		0.13322		0.13319	0.13319		23.31	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			16.51060		16.51060		16.59770	16.59770		17.26	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.55840		16.55840		16.64580	16.64580		17.21	0.00	14,985,352.00	905	107,242.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.90680		16.90680		16.99590	16.99590		16.98	0.00	0.00	0	36,311.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	190.35200		0.19035		173.84980	0.17385	190.352	15.39	0.20	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,213.16670		1.21317		1,279.63650	1.27964	1,213.167	15.68	0.72	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	1,009.48080		1.00948		957.93580	0.95794	1,009.481	17.70	0.56	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	173.33270		0.17333		185.18090	0.18518	173.333	21.28	0.15	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.23180		17.23180		17.32300	17.32300		17.22	0.00	86,159.00	5	4,906.00
€ / R	On 14/08/2019	Any day expiry			17.46280		17.46280		17.55660	17.55660		17.28	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	828.68360		0.82868		787.77310	0.78777	828.684	16.66	0.40	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	528.17890		0.52818		549.64770	0.54965	528.179	20.12	0.29	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.58900		17.58900		17.68260	17.68260		17.36	0.00	0.00	0	6,834.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.90000		17.90000		17.99320	17.99320		17.56	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.30920		18.30920		18.40670	18.40670		17.82	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.11000		98.11000		98.15000	98.15000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			590.38200		590.38200		589.62100	589.62100			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			601.73400		601.73400		600.95700	600.95700			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			611.73200		611.73200		610.94800	610.94800			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			622.85500		622.85500		622.05700	622.05700			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 01/11/2018	Index Future	680.24700	680.24700	678.82500	678.82500					0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	693.32800	693.32800	691.87600	691.87600					0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	704.84700	704.84700	703.37800	703.37800					0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	717.66400	717.66400	716.16900	716.16900					0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	614.47200	614.47200	612.73100	612.73100					0.00	0.00	0	591.00
ALBI	On 07/02/2019	Index Future	626.28800	626.28800	624.51200	624.51200					0.00	0.00	0	513.00
ALBI	On 02/05/2019	Index Future	636.69300	636.69300	634.89400	634.89400					0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	648.27100	648.27100	646.43900	646.43900					0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.18460	10.18460	10.22340	10.22340				14.37	0.00	45,219,624.00	4,440	32,156.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.32120	10.32120	10.36020	10.36020				13.89	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.45230	10.45230	10.49280	10.49280				14.32	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.59580	10.59580	10.63630	10.63630				14.70	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.74100	10.74100	10.78230	10.78230				15.21	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	10.90190	10.90190	10.94540	10.94540				15.64	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.01060	11.01060	11.07410	11.07410				15.24	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.16500	11.16500	11.22970	11.22970				14.87	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	11.30490	11.30490	11.37030	11.37030				15.50	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.32220	11.32220	11.38770	11.38770				15.86	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.47060	11.47060	11.53640	11.53640				16.26	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.62180	11.62180	11.68800	11.68800				16.52	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.47560	14.47560	14.52970	14.52970				17.35	0.00	0.00	0	1,748.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.79680	14.79680	14.85170	14.85170				17.51	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.09510	15.09510	15.15290	15.15290				17.95	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.42440	15.42440	15.48400	15.48400				18.24	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.70810	15.70810	15.76690	15.76690				18.42	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	16.37730	16.37730	16.44280	16.44280				18.90	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.06160	2.06160	2.06710	2.06710				16.32	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.07960	2.07960	2.08520	2.08520				16.22	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.09750	2.09750	2.10330	2.10330				16.26	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	158.09720	158.09720	161.33140	161.33140					0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.24210	2.24210	2.25320	2.25320				16.66	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.29030	2.29030	2.30180	2.30180				16.19	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.33620	2.33620	2.34810	2.34810				16.62	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.37850	2.37850	2.39070	2.39070				17.05	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.52230	2.52230	2.53580	2.53580				17.77	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.59360	2.59360	2.60770	2.60770				18.31	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
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future	11.19099	74.61665		11.23546	74.36280				0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.33211	76.05142		11.37842	75.79245				0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.45208	73.52550		11.49987	73.26280				0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.58353	74.86208		11.63313	74.59449				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	11.41981	76.59240		11.46903	76.27576				0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.55313	78.06523		11.60436	77.74222				0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.67211	75.10208		11.72504	74.77439				0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.79939	76.46712		11.85433	76.13329				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	608.37000	608.37000		606.52800	606.52800				0.00	991,643,100.00	163	297.00
GOVI	On 07/02/2019	GOVI	620.06800	620.06800		618.18900	618.18900				0.00	1,041,714,240.00	168	168.00
GOVI	On 02/05/2019	GOVI	630.37000	630.37000		628.46600	628.46600				0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	641.83300	641.83300		639.89400	639.89400				0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.82710	1.82710		1.82830	1.82830			18.93	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.85120	1.85120		1.85240	1.85240			18.16	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.87380	1.87380		1.87510	1.87510			18.06	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.83671	132.83671		132.73748	132.73748				0.00	0.00	0	529.00
I2025	On 07/02/2019	Bond Future	134.00993	134.00993		133.90815	133.90815				0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	136.25678	136.25678		136.15395	136.15395				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	138.71340	138.71340		138.60935	138.60935				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	100.92110	100.92110		100.87458	100.87458				0.00	0.00	0	1,568.00
I2029	On 07/02/2019	Bond Future	102.88702	102.88702		102.83910	102.83910				0.00	0.00	0	1,386.00
I2029	On 02/05/2019	Bond Future	103.53956	103.53956		103.49142	103.49142				0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	105.44175	105.44175		105.39313	105.39313				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 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/11/2018	Bond Future	103.06584		103.06584		102.89109	102.89109			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future	105.07357		105.07357		104.89490	104.89490			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.69064		105.69064		105.50966	105.50966			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	107.63237		107.63237		107.44846	107.44846			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	122.80607		122.80607		122.74815	122.74815			0.00	0.00	0	6,394.00
I2038	On 07/02/2019	Bond Future	123.60699		123.60699		123.54748	123.54748			0.00	0.00	0	3,452.00
I2038	On 02/05/2019	Bond Future	125.67938		125.67938		125.61963	125.61963			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	127.93587		127.93587		127.87547	127.87547			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	116.86582		116.86582		116.81049	116.81049			0.00	0.00	0	9,367.00
I2046	On 07/02/2019	Bond Future	119.14233		119.14233		119.08535	119.08535			0.00	0.00	0	2,715.00
I2046	On 02/05/2019	Bond Future	119.45456		119.45456		119.39735	119.39735			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	121.64906		121.64906		121.59131	121.59131			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	122.72787		122.72787		122.66986	122.66986			0.00	0.00	0	7,454.00
I2050	On 07/02/2019	Bond Future	123.34698		123.34698		123.28753	123.28753			0.00	0.00	0	2,630.00
I2050	On 02/05/2019	Bond Future	125.41525		125.41525		125.35524	125.35524			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	125.90182		125.90182		125.84135	125.84135			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	253.87300		253.87300		253.79000	253.79000			0.00	7,616,190.00	3	743.00
IGOV	On 07/02/2019	Index Future	258.81900		258.81900		258.73300	258.73300			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	263.15800		263.15800		263.07300	263.07300			0.00	0.00	0	0.00
IGOV	On 01/08/2019	Index Future	267.99300		267.99300		267.90800	267.90800			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	0.14040		0.14040		0.14070	0.14070			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.13950		0.13950		0.14040	0.14040			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13860		0.13860		0.14030	0.14030			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.75570		1.75570		1.76830	1.76830		15.14	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.78460		1.78460		1.79740	1.79740		15.00	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.81180		1.81180		1.82480	1.82480		15.44	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.40160		9.40160		9.43970	9.43970		14.98	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.52620		9.52620		9.56450	9.56450		14.64	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 14/06/2019	Foreign Exchange Future			9.64610		9.64610		9.68580	9.68580		15.11	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.77890		9.77890		9.81910	9.81910		15.62	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.28240		10.28240		10.32020	10.32020		16.60	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.44220		10.44220		10.47510	10.47510		16.91	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.33690		1.33690		1.34110	1.34110			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.34440		1.34440		1.34850	1.34850			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34950		1.34950		1.36100	1.36100			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.31600		1.31600		1.32470	1.32470			0.00	0.00	0	30.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.15770		1.15770		1.16330	1.16330			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.16800		1.16800		1.17360	1.17360			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.17740		1.17740		1.18310	1.18310			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.14441		111.59111		9.18259	111.36507		7.12	0.00	600,136,989.58	5,378	62,667.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.57	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1.35000		0.00135		1.12000	0.00112	1.350	6.56	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,607.76000		1.60776		1,808.79000	1.80879	1,607.760	6.84	0.82	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	648.67000		0.64867		787.64000	0.78764	648.670	7.04	0.50	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.24014		108.43229		9.28036	108.20145		7.37	0.00	0.00	0	839.00
R186	On 07/02/2019	Bond Future	8.30	Call	171.97000		0.17197		153.50000	0.15350	171.970	6.72	0.09	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	323.47000		0.32347		292.24000	0.29224	323.470	6.82	0.15	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	681.68000		0.68168		623.96000	0.62396	681.680	7.05	0.27	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,192.95000		2.19295		2,329.50000	2.32950	2,192.950	7.28	0.56	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,862.78000		1.86278		1,749.73000	1.74973	1,862.780	7.38	0.52	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	589.13000		0.58913		642.16000	0.64216	589.130	8.00	0.21	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	569.06000		0.56906		620.64000	0.62064	569.060	8.02	0.20	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.32622		110.23361		9.36809	109.99983		7.33	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.70	Call	909.88000		0.90988		810.60000	0.81060	909.880	6.89	0.27	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,309.11000		2.30911		2,160.42000	2.16042	2,309.110	7.37	0.50	0.00	0	200.00
R186	On 02/05/2019	Bond Future	10.07	Put	1,059.81000		1.05981		1,059.77000	1.05977	1,059.810	8.20	0.26	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.42138		106.93917		9.46537	106.70096		7.87	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			301.16634		301.16634		301.02934	301.02934			0.00	0.00	0	953.00
R197	On 07/02/2019	Bond Future			299.68579		299.68579		299.54473	299.54473			0.00	0.00	0	1,400.00
R197	On 02/05/2019	Bond Future			304.71042		304.71042		304.56841	304.56841			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			302.75482		302.75482		302.61160	302.61160			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			236.27727		236.27727		235.75378	235.75378			0.00	0.00	0	8,088.00
R202	On 07/02/2019	Bond Future			236.97746		236.97746		236.44256	236.44256			0.00	0.00	0	2,057.00
R202	On 02/05/2019	Bond Future			240.95082		240.95082		240.40803	240.40803			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			241.36546		241.36546		240.81386	240.81386			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			8.49549		98.76882		8.53403	98.63425		3.88	0.00	78,422,443.08	794	37,320.00
R2023	On 07/02/2019	Bond Future			8.60161		100.66802		8.64336	100.53047		3.84	0.00	0.00	0	17,367.00
R2023	On 02/05/2019	Bond Future			8.69059		98.41321		8.73501	98.27420		4.28	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.79314		100.20238		8.84123	100.06068		4.34	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			9.56320		91.48465		9.60108	91.24642		9.68	0.00	0.00	0	49,357.00
R2030	On 07/02/2019	Bond Future			9.65148		89.23437		9.69096	88.99120		10.10	0.00	0.00	0	5,954.00
R2030	On 07/02/2019	Bond Future	8.90	Call	357.67000		0.35767		321.41000	0.32141	357.670	9.07	0.16	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.18	Call	771.54000		0.77154		707.03000	0.70703	771.540	9.44	0.27	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,820.18000		1.82018		1,705.27000	1.70527	1,820.180	9.96	0.49	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,074.21000		2.07421		1,949.68000	1.94968	2,074.210	10.03	0.53	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	826.11000		0.82611		889.25000	0.88925	826.110	10.66	0.25	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.73219		90.71668		9.77293	90.47025		10.03	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future			9.82281		88.36112		9.86519	88.11003		10.88	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			9.75856		89.67674		9.79145	89.45352		10.91	0.00	0.00	0	38,628.00
R2032	On 07/02/2019	Bond Future			9.84887		91.40119		9.88308	91.17326		10.92	0.00	0.00	0	4,456.00
R2032	On 02/05/2019	Bond Future			9.92725		88.76443		9.96247	88.53350		11.27	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			10.01217		90.37797		10.04868	90.14268		11.78	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			9.91380		93.30057		9.95178	93.01616		11.61	0.00	2,712,340,870.47	29,071	45,626.00
R2035	On 07/02/2019	Bond Future			10.00578		95.09465		10.04523	94.80438		11.64	0.00	2,764,496,570.15	29,071	29,361.00
R2035	On 02/05/2019	Bond Future			10.08096		92.17711		10.12152	91.88286		12.06	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.16348		93.85277		10.20546	93.55300		12.63	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			9.99287		89.82279		10.03568	89.50199		12.17	0.00	0.00	0	52,970.00
R2037	On 07/02/2019	Bond Future			10.07850		87.29003		10.12289	86.96266		12.81	0.00	0.00	0	11,591.00
R2037	On 02/05/2019	Bond Future			10.15549		88.74000		10.20113	88.40796		12.66	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.24133		86.09815		10.28855	85.75994		13.91	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future			10.06276		93.12118		10.11058	92.73750		12.54	0.00	0.00	0	26,546.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.26	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	0.05000		0.00005		0.03000	0.00003	0.050	11.26	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	0.23000		0.00023		0.16000	0.00016	0.230	11.25	0.00	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	225.02000		0.22502		176.58000	0.17658	225.020	12.24	0.18	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	714.73000		0.71473		587.87000	0.58787	714.730	12.54	0.42	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.14767		90.40120		10.19723	90.00972		13.23	0.00	0.00	0	2,384.00
R2040	On 02/05/2019	Bond Future			10.22381		91.90287		10.27477	91.50566		13.07	0.00	0.00	0	0.00
R2040	On 01/08/2019	Bond Future			10.30865		89.06817		10.36135	88.66364		14.40	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 01/11/2018	Bond Future			10.09234		90.11160		10.14007	89.72437		13.12	0.00	8,740,825.20	97	33,458.00
R2044	On 07/02/2019	Bond Future			10.17434		87.45908		10.22377	87.06403		13.84	0.00	0.00	0	6,535.00
R2044	On 02/05/2019	Bond Future			10.24772		88.91186		10.29853	88.51094		13.69	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.32935		86.14795		10.38186	85.73965		15.08	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			10.07254		89.20077		10.12031	88.80356		13.52	0.00	8,206,470.84	92	91,202.00
R2048	On 07/02/2019	Bond Future			10.15583		90.91608		10.20532	90.51084		13.58	0.00	590,681,771.76	6,497	16,590.00
R2048	On 02/05/2019	Bond Future			10.22360		87.99248		10.27444	87.58119		14.12	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.29762		89.59201		10.35009	89.17322		14.83	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			7.01266		102.49774		7.05799	102.44666		0.59	0.00	0.00	0	18,869.00
R207	On 07/02/2019	Bond Future			6.94167		100.82375		7.00121	100.77125		0.54	0.00	0.00	0	62.00
R207	On 02/05/2019	Bond Future			6.84310		102.49868		6.92185	102.44617		0.52	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			6.49568		100.72120		6.61920	100.66756		0.46	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			7.66439		98.70677		7.70709	98.61596		1.74	0.00	0.00	0	29,067.00
R208	On 07/02/2019	Bond Future			7.72783		100.60480		7.77660	100.51184		1.78	0.00	0.00	0	176.00
R208	On 02/05/2019	Bond Future			7.78544		98.87648		7.84008	98.78283		1.92	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.85056		100.67402		7.91409	100.57849		1.95	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

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			9.87195		70.79568		9.91457	70.52570		13.02	0.00	141,591.36	2	122,967.00
R209	On 01/11/2018	Bond Future	8.89	Call	0.04000		0.00004		0.03000	0.00003	0.040	11.86	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	0.18000		0.00018		0.14000	0.00014	0.180	11.86	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,677.83000		2.67783	2,936.26000	2.93626	2,677.830	2,677.830	12.11	0.93	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	205.37000		0.20537	166.87000	0.16687	205.370	205.370	12.43	0.21	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	909.40000		0.90940	1,088.19000	1.08819	909.400	909.400	12.75	0.57	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	448.79000		0.44879	569.70000	0.56970	448.790	448.790	12.99	0.35	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	406.69000		0.40669	520.48000	0.52048	406.690	406.690	13.02	0.33	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.95122		72.15697		9.99530	71.88153		13.08	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	240.78000		0.24078	209.14000	0.20914	240.780	240.780	11.55	0.11	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	968.83000		0.96883	880.41000	0.88041	968.830	968.830	12.41	0.31	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,436.33000		1.43633	1,536.68000	1.53668	1,436.330	1,436.330	13.35	0.37	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.01948		70.20785		10.06472	69.92846		13.62	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			10.09289		71.48413		10.13955	71.19954		14.23	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future			186.09145		186.09145		186.31370	186.31370			0.00	0.00	0	1,976.00
R210	On 07/02/2019	Bond Future			189.71638		189.71638		189.94220	189.94220			0.00	0.00	0	712.00
R210	On 02/05/2019	Bond Future			190.34262		190.34262		190.57300	190.57300			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			193.83932		193.83932		194.07485	194.07485			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			155.59023		155.59023		155.56921	155.56921			0.00	0.00	0	2,920.00
R212	On 07/02/2019	Bond Future			156.46594		156.46594		156.44382	156.44382			0.00	0.00	0	1,526.00
R212	On 02/05/2019	Bond Future			159.08926		159.08926		159.06752	159.06752			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.94087		161.94087		161.91947	161.91947			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			9.66351		82.33533		9.69640	82.13288		10.62	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.75355		83.91858		9.78776	83.71191		10.62	0.00	0.00	0	1,609.00
R213	On 02/05/2019	Bond Future			9.82727		81.76551		9.86247	81.55609		11.05	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			9.90827		83.25198		9.94475	83.03864		11.48	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			10.04236		69.87196		10.09009	69.55976		13.89	0.00	51,076,402.76	731	24,162.00
R214	On 07/02/2019	Bond Future			10.12442		71.21553		10.17380	70.89703		13.96	0.00	0.00	0	3,572.00

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 02/05/2019	Bond Future	10.19119		69.10479		10.24185	68.78160		14.52	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.26403		70.36103		10.31625	70.03193		15.20	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	10.40780		10.40780		10.42940	10.42940		15.99	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.55690		10.55690		10.57910	10.57910		15.59	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.69800		10.69800		10.71980	10.71980		15.84	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.46020		2.46020		2.40250	2.40250		22.57	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.35140		2.35140		2.29040	2.29040		22.61	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.25120		2.25120		2.18900	2.18900		22.88	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.15980		1.15980		1.12240	1.12240			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.10380		1.10380		1.07130	1.07130			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.06050		1.06050		1.02880	1.02880			0.00	0.00	0	0.00

Total for Derivatives :												10,710,968,078.79	291,020	11 897 613.00
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Grand Total:												10,710,968,078.79	291,020	11 897 613.00
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