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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 18/10/2018

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	
<b>Derivatives</b>														
\$ / R	On 19/10/2018	Any day expiry	14.34000	14.34000		14.20250	14.20250		20.44	0.00	0.00	0	0.00	
\$ / R	On 19/10/2018	Any day expiry	14.50	Put	177.73230	0.17773	316.19720	0.31620	177.732	23.49	0.81	0.00	0	20,000.00
\$ / R	On 22/10/2018	Any day expiry	14.34000		14.34000		14.20580	14.20580		18.47	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	0.29470	0.00029	0.64360	0.00064	0.295	28.13	0.00	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	363.66170	0.36366	257.35890	0.25736	363.662	21.58	0.86	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry	14.34030		14.34030		14.21140	14.21140		20.00	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry	14.34760		14.34760		14.21880	14.21880		18.86	0.00	0.00	0	225.00
\$ / R	On 30/10/2018	Any day expiry	14.34940		14.34940		14.22060	14.22060		18.90	0.00	0.00	0	2,500.00
\$ / R	On 31/10/2018	Any day expiry	14.35120		14.35120		14.22240	14.22240		18.93	0.00	4,902,000.00	344	3,858.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	2.84470	0.00284	2.89160	0.00289	2.845	23.64	0.01	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	25.10800	0.02511	49.07440	0.04907	25.108	17.17	0.11	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	468.51500	0.46852	375.95670	0.37596	468.515	17.58	0.82	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	56.34710	0.05635	96.75040	0.09675	56.347	17.71	0.21	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	153.82230	0.15382	225.18620	0.22519	153.822	18.61	0.41	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	198.57200	0.19857	279.74280	0.27974	198.572	18.90	0.48	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	167.57540	0.16758	129.20970	0.12921	167.575	19.28	0.44	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	14.45	Call	163.77140	0.16377	126.26000	0.12626	163.771	19.32	0.43	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	96.73390	0.09673	74.87230	0.07487	96.734	20.18	0.29	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	535.05830	0.53506	649.39650	0.64940	535.058	20.76	0.79	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	53.88530	0.05389	42.44330	0.04244	53.885	21.07	0.18	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	40.38140	0.04038	31.74510	0.03175	40.381	21.50	0.14	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	1.26680	0.00127	1.18050	0.00118	1.267	28.25	0.01	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	0.52850	0.00053	0.51210	0.00051	0.529	31.34	0.00	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.35310	14.35310	14.22420	14.22420		18.95	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.35490	14.35490	14.22600	14.22600		19.02	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.00	Put	75.24900	0.07525	123.58240	0.12358	75.249	17.95	0.24	0.00	0	20,000.00
\$ / R	On 05/11/2018	Any day expiry			14.36040	14.36040	14.23150	14.23150		18.58	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.14040	0.00014	0.17850	0.00018	0.140	26.42	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	52.76460	0.05276	89.36000	0.08936	52.765	17.37	0.17	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	1.29610	0.00130	1.27430	0.00127	1.296	27.10	0.00	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.37510	14.37510	14.24610	14.24610		18.67	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.37880	14.37880	14.24970	14.24970		18.77	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	276.73500	0.27674	360.28840	0.36029	276.735	18.64	0.47	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	247.90690	0.24791	213.97000	0.21397	247.907	19.10	0.45	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.38060	14.38060	14.25150	14.25150		18.81	0.00	0.00	0	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.04010	0.00004	0.04490	0.00004	0.040	28.02	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.18880	0.00019	0.27450	0.00027	0.189	23.50	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,176.19910	1.17620	1,052.79130	1.05279	1,176.199	18.36	0.95	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.32	Call	332.14750	0.33215	284.01490	0.28401	332.148	18.65	0.54	0.00	0	15,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	183.13650	0.18314	159.67780	0.15968	183.137	19.87	0.35	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	177.63910	0.17764	155.06180	0.15506	177.639	19.93	0.34	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.78	Call	167.10260	0.16710	146.21540	0.14622	167.103	20.07	0.32	0.00	0	30,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	141.08020	0.14108	124.35200	0.12435	141.080	20.43	0.28	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	650.48020	0.65048	762.85200	0.76285	650.480	20.43	0.72	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.38610	14.38610	14.25700	14.25700		18.59	0.00	0.00	0	0.00
\$ / R	On 20/11/2018	Any day expiry			14.38800	14.38800	14.25880	14.25880		18.63	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry			14.39170	14.39170	14.26250	14.26250		18.64	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.39350	14.39350	14.26430	14.26430		18.68	0.00	0.00	0	0.00
\$ / R	On 28/11/2018	Any day expiry			14.40270	14.40270	14.27350	14.27350		18.56	0.00	0.00	0	166.00
\$ / R	On 29/11/2018	Any day expiry			14.40450	14.40450	14.27540	14.27540		18.58	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.40640	14.40640	14.27720	14.27720		18.61	0.00	35,878,450.00	2,500	6,324.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	10.51220	0.01051	15.33650	0.01534	10.512	16.45	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	117.22890	0.11723	156.77990	0.15678	117.229	17.47	0.23	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	131.48880	0.13149	174.23060	0.17423	131.489	17.56	0.25	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	538.03130	0.53803	466.75530	0.46676	538.031	18.00	0.66	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	286.59510	0.28660	355.70900	0.35571	286.595	18.32	0.42	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	417.57430	0.41757	360.68780	0.36069	417.574	18.42	0.56	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	229.25190	0.22925	199.84100	0.19984	229.252	19.77	0.36	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	223.72920	0.22373	195.12010	0.19512	223.729	19.83	0.35	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	18.78470	0.01878	16.51220	0.01651	18.785	24.06	0.04	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	8.06990	0.00807	7.38230	0.00738	8.070	25.10	0.02	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.41560	14.41560	14.28640	14.28640		18.51	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,151.58550	1.15159	1,267.00160	1.26700	1,151.586	21.36	0.80	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.41740	14.41740	14.28820	14.28820		18.53	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	162.38370	0.16238	207.97120	0.20797	162.384	17.60	0.27	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	329.00240	0.32900	399.27770	0.39928	329.002	18.34	0.44	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	710.47110	0.71047	811.32680	0.81133	710.471	19.91	0.66	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,026.31460	1.02631	1,138.19080	1.13819	1,026.315	20.97	0.77	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			14.41930	14.41930	14.29000	14.29000		18.55	0.00	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.42670	14.42670	14.29740	14.29740		18.56	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	103.17170	0.10317	134.00410	0.13400	103.172	17.11	0.19	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	160.45140	0.16045	203.93660	0.20394	160.451	17.43	0.26	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	203.98890	0.20399	178.77820	0.17878	203.989	20.26	0.30	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	104.58270	0.10458	92.37720	0.09238	104.583	21.78	0.17	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.42850	14.42850	14.29920	14.29920		18.59	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.43220	14.43220	14.30290	14.30290		18.62	0.00	601,851,604.40	41,702	811,821.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	2.83860	0.00284	3.03920	0.00304	2.839	22.38	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	3.30390	0.00330	3.54190	0.00354	3.304	21.91	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	4.07080	0.00407	4.37390	0.00437	4.071	21.26	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	4.68470	0.00468	5.04230	0.00504	4.685	20.83	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	4.81870	0.00482	5.18880	0.00519	4.819	20.74	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	5.39720	0.00540	5.82090	0.00582	5.397	20.39	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	6.22580	0.00623	6.72960	0.00673	6.226	19.96	0.02	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	6.68990	0.00669	7.24020	0.00724	6.690	19.75	0.02	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	8.07820	0.00808	8.77350	0.00877	8.078	19.18	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	9.63570	0.00964	10.50340	0.01050	9.636	18.66	0.02	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,941.83570	1.94184	1,813.40340	1.81340	1,941.836	18.66	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	11.69410	0.01169	12.80420	0.01280	11.694	18.10	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	12.60770	0.01261	13.83030	0.01383	12.608	17.89	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	14.01830	0.01402	15.41980	0.01542	14.018	17.58	0.03	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	19.07530	0.01908	24.75510	0.02476	19.075	16.72	0.05	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	20.62720	0.02063	28.78450	0.02878	20.627	16.50	0.05	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,452.82720	1.45283	1,331.68450	1.33168	1,452.827	16.50	0.95	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	24.03800	0.02404	33.31400	0.03331	24.038	16.55	0.06	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	27.91350	0.02791	38.38320	0.03838	27.913	16.60	0.07	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,269.34000	1.26934	1,153.19870	1.15320	1,269.340	16.71	0.92	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	39.24230	0.03924	52.98770	0.05299	39.242	16.73	0.09	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	42.56830	0.04257	57.22310	0.05722	42.568	16.76	0.09	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,224.76830	1.22477	1,110.12310	1.11012	1,224.768	16.76	0.91	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	51.17260	0.05117	68.09230	0.06809	51.173	16.84	0.11	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	52.50350	0.05250	69.76180	0.06976	52.504	16.85	0.11	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,052.79160	1.05279	945.13340	0.94513	1,052.792	16.97	0.86	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	70.59160	0.07059	92.23340	0.09223	70.592	16.97	0.14	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	79.36130	0.07936	102.98880	0.10299	79.361	17.03	0.15	0.00	0	29,800.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,011.56130		1.01156		905.88880	0.90589	1,011.561	17.03	0.85	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	99.25740		0.09926		127.13550	0.12714	99.257	17.13	0.18	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	117.57950		0.11758		150.38960	0.15039	117.580	17.22	0.21	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	122.50940		0.12251		156.60650	0.15661	122.509	17.24	0.21	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	135.46320		0.13546		172.86650	0.17287	135.463	17.29	0.23	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	147.07940		0.14708		186.61510	0.18662	147.079	17.37	0.24	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	150.08500		0.15008		190.15590	0.19016	150.085	17.38	0.25	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	782.28500		0.78228		693.05590	0.69306	782.285	17.38	0.75	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	182.34900		0.18235		227.85640	0.22786	182.349	17.57	0.28	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	682.20670		0.68221		601.17270	0.60117	682.207	17.67	0.70	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	218.68980		0.21869		269.73140	0.26973	218.690	17.76	0.32	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	650.88980		0.65089		572.63140	0.57263	650.890	17.76	0.68	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	259.15440		0.25915		315.75190	0.31575	259.154	17.95	0.36	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	267.74310		0.26774		325.44990	0.32545	267.743	17.99	0.37	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	574.29690		0.57430		503.25870	0.50326	574.297	18.01	0.63	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	280.93210		0.28093		340.29740	0.34030	280.932	18.05	0.38	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	285.41120		0.28541		345.32710	0.34533	285.411	18.07	0.38	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	535.93400		0.53593		468.74590	0.46875	535.934	18.14	0.60	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	303.73400		0.30373		365.84590	0.36585	303.734	18.14	0.40	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	322.70710		0.32271		386.99840	0.38700	322.707	18.22	0.41	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	509.75200		0.50975		445.28450	0.44528	509.752	18.24	0.58	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	352.37340		0.35237		419.89500	0.41989	352.373	18.33	0.44	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	367.74640		0.36775		437.33840	0.43734	367.746	18.39	0.45	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	469.94640		0.46995		410.23840	0.41024	469.946	18.39	0.55	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	378.18980		0.37819		449.15600	0.44916	378.190	18.43	0.45	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	460.38980		0.46039		402.05600	0.40206	460.390	18.43	0.55	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	399.54740		0.39955		473.23560	0.47324	399.547	18.50	0.47	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	437.18410		0.43718		382.24570	0.38225	437.184	18.52	0.53	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	419.31030		0.41931		367.04930	0.36705	419.310	18.60	0.51	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	394.45690		0.39446		345.30300	0.34530	394.457	18.75	0.49	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	462.25690		0.46226		542.40300	0.54240	462.257	18.75	0.51	14,594,378.20	2,000	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	468.27260		0.46827		548.89970	0.54890	468.273	18.78	0.51	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	524.02260		0.52402		608.83790	0.60884	524.023	19.01	0.55	0.00	0	3,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	356.22260		0.35622		311.73790	0.31174	356.223	19.01	0.45	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	352.59320		0.35259		308.55950	0.30856	352.593	19.04	0.45	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	348.99580		0.34900		305.41000	0.30541	348.996	19.06	0.45	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	569.32370		0.56932		657.22640	0.65723	569.324	19.20	0.57	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	321.43590		0.32144		281.31480	0.28131	321.436	19.27	0.42	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	616.23360		0.61623		707.07330	0.70707	616.234	19.38	0.59	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	623.06280		0.62306		714.30980	0.71431	623.063	19.41	0.60	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	305.26280		0.30526		267.20980	0.26721	305.263	19.41	0.40	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	657.66540		0.65767		750.89980	0.75090	657.665	19.54	0.61	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	289.86540		0.28987		253.79980	0.25380	289.865	19.54	0.39	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	278.08770		0.27809		243.55300	0.24355	278.088	19.64	0.37	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	275.21460	0.27521	241.05800	0.24106	275.215	19.67	0.37	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	729.08360	0.72908	826.05610	0.82606	729.084	19.80	0.64	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	803.25580	0.80326	903.66110	0.90366	803.256	20.06	0.67	0.00	0	25,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	235.45580	0.23546	206.56110	0.20656	235.456	20.06	0.33	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	233.01670	0.23302	204.40220	0.20440	233.017	20.09	0.32	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	214.38250	0.21438	187.89660	0.18790	214.383	20.30	0.30	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	212.16130	0.21216	185.92910	0.18593	212.161	20.33	0.30	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	201.39220	0.20139	176.40030	0.17640	201.392	20.46	0.29	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	958.80600	0.95881	1,064.46710	1.06447	958.806	20.58	0.72	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	998.95230	0.99895	1,105.90260	1.10590	998.952	20.70	0.74	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,039.61040	1.03961	1,147.78610	1.14779	1,039.610	20.82	0.75	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	159.54280	0.15954	140.03530	0.14004	159.543	20.99	0.24	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	145.06780	0.14507	127.47640	0.12748	145.068	21.21	0.22	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	142.03830	0.14204	124.84960	0.12485	142.038	21.26	0.21	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,206.87390	1.20687	1,319.37790	1.31938	1,206.874	21.31	0.79	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	139.07390	0.13907	122.27790	0.12228	139.074	21.31	0.21	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	137.61650	0.13762	121.01290	0.12101	137.616	21.34	0.21	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	126.50550	0.12651	111.37880	0.11138	126.505	21.53	0.19	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	125.18440	0.12518	110.23380	0.11023	125.184	21.56	0.19	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	123.87610	0.12388	109.09990	0.10910	123.876	21.58	0.19	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	112.73220	0.11273	99.43770	0.09944	112.732	21.80	0.18	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	109.25470	0.10925	96.42370	0.09642	109.255	21.87	0.17	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,505.24540	1.50525	1,622.65780	1.62266	1,505.245	22.14	0.85	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	96.44180	0.09644	84.62210	0.08462	96.442	22.17	0.15	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	90.57170	0.09057	79.21950	0.07922	90.572	22.31	0.14	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	81.99640	0.08200	71.76780	0.07177	81.996	22.48	0.13	0.00	0	5,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	72.62630	0.07263	63.62520	0.06363	72.626	22.69	0.12	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	70.26670	0.07027	61.57520	0.06158	70.267	22.75	0.12	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	65.77860	0.06578	57.67590	0.05768	65.779	22.87	0.11	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	62.95160	0.06295	55.21970	0.05522	62.952	22.95	0.10	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.50	Call	47.39470	0.04739	41.69860	0.04170	47.395	23.45	0.08	1,166,982.50	1,000	0.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	44.41200	0.04441	39.10480	0.03910	44.412	23.56	0.08	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	34.31990	0.03432	30.32090	0.03032	34.320	24.02	0.06	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	27.77360	0.02777	24.61310	0.02461	27.774	24.41	0.05	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.44330	14.44330	14.31390	14.31390		18.53	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	195.40010	0.19540	240.08120	0.24008	195.400	17.51	0.29	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	366.71220	0.36671	432.50190	0.43250	366.712	18.25	0.43	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	740.52500	0.74052	835.17930	0.83518	740.525	19.66	0.63	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,047.63050	1.04763	1,153.78220	1.15378	1,047.631	20.65	0.74	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.44510	14.44510	14.31570	14.31570		18.52	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	45.09550	0.04510	58.70640	0.05871	45.096	16.71	0.09	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	57.73580	0.05774	74.34670	0.07435	57.736	16.81	0.11	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	363.36090	0.36336	319.07610	0.31908	363.361	19.05	0.44	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	333.00680	0.33301	292.43280	0.29243	333.007	19.27	0.41	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 31/12/2018	Any day expiry			14.46370	14.46370		14.33410	14.33410		18.21	0.00	0.00	0	3,714.00
\$ / R	13.00	Put	On 31/12/2018	Any day expiry	32.80830	0.03281	43.00540	0.04301	32.808	16.31	0.07	0.00	0	500.00			
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	179.41160	0.17941	219.88620	0.21989	179.412	17.05	0.26	0.00	0	1,000.00			
\$ / R	14.22	Call	On 31/12/2018	Any day expiry	590.50480	0.59050	523.28030	0.52328	590.505	17.80	0.60	0.00	0	500.00			
\$ / R	14.25	Put	On 31/12/2018	Any day expiry	361.26190	0.36126	425.18990	0.42519	361.262	17.85	0.41	0.00	0	250.00			
\$ / R	14.96	Put	On 31/12/2018	Any day expiry	798.98630	0.79899	894.74580	0.89475	798.986	19.42	0.63	0.00	0	250.00			
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	50.96440	0.05096	45.70790	0.04571	50.964	23.62	0.08	0.00	0	500.00			
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	27.36360	0.02736	21.66610	0.02167	27.364	24.54	0.04	0.00	0	500.00			
\$ / R			On 02/01/2019	Any day expiry	14.46740	14.46740	14.33780	14.33780		18.29	0.00	0.00	0	55.00			
\$ / R			On 18/01/2019	Any day expiry	14.49720	14.49720	14.36720	14.36720		18.13	0.00	0.00	0	0.00			
\$ / R	12.66	Put	On 18/01/2019	Any day expiry	30.18340	0.03018	35.06120	0.03506	30.183	17.32	0.05	0.00	0	263.00			
\$ / R			On 30/01/2019	Any day expiry	14.51930	14.51930	14.38920	14.38920		18.07	0.00	0.00	0	55.00			
\$ / R			On 31/01/2019	Any day expiry	14.52110	14.52110	14.39100	14.39100		18.08	0.00	0.00	0	1,020.00			
\$ / R	13.00	Put	On 31/01/2019	Any day expiry	58.96350	0.05896	71.10870	0.07111	58.964	16.32	0.10	0.00	0	500.00			
\$ / R	14.20	Put	On 31/01/2019	Any day expiry	393.82390	0.39382	455.86730	0.45587	393.824	17.56	0.39	0.00	0	250.00			
\$ / R	14.25	Put	On 31/01/2019	Any day expiry	418.04940	0.41805	482.35710	0.48236	418.049	17.64	0.40	0.00	0	250.00			
\$ / R	14.38	Call	On 31/01/2019	Any day expiry	625.75620	0.62576	565.74490	0.56574	625.756	17.87	0.56	0.00	0	500.00			
\$ / R	15.13	Call	On 31/01/2019	Any day expiry	358.60300	0.35860	325.75990	0.32576	358.603	19.42	0.37	0.00	0	250.00			
\$ / R	15.47	Call	On 31/01/2019	Any day expiry	279.49990	0.27950	254.41260	0.25441	279.500	20.15	0.30	0.00	0	250.00			
\$ / R			On 13/02/2019	Any day expiry	14.54490	14.54490	14.41490	14.41490		18.15	0.00	0.00	0	70.00			
\$ / R			On 28/02/2019	Any day expiry	14.57230	14.57230	14.44250	14.44250		18.12	0.00	0.00	0	5,787.00			
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	82.76940	0.08277	95.66420	0.09566	82.769	16.33	0.11	0.00	0	500.00			
\$ / R	14.20	Put	On 28/02/2019	Any day expiry	438.84050	0.43884	499.34370	0.49934	438.841	17.53	0.38	0.00	0	250.00			
\$ / R	14.25	Put	On 28/02/2019	Any day expiry	463.23960	0.46324	525.84730	0.52585	463.240	17.61	0.40	0.00	0	250.00			
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	659.17300	0.65917	603.35780	0.60336	659.173	18.07	0.53	0.00	0	500.00			
\$ / R	15.27	Call	On 28/02/2019	Any day expiry	406.65750	0.40666	374.01190	0.37401	406.658	19.52	0.37	0.00	0	250.00			
\$ / R	15.63	Call	On 28/02/2019	Any day expiry	324.55130	0.32455	299.25010	0.29925	324.551	20.25	0.30	0.00	0	250.00			
\$ / R			On 18/03/2019	Foreign Exchange Future	14.60530	14.60530	14.47560	14.47560		18.16	0.00	23,689,796.60	1,622	54,915.00			
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	3.61280	0.00361	3.09660	0.00310	3.613	21.69	0.01	0.00	0	1,000.00			
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	11.82010	0.01182	13.62630	0.01363	11.820	16.91	0.02	0.00	0	1,000.00			
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	43.80100	0.04380	50.68350	0.05068	43.801	16.57	0.06	0.00	0	721.00			
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future	46.72560	0.04673	54.05620	0.05406	46.726	16.55	0.07	0.00	0	720.00			
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future	84.62620	0.08463	97.56510	0.09757	84.626	16.38	0.11	0.00	0	16,000.00			
\$ / R	12.92	Put	On 18/03/2019	Foreign Exchange Future	87.09430	0.08709	100.38580	0.10039	87.094	16.37	0.11	0.00	0	139,342.00			
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future	97.55210	0.09755	112.31660	0.11232	97.552	16.33	0.12	0.00	0	14,028.00			
\$ / R	13.05	Put	On 18/03/2019	Foreign Exchange Future	104.57950	0.10458	120.31970	0.12032	104.580	16.31	0.13	0.00	0	1,155.00			
\$ / R	13.12	Put	On 18/03/2019	Foreign Exchange Future	115.08820	0.11509	134.52100	0.13452	115.088	16.27	0.14	0.00	0	138,000.00			
\$ / R	13.15	Put	On 18/03/2019	Foreign Exchange Future	119.83810	0.11984	140.95160	0.14095	119.838	16.26	0.15	0.00	0	10,125.00			
\$ / R	13.25	Put	On 18/03/2019	Foreign Exchange Future	139.94420	0.13994	163.92690	0.16393	139.944	16.35	0.16	0.00	0	224,707.00			
\$ / R	13.33	Put	On 18/03/2019	Foreign Exchange Future	157.65930	0.15766	184.05480	0.18405	157.659	16.42	0.18	0.00	0	135,043.00			
\$ / R	13.36	Put	On 18/03/2019	Foreign Exchange Future	164.68500	0.16468	192.01250	0.19201	164.685	16.45	0.19	0.00	0	134,750.00			
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	189.65130	0.18965	220.18770	0.22019	189.651	16.54	0.21	0.00	0	20,000.00			
\$ / R	13.50	Put	On 18/03/2019	Foreign Exchange Future	200.31670	0.20032	232.17860	0.23218	200.317	16.58	0.21	0.00	0	50.00			
\$ / R	13.55	Put	On 18/03/2019	Foreign Exchange Future	214.20950	0.21421	247.75450	0.24775	214.210	16.62	0.23	0.00	0	10,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	228.72570	0.22873	263.98740	0.26399	228.726	16.67	0.24	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	253.27250	0.25327	291.33690	0.29134	253.273	16.74	0.25	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	259.66490	0.25966	298.43910	0.29844	259.665	16.76	0.26	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	266.16360	0.26616	305.65150	0.30565	266.164	16.78	0.26	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	276.10300	0.27610	316.66770	0.31667	276.103	16.80	0.27	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	289.71750	0.28972	331.73260	0.33173	289.718	16.84	0.28	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	314.81760	0.31482	360.81920	0.36082	314.818	16.91	0.30	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	330.61670	0.33062	378.22070	0.37822	330.617	16.98	0.31	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	372.08110	0.37208	423.70200	0.42370	372.081	17.15	0.33	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	389.44610	0.38945	442.67290	0.44267	389.446	17.22	0.34	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	463.30320	0.46330	522.93730	0.52294	463.303	17.49	0.38	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	502.82780	0.50283	565.62030	0.56562	502.828	17.62	0.40	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	818.27290	0.81827	752.15110	0.75215	818.273	17.65	0.60	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	538.79160	0.53879	604.32430	0.60432	538.792	17.74	0.42	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	586.89380	0.58689	655.88720	0.65589	586.894	17.89	0.44	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	592.36720	0.59237	661.73930	0.66174	592.367	17.91	0.44	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	734.23370	0.73423	675.04030	0.67504	734.234	17.96	0.55	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	725.40130	0.72540	666.96040	0.66696	725.401	17.99	0.55	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	620.10130	0.62010	691.36040	0.69136	620.101	17.99	0.45	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	637.03580	0.63704	709.51850	0.70952	637.036	18.04	0.46	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	654.19350	0.65419	727.88710	0.72789	654.193	18.09	0.47	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	707.26370	0.70726	784.22550	0.78423	707.264	18.25	0.49	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	762.47170	0.76247	842.36140	0.84236	762.472	18.42	0.51	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	806.67110	0.80667	888.77110	0.88877	806.671	18.55	0.52	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	813.07390	0.81307	895.48450	0.89548	813.074	18.57	0.52	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	819.49840	0.81950	902.21830	0.90222	819.498	18.58	0.53	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	825.94440	0.82594	908.97230	0.90897	825.944	18.60	0.53	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	550.24530	0.55025	507.16310	0.50716	550.245	18.83	0.45	116,034,962.95	17,981	0.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	540.45880	0.54046	498.24510	0.49825	540.459	18.88	0.44	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	959.24610	0.95925	1,048.15320	1.04815	959.246	18.97	0.57	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,000.79250	1.00079	1,091.35680	1.09136	1,000.793	19.08	0.58	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,014.79330	1.01479	1,105.90050	1.10590	1,014.793	19.12	0.59	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,021.81820	1.02182	1,113.19840	1.11320	1,021.818	19.14	0.59	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	485.41690	0.48542	448.15780	0.44816	485.417	19.21	0.40	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,064.37570	1.06438	1,157.34070	1.15734	1,064.376	19.25	0.60	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,071.53210	1.07153	1,164.75720	1.16476	1,071.532	19.27	0.60	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,158.77650	1.15878	1,255.04630	1.25505	1,158.776	19.49	0.62	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	411.66730	0.41167	380.98330	0.38098	411.667	19.74	0.35	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	409.29520	0.40930	378.80610	0.37881	409.295	19.76	0.35	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	399.95190	0.39995	370.22790	0.37023	399.952	19.84	0.34	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	395.37010	0.39537	366.02010	0.36602	395.370	19.88	0.34	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	390.84730	0.39085	361.87010	0.36187	390.847	19.92	0.34	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	364.90890	0.36491	338.06270	0.33806	364.909	20.15	0.32	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	335.20530	0.33521	310.81510	0.31082	335.205	20.45	0.30	0.00	0	10.00

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	15.83	Call	331.45990	0.33146	307.37800	0.30738	331.460	20.49	0.29	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	320.51220	0.32051	297.33840	0.29734	320.512	20.60	0.28	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	301.52250	0.30152	279.30680	0.27931	301.523	20.82	0.27	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	279.76100	0.27976	258.75390	0.25875	279.761	21.04	0.25	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	253.14640	0.25315	234.34810	0.23435	253.146	21.30	0.23	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	241.59790	0.24160	223.75960	0.22376	241.598	21.42	0.22	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	215.20140	0.21520	199.56110	0.19956	215.201	21.73	0.20	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	212.74280	0.21274	197.30770	0.19731	212.743	21.76	0.20	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	173.52920	0.17353	161.35700	0.16136	173.529	22.31	0.17	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	172.56480	0.17256	160.47170	0.16047	172.565	22.33	0.17	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	167.83260	0.16783	156.13170	0.15613	167.833	22.41	0.16	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	162.34880	0.16235	151.10320	0.15110	162.349	22.50	0.16	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	161.45590	0.16146	150.28550	0.15029	161.456	22.51	0.16	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	160.56880	0.16057	149.47080	0.14947	160.569	22.53	0.15	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	149.53070	0.14953	139.34330	0.13934	149.531	22.73	0.15	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	143.95710	0.14396	134.22870	0.13423	143.957	22.84	0.14	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	129.33820	0.12934	122.36880	0.12237	129.338	23.15	0.13	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	107.33910	0.10734	101.79420	0.10179	107.339	24.36	0.10	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	93.95770	0.09396	89.23790	0.08924	93.958	25.33	0.09	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.62170	14.62170	14.49220	14.49220		18.15	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	384.11570	0.38412	435.55650	0.43556	384.116	17.16	0.33	0.00	0	50,000.00
\$ / R	On 29/03/2019	Any day expiry			14.62540	14.62540	14.49580	14.49580		18.25	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	107.28660	0.10729	121.96970	0.12197	107.287	16.38	0.13	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	478.08170	0.47808	537.92410	0.53792	478.082	17.49	0.38	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	502.67050	0.50267	564.37210	0.56437	502.671	17.57	0.39	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	689.23580	0.68924	636.56210	0.63656	689.236	18.28	0.51	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	446.81260	0.44681	414.83350	0.41483	446.813	19.66	0.37	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	366.88920	0.36689	341.55180	0.34155	366.889	20.34	0.31	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.63270	14.63270	14.50320	14.50320		18.22	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.68370	14.68370	14.55440	14.55440		18.25	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	128.28250	0.12828	146.61990	0.14662	128.283	16.22	0.14	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,436.20470	1.43620	1,339.03450	1.33903	1,436.205	16.59	0.78	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	514.62380	0.51462	573.87180	0.57387	514.624	17.42	0.37	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	539.31640	0.53932	600.23370	0.60023	539.316	17.50	0.38	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	717.37320	0.71737	667.37290	0.66737	717.373	18.49	0.50	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	485.22700	0.48523	453.90570	0.45391	485.227	19.80	0.36	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	409.46440	0.40946	384.20450	0.38420	409.464	20.42	0.31	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.73940	14.73940	14.61010	14.61010		18.32	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	146.02680	0.14603	167.79270	0.16779	146.027	16.05	0.14	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	547.70850	0.54771	606.81400	0.60681	547.708	17.41	0.37	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	572.56050	0.57256	633.20810	0.63321	572.561	17.49	0.38	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	743.66290	0.74366	695.80940	0.69581	743.663	18.74	0.48	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	520.76250	0.52076	489.82810	0.48983	520.763	20.01	0.36	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	445.31650	0.44532	418.84740	0.41885	445.317	20.62	0.31	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 03/06/2019	Any day expiry		14.74480	14.74480		14.61550	14.61550		18.30	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future		14.76460	14.76460		14.63530	14.63530		18.32	0.00	14,026,370.00	950	19,445.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	8.17030	0.00817	8.13050	0.00813	8.170	17.90	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	45.33980	0.04534	53.52740	0.05353	45.340	14.96	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	105.71020	0.10571	122.31270	0.12231	105.710	15.64	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	149.81140	0.14981	171.70390	0.17170	149.811	15.97	0.14	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	154.15020	0.15415	176.53500	0.17654	154.150	16.00	0.15	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	212.87430	0.21287	240.80510	0.24081	212.874	16.35	0.19	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	400.39920	0.40040	444.06620	0.44407	400.399	16.92	0.29	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	419.62580	0.41963	464.80470	0.46480	419.626	16.97	0.30	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,244.30180	1.24430	1,165.70470	1.16570	1,244.302	17.06	0.68	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,020.14670	1.02015	955.53340	0.95553	1,020.147	17.78	0.59	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	949.15710	0.94916	889.14920	0.88915	949.157	18.04	0.56	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	793.42970	0.79343	864.12770	0.86413	793.430	18.12	0.45	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	851.86100	0.85186	797.96720	0.79797	851.861	18.43	0.52	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	614.97420	0.61497	578.20130	0.57820	614.974	19.58	0.40	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	596.65410	0.59665	561.20460	0.56120	596.654	19.69	0.39	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	552.41890	0.55242	520.19650	0.52020	552.419	19.99	0.37	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	525.09970	0.52510	494.89100	0.49489	525.100	20.19	0.35	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	507.79030	0.50779	478.86270	0.47886	507.790	20.32	0.34	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	234.89460	0.23489	224.56850	0.22457	234.895	23.24	0.17	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry		14.77530	14.77530		14.64610	14.64610		18.38	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	851.25460	0.85125	924.46130	0.92446	851.255	18.24	0.46	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	315.80350	0.31580	298.35560	0.29836	315.803	22.00	0.22	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry		14.78970	14.78970		14.66050	14.66050		18.38	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	160.32510	0.16033	185.29120	0.18529	160.325	15.90	0.15	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	574.61070	0.57461	633.23080	0.63323	574.611	17.39	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	599.54800	0.59955	659.63060	0.65963	599.548	17.48	0.37	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	763.95800	0.76396	718.06420	0.71806	763.958	18.95	0.47	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	548.52030	0.54852	518.20690	0.51821	548.520	20.20	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	475.12310	0.47512	447.53820	0.44754	475.123	20.77	0.31	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry		14.79510	14.79510		14.66590	14.66590		18.36	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry		14.79870	14.79870		14.66950	14.66950		18.37	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	287.55680	0.28756	319.85200	0.31985	287.557	16.58	0.23	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	462.54320	0.46254	435.63730	0.43564	462.543	20.90	0.30	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry		14.84960	14.84960		14.72020	14.72020		18.43	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	174.25500	0.17425	201.52780	0.20153	174.255	15.70	0.15	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	603.06080	0.60306	660.31600	0.66032	603.061	17.38	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	628.05350	0.62805	686.67830	0.68668	628.053	17.46	0.37	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	793.13750	0.79314	747.54880	0.74755	793.138	19.15	0.46	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	583.88130	0.58388	552.77220	0.55277	583.881	20.36	0.35	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	510.88700	0.51089	482.27390	0.48227	510.887	20.88	0.32	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry		14.85140	14.85140		14.72200	14.72200		18.43	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry		14.87370	14.87370		14.74390	14.74390		18.42	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 13/08/2019	Any day expiry	14.48	Put	759.72470	0.75972	823.66470	0.82366	759.725	17.82	0.40	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	568.38670	0.56839	537.87360	0.53787	568.387	20.63	0.34	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.90540	14.90540	14.77500	14.77500		18.49	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	186.88210	0.18688	216.30260	0.21630	186.882	15.59	0.15	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	626.41100	0.62641	683.25730	0.68326	626.411	17.37	0.35	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	651.42160	0.65142	709.54700	0.70955	651.422	17.45	0.36	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	811.80870	0.81181	767.27770	0.76728	811.809	19.36	0.45	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	609.29070	0.60929	577.85600	0.57786	609.291	20.54	0.35	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	535.53150	0.53553	507.59860	0.50760	535.532	21.03	0.31	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.91090	14.91090	14.78040	14.78040		18.47	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.91650	14.91650	14.78590	14.78590		18.48	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	293.54140	0.29354	283.44770	0.28345	293.541	24.57	0.18	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.93700	14.93700	14.80600	14.80600		18.52	0.00	746,850.00	50	19,899.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	14.64730	0.01465	14.42830	0.01443	14.647	16.73	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	84.81370	0.08481	102.40560	0.10241	84.814	14.33	0.09	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	511.81630	0.51182	556.49510	0.55650	511.816	17.08	0.30	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	536.59290	0.53659	582.80990	0.58281	536.593	17.13	0.31	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	588.14010	0.58814	638.75870	0.63876	588.140	17.24	0.33	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	610.40410	0.61040	663.95320	0.66395	610.404	17.29	0.34	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	642.70050	0.64270	700.03430	0.70003	642.701	17.36	0.35	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	703.67530	0.70368	764.04420	0.76404	703.675	17.55	0.37	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	920.06810	0.92007	989.85610	0.98986	920.068	18.16	0.43	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,338.16540	1.33817	1,420.59830	1.42060	1,338.165	19.12	0.53	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	842.24090	0.84224	796.95500	0.79695	842.241	19.35	0.45	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,462.24380	1.46224	1,548.16960	1.54817	1,462.244	19.36	0.55	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	752.88130	0.75288	713.54980	0.71355	752.881	19.80	0.41	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	478.57810	0.47858	454.58770	0.45459	478.578	21.62	0.28	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	420.80350	0.42080	400.33620	0.40034	420.803	22.13	0.25	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	394.77580	0.39478	378.31700	0.37832	394.776	22.40	0.23	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	385.43130	0.38543	371.41690	0.37142	385.431	22.50	0.23	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	354.67350	0.35467	343.18180	0.34318	354.673	23.14	0.21	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	341.21290	0.34121	330.62440	0.33062	341.213	23.46	0.20	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	330.08500	0.33008	320.23590	0.32024	330.085	23.75	0.19	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	327.41860	0.32742	317.75030	0.31775	327.419	23.83	0.19	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	289.76920	0.28977	278.13360	0.27813	289.769	25.00	0.17	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.96300	14.96300	14.83160	14.83160		18.51	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	200.91450	0.20091	231.06260	0.23106	200.915	15.53	0.16	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	647.58160	0.64758	704.19900	0.70420	647.582	17.34	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	672.55820	0.67256	730.40010	0.73040	672.558	17.42	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	836.55370	0.83655	793.12200	0.79312	836.554	19.50	0.44	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	638.09330	0.63809	605.84210	0.60584	638.093	20.65	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	561.99800	0.56200	533.86460	0.53386	561.998	21.14	0.31	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.96670	14.96670	14.83530	14.83530		18.58	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.02180	15.02180	14.89020	14.89020		18.61	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	13.00	Put	216.21450	0.21621	245.92830	0.24593	216.215	15.55	0.16	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	671.56660	0.67157	726.92010	0.72692	671.567	17.40	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	694.90690	0.69491	753.08740	0.75309	694.907	17.45	0.35	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	857.83870	0.85784	816.06230	0.81606	857.839	19.75	0.43	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	663.74530	0.66375	632.19230	0.63219	663.745	20.85	0.35	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	590.48150	0.59048	562.60940	0.56261	590.482	21.33	0.31	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.07930	15.07930	14.94890	14.94890		18.81	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	232.82210	0.23282	262.82280	0.26282	232.822	15.65	0.16	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	695.05500	0.69505	748.54210	0.74854	695.055	17.51	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	718.80180	0.71880	774.66160	0.77466	718.802	17.57	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	886.85890	0.88686	846.50610	0.84651	886.859	20.00	0.43	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	695.30830	0.69531	664.31130	0.66431	695.308	21.08	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	623.52270	0.62352	596.17670	0.59618	623.523	21.55	0.32	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.08530	15.08530	14.95490	14.95490		18.80	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.10710	15.10710	14.97720	14.97720		18.84	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	51.31700	0.05132	55.71770	0.05572	51.317	14.23	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	474.94400	0.47494	514.88540	0.51489	474.944	16.96	0.26	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	632.55790	0.63256	605.47280	0.60547	632.558	21.69	0.31	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	365.29320	0.36529	342.98630	0.34299	365.293	25.25	0.18	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.14290	15.14290	15.01360	15.01360		18.92	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	248.02110	0.24802	280.58470	0.28058	248.021	15.69	0.17	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	716.55590	0.71656	770.35940	0.77036	716.556	17.57	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	740.47720	0.74048	795.46070	0.79546	740.477	17.63	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	915.77800	0.91578	876.92000	0.87692	915.778	20.23	0.42	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	728.82610	0.72883	698.85570	0.69886	728.826	21.27	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	658.60350	0.65860	632.19150	0.63219	658.604	21.73	0.32	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.14680	15.14680	15.01760	15.01760		18.93	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.20440	15.20440	15.07630	15.07630		19.03	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.26590	15.26590	15.13900	15.13900		19.11	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.29370	15.29370	15.16730	15.16730		19.18	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.32750	15.32750	15.20170	15.20170		19.25	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.38110	15.38110	15.25630	15.25630		19.31	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.44860	15.44860	15.32510	15.32510		19.38	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.46840	15.46840	15.34530	15.34530		19.43	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.55980	15.55980	15.43840	15.43840		19.48	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.65510	15.65510	15.53550	15.53550		19.56	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.43220	14.43220	14.30290	14.30290		18.62	0.00	173,186.40	12	326.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.60530	14.60530	14.47560	14.47560		18.16	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.76460	14.76460	14.63530	14.63530		18.32	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.93700	14.93700	14.80600	14.80600		18.52	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			15.10710	15.10710	14.97720	14.97720		18.84	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry			18.86620	18.86620	18.72710	18.72710		17.47	0.00	0.00	0	13.00

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			18.91190		18.91190		18.82280	18.82280		17.37	0.00	94,559.50	5	440,397.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	364.62940		0.36463		340.80070	0.34080	364.629	17.82	0.40	0.00	0	200.00
£ / R	On 14/12/2018	Foreign Exchange Future	21.00	Call	65.45080		0.06545		62.77500	0.06277	65.451	19.81	0.10	734,759.48	400	0.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.23910		19.23910		19.14850	19.14850		17.21	0.00	0.00	0	8,144.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	341.53280		0.34153		358.62350	0.35862	341.533	17.09	0.25	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	823.11770		0.82312		868.46240	0.86846	823.118	17.20	0.47	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	563.47270		0.56347		535.60320	0.53560	563.473	17.75	0.39	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	509.76550		0.50977		485.63530	0.48564	509.766	17.87	0.36	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	256.24430		0.25624		245.10840	0.24511	256.244	19.03	0.21	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.54010		19.54010		19.44820	19.44820		17.76	0.00	0.00	0	5,506.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.87130		19.87130		19.77400	19.77400		18.25	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future			20.19870		20.19870		20.10060	20.10060		18.76	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.55970		20.55970		20.46350	20.46350		19.17	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12878		0.12878		0.12812	0.12812		25.11	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13143		0.13143		0.13076	0.13076		23.41	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13391		0.13391		0.13322	0.13322		22.87	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			16.60110		16.60110		16.51060	16.51060		17.02	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.64920		16.64920		16.55840	16.55840		17.05	0.00	19,646,056.00	1,180	106,692.00
€ / R	On 14/12/2018	Foreign Exchange Future	21.00	Call	7.25990		0.00726		0.00000	0.00000	7.260	25.71	0.01	96,200.47	400	0.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.99910		16.99910		16.90680	16.90680		16.85	0.00	0.00	0	36,311.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	169.56070		0.16956		190.35200	0.19035	169.561	15.32	0.18	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,275.56480		1.27556		1,213.16670	1.21317	1,275.565	15.58	0.74	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	941.81180		0.94181		1,009.48080	1.00948	941.812	17.38	0.55	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	176.72880		0.17673		173.33270	0.17333	176.729	20.94	0.16	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.32630		17.32630		17.23180	17.23180		17.10	0.00	0.00	0	4,906.00
€ / R	On 14/08/2019	Any day expiry			17.56020		17.56020		17.46280	17.46280		17.20	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	776.99580		0.77700		828.68360	0.82868	776.996	16.47	0.39	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	539.14540		0.53915		528.17890	0.52818	539.145	19.83	0.30	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.68840		17.68840		17.58900	17.58900		17.27	0.00	0.00	0	6,834.00
€ / R	On 13/12/2019	Foreign Exchange Future			18.00010		18.00010		17.90000	17.90000		17.47	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.40720		18.40720		18.30920	18.30920		17.72	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.13000		98.13000		98.11000	98.11000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			589.77200		589.77200		590.38200	590.38200			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			601.11100		601.11100		601.73400	601.73400			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			611.10100		611.10100		611.73200	611.73200			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			622.20500		622.20500		622.85500	622.85500			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			679.36400		679.36400		680.24700	680.24700			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			692.42500		692.42500		693.32800	693.32800			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			703.93300		703.93300		704.84700	704.84700			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		716.72300	716.72300		717.66400	717.66400			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future		613.56300	613.56300		614.47200	614.47200			0.00	6,135,630.00	1	590.00
ALBI	On 07/02/2019	Index Future		625.35900	625.35900		626.28800	626.28800			0.00	0.00	0	513.00
ALBI	On 02/05/2019	Index Future		635.75300	635.75300		636.69300	636.69300			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future		647.30400	647.30400		648.27100	648.27100			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.29390	10.29390		10.18460	10.18460		14.24	0.00	0.00	0	32,156.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future		10.43160	10.43160		10.32120	10.32120		13.97	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.56380	10.56380		10.45230	10.45230		14.31	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future		10.70960	10.70960		10.59580	10.59580		14.71	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future		10.85570	10.85570		10.74100	10.74100		15.20	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future		11.01580	11.01580		10.90190	10.90190		15.62	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future		11.08730	11.08730		11.01060	11.01060		15.17	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		11.24280	11.24280		11.16500	11.16500		14.91	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future		11.38160	11.38160		11.30490	11.30490		15.50	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future		11.39970	11.39970		11.32220	11.32220		15.84	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future		11.55060	11.55060		11.47060	11.47060		16.24	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future		11.70060	11.70060		11.62180	11.62180		16.51	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future		14.56550	14.56550		14.47560	14.47560		17.25	0.00	0.00	0	1,748.00
CHF / R	On 18/03/2019	Foreign Exchange Future		14.88910	14.88910		14.79680	14.79680		17.37	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.18970	15.18970		15.09510	15.09510		17.85	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		15.52350	15.52350		15.42440	15.42440		18.20	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		15.80710	15.80710		15.70810	15.70810		18.41	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		16.46610	16.46610		16.37730	16.37730		18.86	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		2.07350	2.07350		2.06160	2.06160		16.08	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.08950	2.08950		2.07960	2.07960		16.09	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.10690	2.10690		2.09750	2.09750		16.18	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future		173.31300	173.31300		158.09720	158.09720			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.25560	2.25560		2.24210	2.24210		16.37	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.30480	2.30480		2.29030	2.29030		16.07	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.35090	2.35090		2.33620	2.33620		16.49	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.39310	2.39310		2.37850	2.37850		16.92	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.53510	2.53510		2.52230	2.52230		17.92	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.60690	2.60690		2.59360	2.59360		18.18	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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	11.21474	74.48092		11.19099	74.61665				0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.35685	75.91291		11.33211	76.05142				0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.47760	73.38504		11.45208	73.52550				0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.61021	74.71796		11.58353	74.86208				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	11.43862	76.47113		11.41981	76.59240				0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.57273	77.94137		11.55313	78.06523				0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.69233	74.97660		11.67211	75.10208				0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.82055	76.33824		11.79939	76.46712				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	607.39200	607.39200		608.37000	608.37000				0.00	990,048,960.00	163	134.00
GOVI	On 07/02/2019	GOVI	619.06900	619.06900		620.06800	620.06800				0.00	990,510,400.00	160	328.00
GOVI	On 02/05/2019	GOVI	629.35800	629.35800		630.37000	630.37000				0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	640.79300	640.79300		641.83300	641.83300				0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.84350	1.84350		1.82710	1.82710			18.49	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.86770	1.86770		1.85120	1.85120			18.57	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.89020	1.89020		1.87380	1.87380			18.41	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.81842	132.81842		132.83671	132.83671				0.00	0.00	0	529.00
I2025	On 07/02/2019	Bond Future	133.99064	133.99064		134.00993	134.00993				0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	136.23813	136.23813		136.25678	136.25678				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	138.69298	138.69298		138.71340	138.71340				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	100.84268	100.84268		100.92110	100.92110				0.00	0.00	0	1,568.00
I2029	On 07/02/2019	Bond Future	102.80657	102.80657		102.88702	102.88702				0.00	0.00	0	1,386.00
I2029	On 02/05/2019	Bond Future	103.45854	103.45854		103.53956	103.53956				0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	105.35808	105.35808		105.44175	105.44175				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/11/2018	Bond Future	103.08196	103.08196		103.06584	103.06584				0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future	105.08952	105.08952		105.07357	105.07357				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 02/05/2019	Bond Future		105.70768	105.70768		105.69064	105.69064			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		107.64855	107.64855		107.63237	107.63237			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		122.82533	122.82533		122.80607	122.80607			0.00	0.00	0	6,394.00
I2038	On 07/02/2019	Bond Future		123.62609	123.62609		123.60699	123.60699			0.00	0.00	0	3,452.00
I2038	On 02/05/2019	Bond Future		125.69962	125.69962		125.67938	125.67938			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		127.95518	127.95518		127.93587	127.93587			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		116.88412	116.88412		116.86582	116.86582			0.00	703,408,634.16	6,018	3,383.00
I2046	On 07/02/2019	Bond Future		119.16051	119.16051		119.14233	119.14233			0.00	717,107,949.18	6,018	8,699.00
I2046	On 02/05/2019	Bond Future		119.47394	119.47394		119.45456	119.45456			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		121.66755	121.66755		121.64906	121.64906			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		122.74713	122.74713		122.72787	122.72787			0.00	321,229,239.21	2,617	4,841.00
I2050	On 07/02/2019	Bond Future		123.36612	123.36612		123.34698	123.34698			0.00	322,849,136.04	2,617	5,243.00
I2050	On 02/05/2019	Bond Future		125.43552	125.43552		125.41525	125.41525			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		125.92116	125.92116		125.90182	125.90182			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		253.84800	253.84800		253.87300	253.87300			0.00	1,050,930,720.00	414	407.00
IGOV	On 07/02/2019	Index Future		258.79200	258.79200		258.81900	258.81900			0.00	1,071,398,880.00	414	414.00
IGOV	On 02/05/2019	Index Future		263.13300	263.13300		263.15800	263.15800			0.00	0.00	0	0.00
IGOV	On 01/08/2019	Index Future		267.96500	267.96500		267.99300	267.99300			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		0.14150	0.14150		0.14040	0.14040			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14000	0.14000		0.13950	0.13950			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14040	0.14040		0.13860	0.13860			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.76740	1.76740		1.75570	1.75570		15.70	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.79690	1.79690		1.78460	1.78460		14.88	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.82410	1.82410		1.81180	1.81180		15.38	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.47870	9.47870		9.40160	9.40160		14.83	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.60410	9.60410		9.52620	9.52620		14.48	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.72570	9.72570		9.64610	9.64610		15.10	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.86100	9.86100		9.77890	9.77890		15.60	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.35800	10.35800		10.28240	10.28240		16.54	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 16/03/2020	Foreign Exchange Future			10.51960		10.51960		10.44220	10.44220		16.85	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.34800		1.34800		1.33690	1.33690			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.35460		1.35460		1.34440	1.34440			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36010		1.36010		1.34950	1.34950			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.31040		1.31040		1.31600	1.31600			0.00	0.00	0	30.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.15360		1.15360		1.15770	1.15770			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.16390		1.16390		1.16800	1.16800			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.17350		1.17350		1.17740	1.17740			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.16864		111.44758		9.14441	111.59111		7.12	0.00	0.00	0	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	0.67000		0.00067		1.35000	0.00135	0.670	6.56	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,715.57000		1.71557		1,607.76000	1.60776	1,715.570	6.84	0.86	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	702.13000		0.70213		648.67000	0.64867	702.130	7.04	0.54	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.26568		108.28563		9.24014	108.43229		7.37	0.00	0.00	0	839.00
R186	On 07/02/2019	Bond Future	8.30	Call	156.02000		0.15602		171.97000	0.17197	156.020	6.72	0.09	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	297.42000		0.29742		323.47000	0.32347	297.420	6.82	0.14	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	637.13000		0.63713		681.68000	0.68168	637.130	7.05	0.26	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,269.15000		2.26915		2,192.95000	2.19295	2,269.150	7.28	0.58	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,779.10000		1.77910		1,862.78000	1.86278	1,779.100	7.38	0.51	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	614.38000		0.61438		589.13000	0.58913	614.380	8.00	0.22	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	593.50000		0.59350		569.06000	0.56906	593.500	8.02	0.21	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.35280		110.08512		9.32622	110.23361		7.33	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.70	Call	865.45000		0.86545		909.88000	0.90988	865.450	6.89	0.26	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,229.41000		2.22941		2,309.11000	2.30911	2,229.410	7.37	0.49	0.00	0	200.00
R186	On 02/05/2019	Bond Future	10.07	Put	1,093.02000		1.09302		1,059.81000	1.05981	1,093.020	8.20	0.26	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.44957		106.78644		9.42138	106.93917		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			301.34548		301.34548		301.16634	301.16634			0.00	0.00	0	953.00
R197	On 07/02/2019	Bond Future			299.86688		299.86688		299.68579	299.68579			0.00	0.00	0	1,400.00
R197	On 02/05/2019	Bond Future			304.89667		304.89667		304.71042	304.71042			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			302.94139		302.94139		302.75482	302.75482			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/11/2018	Bond Future			236.03867		236.03867		236.27727	236.27727			0.00	1,380,826,219.50	5,850	2,238.00
R202	On 07/02/2019	Bond Future			236.73307		236.73307		236.97746	236.97746			0.00	1,384,888,459.50	5,850	7,907.00



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 02/05/2019	Bond Future			240.70403		240.70403		240.95082	240.95082			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			241.11153		241.11153		241.36546	241.36546			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			8.52479		98.66649		8.49549	98.76882		3.88	0.00	0.00	0	37,320.00
R2023	On 07/02/2019	Bond Future			8.63335		100.56343		8.60161	100.66802		3.84	0.00	0.00	0	17,367.00
R2023	On 02/05/2019	Bond Future			8.72439		98.30741		8.69059	98.41321		4.28	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.83019		100.09319		8.79314	100.20238		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			9.58244		91.36354		9.56320	91.48465		9.68	0.00	173,590,726.00	1,900	49,357.00
R2030	On 07/02/2019	Bond Future			9.67155		89.11064		9.65148	89.23437		10.10	0.00	0.00	0	5,954.00
R2030	On 07/02/2019	Bond Future	8.90	Call	334.23000		0.33423		357.67000	0.35767	334.230	9.07	0.15	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.18	Call	731.27000		0.73127		771.54000	0.77154	731.270	9.44	0.27	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,752.02000		1.75202		1,820.18000	1.82018	1,752.020	9.96	0.48	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,001.05000		2.00105		2,074.21000	2.07421	2,001.050	10.03	0.52	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	850.28000		0.85028		826.11000	0.82611	850.280	10.66	0.26	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.75289		90.59135		9.73219	90.71668		10.03	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future			9.84455		88.23220		9.82281	88.36112		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			9.78279		89.51222		9.75856	89.67674		10.91	0.00	0.00	0	38,628.00
R2032	On 07/02/2019	Bond Future			9.87408		91.23315		9.84887	91.40119		10.92	0.00	0.00	0	4,456.00
R2032	On 02/05/2019	Bond Future			9.95321		88.59414		9.92725	88.76443		11.27	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			10.03926		90.20330		10.01217	90.37797		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			9.93801		93.11912		9.91380	93.30057		11.61	0.00	0.00	0	45,626.00
R2035	On 07/02/2019	Bond Future			10.03094		94.90936		10.00578	95.09465		11.64	0.00	0.00	0	29,361.00
R2035	On 02/05/2019	Bond Future			10.10683		91.98926		10.08096	92.17711		12.06	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.19043		93.66016		10.16348	93.85277		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			10.01211		89.67839		9.99287	89.82279		12.17	0.00	2,600,673.31	29	52,999.00
R2037	On 07/02/2019	Bond Future			10.09847		87.14252		10.07850	87.29003		12.81	0.00	0.00	0	11,591.00
R2037	On 02/05/2019	Bond Future			10.17601		88.59047		10.15549	88.74000		12.66	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.26272		85.94469		10.24133	86.09815		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
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

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 01/11/2018	Bond Future		10.09206	92.88578		10.06276	93.12118		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	0.02000	0.00002	0.05000	0.00005	0.020	11.26	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	0.09000	0.00009	0.23000	0.00023	0.090	11.25	0.00	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	167.08000	0.16708	225.02000	0.22502	167.080	12.24	0.15	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	589.86000	0.58986	714.73000	0.71473	589.860	12.54	0.38	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future		10.17804	90.16098		10.14767	90.40120		13.23	0.00	0.00	0	2,384.00
R2040	On 02/05/2019	Bond Future		10.25504	91.65911		10.22381	91.90287		13.07	0.00	0.00	0	0.00
R2040	On 01/08/2019	Bond Future		10.34110	88.81873		10.30865	89.06817		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		10.11161	89.95491		10.09234	90.11160		13.12	0.00	2,698,647.30	30	33,488.00
R2044	On 07/02/2019	Bond Future		10.19432	87.29903		10.17434	87.45908		13.84	0.00	0.00	0	6,535.00
R2044	On 02/05/2019	Bond Future		10.26824	88.74957		10.24772	88.91186		13.69	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future		10.35071	85.98147		10.32935	86.14795		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		10.09180	89.04024		10.07254	89.20077		13.52	0.00	111,033,179.28	1,247	91,415.00
R2048	On 07/02/2019	Bond Future		10.17581	90.75208		10.15583	90.91608		13.58	0.00	0.00	0	16,590.00
R2048	On 02/05/2019	Bond Future		10.24410	87.82622		10.22360	87.99248		14.12	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future		10.31892	89.42157		10.29762	89.59201		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		6.85818	102.67211		7.01266	102.49774		0.59	0.00	0.00	0	18,869.00
R207	On 07/02/2019	Bond Future		6.74084	101.00113		6.94167	100.82375		0.54	0.00	0.00	0	62.00
R207	On 02/05/2019	Bond Future		6.57240	102.67956		6.84310	102.49868		0.52	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future		6.07600	100.90388		6.49568	100.72120		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		7.69430	98.64315		7.66439	98.70677		1.74	0.00	13,415,468.40	136	29,067.00
R208	On 07/02/2019	Bond Future		7.76202	100.53962		7.72783	100.60480		1.78	0.00	0.00	0	176.00
R208	On 02/05/2019	Bond Future		7.82377	98.81077		7.78544	98.87648		1.92	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future		7.89601	100.60566		7.85056	100.67402		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
R209	On 01/11/2018	Bond Future		9.89628	70.64137		9.87195	70.79568		13.02	0.00	35,461,967.74	502	130,316.00
R209	On 01/11/2018	Bond Future	8.89	Call	0.01000	0.00001	0.04000	0.00004	0.010	11.86	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	0.08000	0.00008	0.18000	0.00018	0.080	11.86	0.00	0.00	0	760.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/11/2018	Bond Future	9.47	Put	2,815.43000		2.81543	2,677.83000	2.67783	2,815.430		12.11	0.95	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	159.56000		0.15956	205.37000	0.20537	159.560		12.43	0.17	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	975.46000		0.97546	909.40000	0.90940	975.460		12.75	0.60	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	481.43000		0.48143	448.79000	0.44879	481.430		12.99	0.38	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	435.98000		0.43598	406.69000	0.40669	435.980		13.02	0.35	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.97639		71.99950	9.95122	72.15697			13.08	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	220.20000		0.22020	240.78000	0.24078	220.200		11.55	0.10	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	912.75000		0.91275	968.83000	0.96883	912.750		12.41	0.30	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,486.74000		1.48674	1,436.33000	1.43633	1,486.740		13.35	0.38	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.04530		70.04819	10.01948	70.20785			13.62	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			10.11968		71.32052	10.09289	71.48413			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			185.96635		185.96635	186.09145	186.09145				0.00	0.00	0	1,976.00
R210	On 07/02/2019	Bond Future			189.58796		189.58796	189.71638	189.71638				0.00	0.00	0	712.00
R210	On 02/05/2019	Bond Future			190.21338		190.21338	190.34262	190.34262				0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			193.70568		193.70568	193.83932	193.83932				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			155.61335		155.61335	155.59023	155.59023				0.00	0.00	0	2,920.00
R212	On 07/02/2019	Bond Future			156.48873		156.48873	156.46594	156.46594				0.00	0.00	0	1,526.00
R212	On 02/05/2019	Bond Future			159.11356		159.11356	159.08926	159.08926				0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.96394		161.96394	161.94087	161.94087				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			9.68272		82.21700	9.66351	82.33533			10.62	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.77355		83.79767	9.75355	83.91858			10.62	0.00	0.00	0	1,609.00
R213	On 02/05/2019	Bond Future			9.84784		81.64304	9.82727	81.76551			11.05	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			9.92978		83.12609	9.90827	83.25198			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			10.06163		69.74564	10.04236	69.87196			13.89	0.00	27,898,256.00	400	23,762.00
R214	On 07/02/2019	Bond Future			10.14438		71.08650	10.12442	71.21553			13.96	0.00	28,434,600.00	400	3,972.00
R214	On 02/05/2019	Bond Future			10.21164		68.97403	10.19119	69.10479			14.52	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future			10.28526		70.22692	10.26403	70.36103			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

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/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	10.47790	10.47790		10.40780	10.40780		15.92	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.62730	10.62730		10.55690	10.55690		15.64	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.76730	10.76730		10.69800	10.69800		15.82	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.49170	2.49170		2.46020	2.46020		22.82	0.00	4,983,400.00	2,000	10,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.37940	2.37940		2.35140	2.35140		22.70	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.28200	2.28200		2.25120	2.25120		22.94	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.17270	1.17270		1.15980	1.15980			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.11760	1.11760		1.10380	1.10380			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.07280	1.07280		1.06050	1.06050			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>10,173,087,302.12</b>	<b>106,912</b>	<b>11 872 148.00</b>
<b>Grand Total:</b>											<b>10,173,087,302.12</b>	<b>106,912</b>	<b>11 872 148.00</b>