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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 19/10/2018

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	14.34330	14.34330	14.34000	14.34000			11.13	0.00	286,866,000.00	20,000	0.00
\$ / R	On 22/10/2018	Any day expiry	14.41430	14.41430	14.34000	14.34000			11.28	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	0.05190	0.00005	0.29470	0.00029	0.052	29.64	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	415.91030	0.41591	363.66170	0.36366	415.910	15.86	0.98	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry	14.41610	14.41610	14.34030	14.34030			18.42	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry	14.42350	14.42350	14.34760	14.34760			18.13	0.00	0.00	0	225.00
\$ / R	On 30/10/2018	Any day expiry	14.42530	14.42530	14.34940	14.34940			18.40	0.00	0.00	0	2,500.00
\$ / R	On 31/10/2018	Any day expiry	14.42710	14.42710	14.35120	14.35120			18.45	0.00	0.00	0	3,858.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	1.75430	0.00175	2.84470	0.00284	1.754	24.18	0.01	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	15.34710	0.01535	25.10800	0.02511	15.347	17.22	0.08	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	527.47680	0.52748	468.51500	0.46852	527.477	17.47	0.87	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	36.75620	0.03676	56.34710	0.05635	36.756	17.54	0.15	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	112.05140	0.11205	153.82230	0.15382	112.051	18.07	0.35	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	149.42430	0.14942	198.57200	0.19857	149.424	18.24	0.42	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	186.05870	0.18606	167.57540	0.16758	186.059	18.43	0.50	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	181.47010	0.18147	163.77140	0.16377	181.470	18.45	0.49	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 31/10/2018	Any day expiry	14.67	Call	104.68540	0.10469	96.73390	0.09673	104.685	19.34	0.32	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	463.07080	0.46307	535.05830	0.53506	463.071	19.94	0.77	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	56.32950	0.05633	53.88530	0.05389	56.329	20.26	0.20	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	41.40750	0.04141	40.38140	0.04038	41.408	20.71	0.15	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	0.96990	0.00097	1.26680	0.00127	0.970	27.59	0.00	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	0.35460	0.00035	0.52850	0.00053	0.355	30.58	0.00	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.42900	14.42900	14.35310	14.35310		18.48	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.43080	14.43080	14.35490	14.35490		18.52	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.00	Put	46.72770	0.04673	75.24900	0.07525	46.728	17.01	0.18	0.00	0	20,000.00
\$ / R	On 05/11/2018	Any day expiry			14.43640	14.43640	14.36040	14.36040		18.11	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.09690	0.00010	0.14040	0.00014	0.097	27.12	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	31.28540	0.03129	52.76460	0.05276	31.285	16.44	0.12	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	1.17100	0.00117	1.29610	0.00130	1.171	26.75	0.00	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.45120	14.45120	14.37510	14.37510		18.13	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.45490	14.45490	14.37880	14.37880		18.24	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	227.77030	0.22777	276.73500	0.27674	227.770	18.02	0.43	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	267.18240	0.26718	247.90690	0.24791	267.182	18.41	0.49	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.45670	14.45670	14.38060	14.38060		18.29	0.00	0.00	0	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.03930	0.00004	0.04010	0.00004	0.039	28.97	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.14790	0.00015	0.18880	0.00019	0.148	24.01	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,249.14820	1.24915	1,176.19910	1.17620	1,249.148	18.75	0.96	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.32	Call	360.31020	0.36031	332.14750	0.33215	360.310	18.04	0.59	0.00	0	15,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	195.71970	0.19572	183.13650	0.18314	195.720	19.22	0.38	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	189.70260	0.18970	177.63910	0.17764	189.703	19.29	0.37	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.78	Call	178.17520	0.17818	167.10260	0.16710	178.175	19.42	0.35	0.00	0	30,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	149.75700	0.14976	141.08020	0.14108	149.757	19.80	0.30	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	583.05700	0.58306	650.48020	0.65048	583.057	19.80	0.70	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.46230	14.46230	14.38610	14.38610		18.09	0.00	0.00	0	0.00
\$ / R	On 20/11/2018	Any day expiry			14.46410	14.46410	14.38800	14.38800		18.14	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry			14.46780	14.46780	14.39170	14.39170		18.32	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.46970	14.46970	14.39350	14.39350		18.36	0.00	0.00	0	0.00
\$ / R	On 28/11/2018	Any day expiry			14.47900	14.47900	14.40270	14.40270		18.29	0.00	0.00	0	166.00
\$ / R	On 29/11/2018	Any day expiry			14.48080	14.48080	14.40450	14.40450		18.32	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.48270	14.48270	14.40640	14.40640		18.36	0.00	0.00	0	6,324.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	8.65650	0.00866	10.51220	0.01051	8.656	16.77	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	92.15530	0.09216	117.22890	0.11723	92.155	17.03	0.19	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	104.45440	0.10445	131.48880	0.13149	104.454	17.13	0.21	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	578.05860	0.57806	538.03130	0.53803	578.059	17.56	0.69	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	243.63120	0.24363	286.59510	0.28660	243.631	17.89	0.38	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	449.01660	0.44902	417.57430	0.41757	449.017	17.98	0.59	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	243.56350	0.24356	229.25190	0.22925	243.563	19.25	0.38	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	237.59770	0.23760	223.72920	0.22373	237.598	19.31	0.38	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	18.80270	0.01880	18.78470	0.01878	18.803	23.62	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	7.66850	0.00767	8.06990	0.00807	7.669	24.58	0.02	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 05/12/2018	Any day expiry			14.49200	14.49200		14.41560	14.41560		18.29	0.00	0.00	0	0.00
\$ / R	15.45	Put	On 05/12/2018	Any day expiry	1,081.25210	1.08125	1,151.58550	1.15159	1,081.252	20.95	0.79	0.00	0	23,000.00			
\$ / R			On 06/12/2018	Any day expiry	14.49380	14.49380	14.41740	14.41740		18.31	0.00	0.00	0	0.00			
\$ / R	13.90	Put	On 06/12/2018	Any day expiry	133.03040	0.13303	162.38370	0.16238	133.030	17.21	0.24	0.00	0	30,000.00			
\$ / R	14.30	Put	On 06/12/2018	Any day expiry	284.78930	0.28479	329.00240	0.32900	284.789	17.95	0.41	0.00	0	30,000.00			
\$ / R	14.90	Put	On 06/12/2018	Any day expiry	647.77970	0.64778	710.47110	0.71047	647.780	19.44	0.64	0.00	0	30,000.00			
\$ / R	15.30	Put	On 06/12/2018	Any day expiry	957.90310	0.95790	1,026.31460	1.02631	957.903	20.56	0.75	0.00	0	30,000.00			
\$ / R			On 07/12/2018	Any day expiry	14.49570	14.49570	14.41930	14.41930		18.35	0.00	0.00	0	500.00			
\$ / R			On 11/12/2018	Any day expiry	14.50310	14.50310	14.42670	14.42670		18.26	0.00	0.00	0	0.00			
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	82.71360	0.08271	103.17170	0.10317	82.714	16.79	0.16	0.00	0	20,000.00			
\$ / R	13.86	Put	On 11/12/2018	Any day expiry	132.96540	0.13297	160.45140	0.16045	132.965	17.11	0.23	0.00	0	7,500.00			
\$ / R	15.08	Call	On 11/12/2018	Any day expiry	215.37080	0.21537	203.98890	0.20399	215.371	19.83	0.32	0.00	0	7,500.00			
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	109.34310	0.10934	104.58270	0.10458	109.343	21.39	0.18	0.00	0	20,000.00			
\$ / R			On 12/12/2018	Any day expiry	14.50500	14.50500	14.42850	14.42850		18.29	0.00	0.00	0	3,672.00			
\$ / R			On 14/12/2018	Foreign Exchange Future	14.50870	14.50870	14.43220	14.43220		18.33	0.00	579,158,286.60	39,918	811,035.00			
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	2.67790	0.00268	2.83860	0.00284	2.678	22.91	0.01	0.00	0	2,764.00			
\$ / R	11.75	Put	On 14/12/2018	Foreign Exchange Future	3.05440	0.00305	3.30390	0.00330	3.054	22.38	0.01	0.00	0	228,616.00			
\$ / R	11.90	Put	On 14/12/2018	Foreign Exchange Future	3.66260	0.00366	4.07080	0.00407	3.663	21.66	0.01	0.00	0	11,300.00			
\$ / R	12.00	Put	On 14/12/2018	Foreign Exchange Future	4.14070	0.00414	4.68470	0.00468	4.141	21.18	0.01	0.00	0	174,530.00			
\$ / R	12.02	Put	On 14/12/2018	Foreign Exchange Future	4.24420	0.00424	4.81870	0.00482	4.244	21.08	0.01	0.00	0	5,500.00			
\$ / R	12.10	Put	On 14/12/2018	Foreign Exchange Future	4.68810	0.00469	5.39720	0.00540	4.688	20.70	0.01	0.00	0	8,580.00			
\$ / R	12.20	Put	On 14/12/2018	Foreign Exchange Future	5.31610	0.00532	6.22580	0.00623	5.316	20.22	0.01	0.00	0	7,300.00			
\$ / R	12.25	Put	On 14/12/2018	Foreign Exchange Future	5.66460	0.00566	6.68990	0.00669	5.665	19.98	0.01	0.00	0	3,300.00			
\$ / R	12.38	Put	On 14/12/2018	Foreign Exchange Future	6.69600	0.00670	8.07820	0.00808	6.696	19.35	0.02	0.00	0	39,589.00			
\$ / R	12.50	Put	On 14/12/2018	Foreign Exchange Future	7.83670	0.00784	9.63570	0.00964	7.837	18.78	0.02	0.00	0	26,400.00			
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	2,016.53670	2.01654	1,941.83570	1.94184	2,016.537	18.78	0.98	0.00	0	228,616.00			
\$ / R	12.63	Put	On 14/12/2018	Foreign Exchange Future	9.32600	0.00933	11.69410	0.01169	9.326	18.15	0.02	0.00	0	39,589.00			
\$ / R	12.68	Put	On 14/12/2018	Foreign Exchange Future	9.98170	0.00998	12.60770	0.01261	9.982	17.91	0.03	0.00	0	10,000.00			
\$ / R	12.75	Put	On 14/12/2018	Foreign Exchange Future	10.98920	0.01099	14.01830	0.01402	10.989	17.58	0.03	0.00	0	1,000.00			
\$ / R	12.95	Put	On 14/12/2018	Foreign Exchange Future	14.56740	0.01457	19.07530	0.01908	14.567	16.62	0.04	0.00	0	500.00			
\$ / R	13.00	Put	On 14/12/2018	Foreign Exchange Future	15.65830	0.01566	20.62720	0.02063	15.658	16.38	0.04	0.00	0	177,520.00			
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	1,524.35830	1.52436	1,452.82720	1.45283	1,524.358	16.38	0.96	0.00	0	6,000.00			
\$ / R	13.05	Put	On 14/12/2018	Foreign Exchange Future	16.84350	0.01684	24.03800	0.02404	16.843	16.14	0.04	0.00	0	1,500.00			
\$ / R	13.10	Put	On 14/12/2018	Foreign Exchange Future	19.87710	0.01988	27.91350	0.02791	19.877	16.20	0.05	0.00	0	11,300.00			
\$ / R	13.20	Call	On 14/12/2018	Foreign Exchange Future	1,335.95320	1.33595	1,269.34000	1.26934	1,335.953	16.33	0.93	0.00	0	7,100.00			
\$ / R	13.22	Put	On 14/12/2018	Foreign Exchange Future	28.95860	0.02896	39.24230	0.03924	28.959	16.35	0.07	0.00	0	5,500.00			
\$ / R	13.25	Put	On 14/12/2018	Foreign Exchange Future	31.67310	0.03167	42.56830	0.04257	31.673	16.39	0.07	0.00	0	17,800.00			
\$ / R	13.25	Call	On 14/12/2018	Foreign Exchange Future	1,290.37310	1.29037	1,224.76830	1.22477	1,290.373	16.39	0.93	0.00	0	10,000.00			
\$ / R	13.32	Put	On 14/12/2018	Foreign Exchange Future	38.77990	0.03878	51.17260	0.05117	38.780	16.48	0.09	0.00	0	13,650.00			
\$ / R	13.33	Put	On 14/12/2018	Foreign Exchange Future	39.88840	0.03989	52.50350	0.05250	39.888	16.49	0.09	0.00	0	135,000.00			
\$ / R	13.45	Call	On 14/12/2018	Foreign Exchange Future	1,113.86840	1.11387	1,052.79160	1.05279	1,113.868	16.64	0.88	0.00	0	500.00			
\$ / R	13.45	Put	On 14/12/2018	Foreign Exchange Future	55.16840	0.05517	70.59160	0.07059	55.168	16.64	0.12	0.00	0	4,080.00			
\$ / R	13.50	Put	On 14/12/2018	Foreign Exchange Future	62.69420	0.06269	79.36130	0.07936	62.694	16.71	0.13	0.00	0	29,800.00			
\$ / R	13.50	Call	On 14/12/2018	Foreign Exchange Future	1,071.39420	1.07139	1,011.56130	1.01156	1,071.394	16.71	0.87	0.00	0	228,616.00			

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\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	79.99840	0.08000		99.25740	0.09926	79.998	16.83	0.16	0.00	0	66,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	96.15880	0.09616		117.57950	0.11758	96.159	16.94	0.18	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	100.53960	0.10054		122.50940	0.12251	100.540	16.96	0.19	0.00	0	7,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	112.10450	0.11210		135.46320	0.13546	112.105	17.02	0.20	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	122.00550	0.12201		147.07940	0.14708	122.005	17.08	0.21	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	124.57460	0.12457		150.08500	0.15008	124.575	17.09	0.22	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	833.27460	0.83327		782.28500	0.78228	833.275	17.09	0.78	0.00	0	3,264.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	153.23440	0.15323		182.34900	0.18235	153.234	17.27	0.25	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	727.76000	0.72776		682.20670	0.68221	727.760	17.35	0.73	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	185.90280	0.18590		218.68980	0.21869	185.903	17.44	0.29	0.00	0	58,250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	694.60280	0.69460		650.88980	0.65089	694.603	17.44	0.71	0.00	0	20,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	222.68050	0.22268		259.15440	0.25915	222.680	17.62	0.33	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	230.53250	0.23053		267.74310	0.26774	230.533	17.66	0.33	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	613.22290	0.61322		574.29690	0.57430	613.223	17.67	0.66	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	242.62440	0.24262		280.93210	0.28093	242.624	17.71	0.35	0.00	0	236,970.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	246.73750	0.24674		285.41120	0.28541	246.738	17.73	0.35	0.00	0	36,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	572.30750	0.57231		535.93400	0.53593	572.308	17.80	0.63	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	263.60750	0.26361		303.73400	0.30373	263.608	17.80	0.37	0.00	0	13,650.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	281.14110	0.28114		322.70710	0.32271	281.141	17.87	0.38	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	544.32950	0.54433		509.75200	0.50975	544.329	17.89	0.61	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	308.68090	0.30868		352.37340	0.35237	308.681	17.97	0.40	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	323.00440	0.32300		367.74640	0.36775	323.004	18.03	0.42	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	501.70440	0.50170		469.94640	0.46995	501.704	18.03	0.58	0.00	0	100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	332.75560	0.33276		378.18980	0.37819	332.756	18.06	0.42	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	491.45560	0.49146		460.38980	0.46039	491.456	18.06	0.58	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	352.74560	0.35275		399.54740	0.39955	352.746	18.13	0.44	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	466.54310	0.46654		437.18410	0.43718	466.543	18.15	0.56	0.00	0	100,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	447.33410	0.44733		419.31030	0.41931	447.334	18.22	0.54	0.00	0	11,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	419.70390	0.41970		394.45690	0.39446	419.704	18.33	0.52	0.00	0	1,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	411.00390	0.41100		462.25690	0.46226	411.004	18.33	0.48	0.00	0	15,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	416.73120	0.41673		468.27260	0.46827	416.731	18.36	0.49	0.00	0	3,388.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	469.97480	0.46997		524.02260	0.52402	469.975	18.59	0.52	0.00	0	3,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	378.67480	0.37867		356.22260	0.35622	378.675	18.59	0.48	0.00	0	84,900.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	374.77840	0.37478		352.59320	0.35259	374.778	18.62	0.48	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	370.91630	0.37092		348.99580	0.34900	370.916	18.65	0.47	0.00	0	5,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	513.45180	0.51345		569.32370	0.56932	513.452	18.78	0.55	0.00	0	3,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	341.31460	0.34131		321.43590	0.32144	341.315	18.86	0.44	0.00	0	70,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	558.64710	0.55865		616.23360	0.61623	558.647	18.96	0.57	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	565.24070	0.56524		623.06280	0.62306	565.241	18.99	0.57	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	323.94070	0.32394		305.26280	0.30526	323.941	18.99	0.43	0.00	0	127,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	598.69530	0.59870		657.66540	0.65767	598.695	19.12	0.59	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	307.39530	0.30740		289.86540	0.28987	307.395	19.12	0.41	0.00	0	400.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	294.73800	0.29474		278.08770	0.27809	294.738	19.22	0.40	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	291.65310	0.29165		275.21460	0.27521	291.653	19.25	0.39	0.00	0	50,000.00	

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	14.90	Put	667.97990	0.66798	729.08360	0.72908	667.980	19.38	0.62	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	740.22980	0.74023	803.25580	0.80326	740.230	19.65	0.65	0.00	0	25,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	248.92980	0.24893	235.45580	0.23546	248.930	19.65	0.35	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	246.30980	0.24631	233.01670	0.23302	246.310	19.67	0.34	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	226.29590	0.22630	214.38250	0.21438	226.296	19.88	0.32	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	223.91110	0.22391	212.16130	0.21216	223.911	19.91	0.32	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	212.35120	0.21235	201.39220	0.20139	212.351	20.04	0.30	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	892.69030	0.89269	958.80600	0.95881	892.690	20.17	0.71	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	932.29730	0.93230	998.95230	0.99895	932.297	20.31	0.72	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	972.29650	0.97230	1,039.61040	1.03961	972.296	20.43	0.73	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	167.87240	0.16787	159.54280	0.15954	167.872	20.60	0.25	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	152.40030	0.15240	145.06780	0.14507	152.400	20.82	0.23	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	149.16320	0.14916	142.03830	0.14204	149.163	20.87	0.23	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,137.29810	1.13730	1,206.87390	1.20687	1,137.298	20.92	0.78	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	145.99810	0.14600	139.07390	0.13907	145.998	20.92	0.22	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	144.44060	0.14444	137.61650	0.13762	144.441	20.95	0.22	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	132.58290	0.13258	126.50550	0.12651	132.583	21.15	0.20	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	131.17270	0.13117	125.18440	0.12518	131.173	21.17	0.20	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	129.77950	0.12978	123.87610	0.12388	129.780	21.20	0.20	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	117.90220	0.11790	112.73220	0.11273	117.902	21.42	0.18	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	114.20050	0.11420	109.25470	0.10925	114.200	21.49	0.18	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,432.93740	1.43294	1,505.24540	1.50525	1,432.937	21.76	0.84	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	100.57110	0.10057	96.44180	0.09644	100.571	21.79	0.16	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	94.41160	0.09441	90.57170	0.09057	94.412	21.94	0.15	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	85.58290	0.08558	81.99640	0.08200	85.583	22.13	0.14	0.00	0	5,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	75.64280	0.07564	72.62630	0.07263	75.643	22.35	0.12	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	73.14080	0.07314	70.26670	0.07027	73.141	22.41	0.12	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	68.38830	0.06839	65.77860	0.06578	68.388	22.52	0.11	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	65.39680	0.06540	62.95160	0.06295	65.397	22.60	0.11	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	45.83420	0.04583	44.41200	0.04441	45.834	23.22	0.08	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	35.24100	0.03524	34.31990	0.03432	35.241	23.69	0.06	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	28.39840	0.02840	27.77360	0.02777	28.398	24.08	0.05	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.51990	14.51990	14.44330	14.44330		18.26	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	166.17130	0.16617	195.40010	0.19540	166.171	17.23	0.26	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	323.50260	0.32350	366.71220	0.36671	323.503	17.92	0.40	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	680.38750	0.68039	740.52500	0.74052	680.388	19.27	0.61	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	981.14750	0.98115	1,047.63050	1.04763	981.148	20.27	0.72	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.52170	14.52170	14.44510	14.44510		18.26	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	34.67390	0.03467	45.09550	0.04510	34.674	16.42	0.08	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	45.27910	0.04528	57.73580	0.05774	45.279	16.52	0.09	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	385.28020	0.38528	363.36090	0.36336	385.280	18.66	0.47	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	352.79150	0.35279	333.00680	0.33301	352.792	18.88	0.44	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.54030	14.54030	14.46370	14.46370		18.07	0.00	0.00	0	3,714.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	28.42690	0.02843	32.80830	0.03281	28.427	16.48	0.06	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 31/12/2018	Any day expiry	13.80	Put	152.68690	0.15269	179.41160	0.17941	152.687	16.78	0.23	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	627.04840	0.62705	590.50480	0.59050	627.048	17.50	0.63	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	320.27960	0.32028	361.26190	0.36126	320.280	17.55	0.38	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	738.86940	0.73887	798.98630	0.79899	738.869	19.06	0.61	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	52.34520	0.05235	50.96440	0.05096	52.345	23.30	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	28.00650	0.02801	27.36360	0.02736	28.007	24.25	0.04	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.54400	14.54400	14.46740	14.46740		18.04	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.57380	14.57380	14.49720	14.49720		17.90	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	25.87910	0.02588	30.18340	0.03018	25.879	17.37	0.05	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.59600	14.59600	14.51930	14.51930		17.94	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.59780	14.59780	14.52110	14.52110		17.95	0.00	0.00	0	1,020.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	51.87560	0.05188	58.96350	0.05896	51.876	16.38	0.09	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	353.88690	0.35389	393.82390	0.39382	353.887	17.26	0.36	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	376.79340	0.37679	418.04940	0.41805	376.793	17.35	0.38	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	657.86690	0.65787	625.75620	0.62576	657.867	17.57	0.58	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	374.79890	0.37480	358.60300	0.35860	374.799	19.09	0.38	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	291.30400	0.29130	279.49990	0.27950	291.304	19.83	0.31	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.62160	14.62160	14.54490	14.54490		17.95	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.64910	14.64910	14.57230	14.57230		18.03	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	73.38860	0.07339	82.76940	0.08277	73.389	16.32	0.10	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	398.61820	0.39862	438.84050	0.43884	398.618	17.24	0.36	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	421.95300	0.42195	463.23960	0.46324	421.953	17.33	0.38	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	689.26200	0.68926	659.17300	0.65917	689.262	17.80	0.55	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	424.09850	0.42410	406.65750	0.40666	424.098	19.26	0.38	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	337.90270	0.33790	324.55130	0.32455	337.903	19.99	0.32	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.68210	14.68210	14.60530	14.60530		18.08	0.00	425,780.90	29	54,917.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	3.65990	0.00366	3.61280	0.00361	3.660	22.08	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	11.67940	0.01168	11.82010	0.01182	11.679	17.27	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	39.88890	0.03989	43.80100	0.04380	39.889	16.69	0.06	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	42.44330	0.04244	46.72560	0.04673	42.443	16.66	0.06	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	75.46620	0.07547	84.62620	0.08463	75.466	16.36	0.10	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	77.61640	0.07762	87.09430	0.08709	77.616	16.35	0.10	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	86.72980	0.08673	97.55210	0.09755	86.730	16.29	0.11	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	92.85970	0.09286	104.57950	0.10458	92.860	16.25	0.12	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	102.03320	0.10203	115.08820	0.11509	102.033	16.19	0.13	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	106.18430	0.10618	119.83810	0.11984	106.184	16.17	0.13	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	121.01930	0.12102	139.94420	0.13994	121.019	16.10	0.15	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	137.22000	0.13722	157.65930	0.15766	137.220	16.17	0.16	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	143.67940	0.14368	164.68500	0.16468	143.679	16.20	0.17	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	166.72900	0.16673	189.65130	0.18965	166.729	16.30	0.19	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	176.61890	0.17662	200.31670	0.20032	176.619	16.34	0.20	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	189.53540	0.18954	214.20950	0.21421	189.535	16.38	0.21	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	203.07030	0.20307	228.72570	0.22873	203.070	16.43	0.22	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	226.03790	0.22604	253.27250	0.25327	226.038	16.51	0.24	0.00	0	14,200.00

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	13.70	Put	232.03680	0.23204	259.66490	0.25966	232.037	16.53	0.24	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	238.13880	0.23814	266.16360	0.26616	238.139	16.55	0.24	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	247.48300	0.24748	276.10300	0.27610	247.483	16.58	0.25	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	260.31040	0.26031	289.71750	0.28972	260.310	16.62	0.26	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	283.76440	0.28376	314.81760	0.31482	283.764	16.69	0.28	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	297.74560	0.29775	330.61670	0.33062	297.746	16.72	0.29	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	335.83730	0.33584	372.08110	0.37208	335.837	16.86	0.31	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	352.37160	0.35237	389.44610	0.38945	352.372	16.93	0.32	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	422.99440	0.42299	463.30320	0.46330	422.994	17.21	0.36	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	460.96500	0.46096	502.82780	0.50283	460.965	17.35	0.38	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	852.83070	0.85283	818.27290	0.81827	852.831	17.38	0.62	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	495.61030	0.49561	538.79160	0.53879	495.610	17.47	0.40	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	542.06960	0.54207	586.89380	0.58689	542.070	17.63	0.42	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	547.36510	0.54737	592.36720	0.59237	547.365	17.64	0.42	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	765.49920	0.76550	734.23370	0.73423	765.499	17.70	0.57	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	756.31460	0.75631	725.40130	0.72540	756.315	17.73	0.57	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	574.21460	0.57421	620.10130	0.62010	574.215	17.73	0.43	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	590.63240	0.59063	637.03580	0.63704	590.632	17.78	0.44	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	607.27750	0.60728	654.19350	0.65419	607.278	17.84	0.45	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	658.55220	0.65855	707.26370	0.70726	658.552	17.99	0.47	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	712.01220	0.71201	762.47170	0.76247	712.012	18.16	0.49	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	755.12050	0.75512	806.67110	0.80667	755.121	18.29	0.51	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	761.36870	0.76137	813.07390	0.81307	761.369	18.31	0.51	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	767.63940	0.76764	819.49840	0.81950	767.639	18.33	0.51	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	773.93630	0.77394	825.94440	0.82594	773.936	18.34	0.51	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	563.08250	0.56308	540.45880	0.54046	563.083	18.63	0.45	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	904.38900	0.90439	959.24610	0.95925	904.389	18.72	0.56	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	945.14770	0.94515	1,000.79250	1.00079	945.148	18.84	0.57	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	958.89240	0.95889	1,014.79330	1.01479	958.892	18.88	0.57	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	965.79210	0.96579	1,021.81820	1.02182	965.792	18.89	0.57	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	505.69120	0.50569	485.41690	0.48542	505.691	18.97	0.42	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,007.60490	1.00760	1,064.37570	1.06438	1,007.605	19.01	0.59	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,014.63810	1.01464	1,071.53210	1.07153	1,014.638	19.03	0.59	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,100.48140	1.10048	1,158.77650	1.15878	1,100.481	19.25	0.61	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	428.41240	0.42841	411.66730	0.41167	428.412	19.50	0.36	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	425.93380	0.42593	409.29520	0.40930	425.934	19.52	0.36	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	416.17840	0.41618	399.95190	0.39995	416.178	19.60	0.36	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	411.39470	0.41139	395.37010	0.39537	411.395	19.64	0.35	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	406.67280	0.40667	390.84730	0.39085	406.673	19.68	0.35	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	379.59530	0.37960	364.90890	0.36491	379.595	19.92	0.33	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	348.59360	0.34859	335.20530	0.33521	348.594	20.22	0.31	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	344.68540	0.34469	331.45990	0.33146	344.685	20.26	0.30	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	333.26310	0.33326	320.51220	0.32051	333.263	20.38	0.29	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	313.45240	0.31345	301.52250	0.30152	313.452	20.59	0.28	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	16.13	Call	291.80670	0.29181	279.76100	0.27976	291.807	20.85	0.26	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	264.23310	0.26423	253.14640	0.25315	264.233	21.13	0.24	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	252.15560	0.25216	241.59790	0.24160	252.156	21.25	0.23	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	224.55460	0.22455	215.20140	0.21520	224.555	21.56	0.21	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	221.98650	0.22199	212.74280	0.21274	221.987	21.59	0.21	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	180.99110	0.18099	173.52920	0.17353	180.991	22.16	0.17	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	179.98310	0.17998	172.56480	0.17256	179.983	22.17	0.17	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	175.03910	0.17504	167.83260	0.16783	175.039	22.25	0.17	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	169.30980	0.16931	162.34880	0.16235	169.310	22.34	0.16	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	168.37660	0.16838	161.45590	0.16146	168.377	22.36	0.16	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	167.44710	0.16745	160.56880	0.16057	167.447	22.37	0.16	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	155.91640	0.15592	149.53070	0.14953	155.916	22.58	0.15	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	150.09240	0.15009	143.95710	0.14396	150.092	22.69	0.15	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	134.81390	0.13481	129.33820	0.12934	134.814	23.00	0.13	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	109.36290	0.10936	107.33910	0.10734	109.363	24.08	0.11	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	95.53860	0.09554	93.95770	0.09396	95.539	25.06	0.09	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.69860	14.69860	14.62170	14.62170		18.08	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	347.85190	0.34785	384.11570	0.38412	347.852	16.88	0.31	0.00	0	50,000.00
\$ / R	On 29/03/2019	Any day expiry			14.70220	14.70220	14.62540	14.62540		18.09	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	94.51490	0.09451	107.28660	0.10729	94.515	16.25	0.12	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	438.60820	0.43861	478.08170	0.47808	438.608	17.24	0.36	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	462.20610	0.46221	502.67050	0.50267	462.206	17.32	0.37	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	717.84900	0.71785	689.23580	0.68924	717.849	18.04	0.53	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	464.81900	0.46482	446.81260	0.44681	464.819	19.43	0.38	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	381.44880	0.38145	366.88920	0.36689	381.449	20.13	0.32	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.70960	14.70960	14.63270	14.63270		18.07	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.76070	14.76070	14.68370	14.68370		18.12	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	114.44160	0.11444	128.28250	0.12828	114.442	16.10	0.13	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,488.57990	1.48858	1,436.20470	1.43620	1,488.580	16.37	0.79	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	475.81930	0.47582	514.62380	0.51462	475.819	17.20	0.35	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	499.61770	0.49962	539.31640	0.53932	499.618	17.28	0.37	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	745.19000	0.74519	717.37320	0.71737	745.190	18.28	0.51	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	503.65420	0.50365	485.22700	0.48523	503.654	19.60	0.37	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	424.82410	0.42482	409.46440	0.40946	424.824	20.23	0.32	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.81690	14.81690	14.73940	14.73940		18.22	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	131.73410	0.13173	146.02680	0.14603	131.734	15.95	0.13	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	510.04380	0.51004	547.70850	0.54771	510.044	17.22	0.35	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	534.04020	0.53404	572.56050	0.57256	534.040	17.30	0.36	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	771.20840	0.77121	743.66290	0.74366	771.208	18.56	0.49	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	539.35810	0.53936	520.76250	0.52076	539.358	19.84	0.37	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	461.01350	0.46101	445.31650	0.44532	461.013	20.45	0.32	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.82230	14.82230	14.74480	14.74480		18.20	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.84220	14.84220	14.76460	14.76460		18.30	0.00	74,211.00	5	19,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	8.29140	0.00829	8.17030	0.00817	8.291	18.22	0.01	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 14/06/2019	Foreign Exchange Future	12.28	Put	39.37760	0.03938	45.33980	0.04534	39.378	14.85	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	93.72800	0.09373	105.71020	0.10571	93.728	15.50	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	134.06740	0.13407	149.81140	0.14981	134.067	15.82	0.13	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	138.05680	0.13806	154.15020	0.15415	138.057	15.84	0.14	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	192.36310	0.19236	212.87430	0.21287	192.363	16.18	0.17	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	371.29160	0.37129	400.39920	0.40040	371.292	16.79	0.28	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	389.75590	0.38976	419.62580	0.41963	389.756	16.84	0.29	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,290.51230	1.29051	1,244.30180	1.24430	1,290.512	16.93	0.69	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,056.22540	1.05623	1,020.14670	1.02015	1,056.225	17.58	0.61	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	982.84930	0.98285	949.15710	0.94916	982.849	17.85	0.58	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	748.80190	0.74880	793.42970	0.79343	748.802	17.94	0.43	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	882.50690	0.88251	851.86100	0.85186	882.507	18.25	0.53	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	636.83570	0.63684	614.97420	0.61497	636.836	19.41	0.41	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	617.65030	0.61765	596.65410	0.59665	617.650	19.52	0.40	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	571.74050	0.57174	552.41890	0.55242	571.741	19.82	0.38	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	543.38450	0.54338	525.09970	0.52510	543.384	20.02	0.36	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	525.41610	0.52542	507.79030	0.50779	525.416	20.15	0.35	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	241.22730	0.24123	234.89460	0.23489	241.227	23.06	0.18	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.85310	14.85310	14.77530	14.77530		18.29	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	806.07770	0.80608	851.25460	0.85125	806.078	18.08	0.45	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	327.45880	0.32746	315.80350	0.31580	327.459	21.88	0.23	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.86760	14.86760	14.78970	14.78970		18.38	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	144.94980	0.14495	160.32510	0.16033	144.950	15.78	0.14	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	536.76230	0.53676	574.61070	0.57461	536.762	17.21	0.35	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	560.91840	0.56092	599.54800	0.59955	560.918	17.29	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	791.24770	0.79125	763.95800	0.76396	791.248	18.79	0.48	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	567.49210	0.56749	548.52030	0.54852	567.492	20.04	0.37	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	491.47240	0.49147	475.12310	0.47512	491.472	20.62	0.32	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.87300	14.87300	14.79510	14.79510		18.36	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.87670	14.87670	14.79870	14.79870		18.37	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	264.65600	0.26466	287.55680	0.28756	264.656	16.45	0.21	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	479.18240	0.47918	462.54320	0.46254	479.182	20.77	0.31	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.92780	14.92780	14.84960	14.84960		18.44	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	157.86610	0.15787	174.25500	0.17425	157.866	15.57	0.14	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	566.39550	0.56640	603.06080	0.60306	566.396	17.22	0.34	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	590.62030	0.59062	628.05350	0.62805	590.620	17.30	0.35	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	820.25770	0.82026	793.13750	0.79314	820.258	19.01	0.47	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	603.03080	0.60303	583.88130	0.58388	603.031	20.22	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	528.42890	0.52843	510.88700	0.51089	528.429	20.76	0.32	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.92960	14.92960	14.85140	14.85140		18.44	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.95190	14.95190	14.87370	14.87370		18.43	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	719.39400	0.71939	759.72470	0.75972	719.394	17.67	0.39	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	586.50490	0.58650	568.38670	0.56839	586.505	20.48	0.35	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.98350	14.98350	14.90540	14.90540		18.50	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 30/08/2019	Any day expiry	13.00	Put	167.16080	0.16716	186.88210	0.18688	167.161	15.36	0.14	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	592.44680	0.59245	626.41100	0.62641	592.447	17.26	0.34	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	614.99650	0.61500	651.42160	0.65142	614.997	17.31	0.35	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	838.35790	0.83836	811.80870	0.81181	838.358	19.23	0.46	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	628.25710	0.62826	609.29070	0.60929	628.257	20.40	0.36	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	552.83910	0.55284	535.53150	0.53553	552.839	20.91	0.32	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.98910	14.98910	14.91090	14.91090		18.49	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.99470	14.99470	14.91650	14.91650		18.50	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	299.55890	0.29956	293.54140	0.29354	299.559	24.39	0.18	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.01510	15.01510	14.93700	14.93700		18.48	0.00	0.00	0	19,899.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	14.71630	0.01472	14.64730	0.01465	14.716	16.99	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	70.51560	0.07052	84.81370	0.08481	70.516	13.97	0.07	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	483.42680	0.48343	511.81630	0.51182	483.427	17.00	0.29	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	507.27320	0.50727	536.59290	0.53659	507.273	17.05	0.30	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	556.96110	0.55696	588.14010	0.58814	556.961	17.16	0.32	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	578.44650	0.57845	610.40410	0.61040	578.447	17.20	0.33	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	609.29840	0.60930	642.70050	0.64270	609.298	17.26	0.34	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	667.17040	0.66717	703.67530	0.70368	667.170	17.43	0.36	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	878.42850	0.87843	920.06810	0.92007	878.429	18.04	0.42	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,289.12120	1.28912	1,338.16540	1.33817	1,289.121	19.00	0.52	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	869.40980	0.86941	842.24090	0.84224	869.410	19.23	0.46	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,411.20180	1.41120	1,462.24380	1.46224	1,411.202	19.24	0.54	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	776.61130	0.77661	752.88130	0.75288	776.611	19.67	0.42	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	493.49990	0.49350	478.57810	0.47858	493.500	21.50	0.28	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	433.98490	0.43398	420.80350	0.42080	433.985	22.02	0.25	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	407.17610	0.40718	394.77580	0.39478	407.176	22.29	0.24	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	397.55090	0.39755	385.43130	0.38543	397.551	22.39	0.23	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	364.65400	0.36465	354.67350	0.35467	364.654	23.01	0.22	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	350.79370	0.35079	341.21290	0.34121	350.794	23.34	0.21	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	339.33670	0.33934	330.08500	0.33008	339.337	23.64	0.20	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	336.59290	0.33659	327.41860	0.32742	336.593	23.71	0.20	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	297.86360	0.29786	289.76920	0.28977	297.864	24.90	0.17	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.04110	15.04110	14.96300	14.96300		18.54	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	180.31920	0.18032	200.91450	0.20091	180.319	15.30	0.15	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	616.16320	0.61616	647.58160	0.64758	616.163	17.28	0.34	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	638.69810	0.63870	672.55820	0.67256	638.698	17.32	0.34	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	863.17440	0.86317	836.55370	0.83655	863.174	19.38	0.45	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	657.44240	0.65744	638.09330	0.63809	657.442	20.52	0.36	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	579.22430	0.57922	561.99800	0.56200	579.224	21.02	0.32	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.04490	15.04490	14.96670	14.96670		18.55	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.10000	15.10000	15.02180	15.02180		18.62	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	196.27330	0.19627	216.21450	0.21621	196.273	15.36	0.15	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	640.17220	0.64017	671.56660	0.67157	640.172	17.34	0.33	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	662.86140	0.66286	694.90690	0.69491	662.861	17.38	0.34	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	882.53200	0.88253	857.83870	0.85784	882.532	19.62	0.44	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	682.55140	0.68255	663.74530	0.66375	682.551	20.73	0.35	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	606.83800	0.60684	590.48150	0.59048	606.838	21.21	0.32	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.15830	15.15830	15.07930	15.07930		18.76	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	210.52210	0.21052	232.82210	0.23282	210.522	15.41	0.15	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	661.91180	0.66191	695.05500	0.69505	661.912	17.42	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	684.81760	0.68482	718.80180	0.71880	684.818	17.47	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	910.96050	0.91096	886.85890	0.88686	910.961	19.86	0.44	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	713.25660	0.71326	695.30830	0.69531	713.257	20.94	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	639.29800	0.63930	623.52270	0.62352	639.298	21.41	0.32	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.16430	15.16430	15.08530	15.08530		18.75	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.18650	15.18650	15.10710	15.10710		18.84	0.00	66,820,600.00	4,400	2,200.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	46.80620	0.04681	51.31700	0.05132	46.806	14.20	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	447.40440	0.44740	474.94400	0.47494	447.404	16.84	0.25	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	647.55970	0.64756	632.55790	0.63256	647.560	21.54	0.32	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	375.03630	0.37504	365.29320	0.36529	375.036	25.16	0.19	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.22270	15.22270	15.14290	15.14290		18.86	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	227.92170	0.22792	248.02110	0.24802	227.922	15.53	0.16	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	682.91120	0.68291	716.55590	0.71656	682.911	17.47	0.32	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	705.99750	0.70600	740.47720	0.74048	705.998	17.52	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	939.22270	0.93922	915.77800	0.91578	939.223	20.09	0.43	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	746.54610	0.74655	728.82610	0.72883	746.546	21.12	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	674.33520	0.67434	658.60350	0.65860	674.335	21.59	0.32	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.22670	15.22670	15.14680	15.14680		18.93	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.28500	15.28500	15.20440	15.20440		19.03	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.34740	15.34740	15.26590	15.26590		19.10	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.37550	15.37550	15.29370	15.29370		19.16	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.40970	15.40970	15.32750	15.32750		19.18	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.46400	15.46400	15.38110	15.38110		19.23	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.53240	15.53240	15.44860	15.44860		19.35	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.55250	15.55250	15.46840	15.46840		19.35	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.64500	15.64500	15.55980	15.55980		19.44	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.74160	15.74160	15.65510	15.65510		19.52	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.50870	14.50870	14.43220	14.43220		18.33	0.00	87,052.20	6	320.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.68210	14.68210	14.60530	14.60530		18.08	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.84220	14.84220	14.76460	14.76460		18.30	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			15.01510	15.01510	14.93700	14.93700		18.48	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			15.18650	15.18650	15.10710	15.10710		18.84	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry			18.91800	18.91800	18.86620	18.86620		17.13	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.96370	18.96370	18.91190	18.91190		17.08	0.00	94,818.50	5	440,402.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	371.31400	0.37131	364.62940	0.36463	371.314	17.48	0.41	0.00	0	200.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.29270	19.29270	19.23910	19.23910		17.03	0.00	0.00	0	8,144.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	317.36210		0.31736		341.53280	0.34153	317.362	16.87	0.24	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	785.93010		0.78593		823.11770	0.82312	785.930	17.00	0.46	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	571.88430		0.57188		563.47270	0.56347	571.884	17.54	0.40	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	516.98810		0.51699		509.76550	0.50977	516.988	17.67	0.37	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	257.30750		0.25731		256.24430	0.25624	257.308	18.81	0.21	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.59340		19.59340		19.54010	19.54010		17.63	0.00	0.00	0	5,506.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.92370		19.92370		19.87130	19.87130		18.13	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future			20.25240		20.25240		20.19870	20.19870		18.65	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.61510		20.61510		20.55970	20.55970		19.09	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12945		0.12945		0.12878	0.12878		24.19	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13211		0.13211		0.13143	0.13143		22.88	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13460		0.13460		0.13391	0.13391		22.34	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			16.67690		16.67690		16.60110	16.60110		16.88	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.72530		16.72530		16.64920	16.64920		16.94	0.00	5,920,756.20	354	106,648.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.07610		17.07610		16.99910	16.99910		16.78	0.00	0.00	0	36,311.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	150.04650		0.15005		169.56070	0.16956	150.046	15.14	0.16	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,325.96140		1.32596		1,275.56480	1.27556	1,325.961	15.41	0.76	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	888.18170		0.88818		941.81180	0.94181	888.182	17.16	0.53	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	183.08320		0.18308		176.72880	0.17673	183.083	20.78	0.16	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.40370		17.40370		17.32630	17.32630		17.03	0.00	0.00	0	4,906.00
€ / R	On 14/08/2019	Any day expiry			17.63850		17.63850		17.56020	17.56020		17.21	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	737.86580		0.73787		776.99580	0.77700	737.866	16.35	0.37	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	554.63390		0.55463		539.14540	0.53915	554.634	19.72	0.30	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.76680		17.76680		17.68840	17.68840		17.29	0.00	0.00	0	6,834.00
€ / R	On 13/12/2019	Foreign Exchange Future			18.08100		18.08100		18.00010	18.00010		17.48	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.48850		18.48850		18.40720	18.40720		17.72	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.16000		98.16000		98.13000	98.13000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			589.06100		589.06100		589.77200	589.77200			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			600.38600		600.38600		601.11100	601.11100			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			610.36500		610.36500		611.10100	611.10100			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			621.45600		621.45600		622.20500	622.20500			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			677.95300		677.95300		679.36400	679.36400			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			690.98800		690.98800		692.42500	692.42500			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			702.47300		702.47300		703.93300	703.93300			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			715.23700		715.23700		716.72300	716.72300			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			612.28000		612.28000		613.56300	613.56300			0.00	0.00	0	590.00
ALBI	On 07/02/2019	Index Future			624.05200		624.05200		625.35900	625.35900			0.00	0.00	0	513.00
ALBI	On 02/05/2019	Index Future			634.42400		634.42400		635.75300	635.75300			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
ALBI	On 01/08/2019	Index Future	645.95200		645.95200		647.30400	647.30400			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.35270		10.35270		10.29390	10.29390		14.02	0.00	0.00	0	32,156.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.49000		10.49000		10.43160	10.43160		13.87	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.62210		10.62210		10.56380	10.56380		14.27	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.76780		10.76780		10.70960	10.70960		14.78	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.91450		10.91450		10.85570	10.85570		15.19	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	11.07550		11.07550		11.01580	11.01580		15.65	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.07850		11.07850		11.08730	11.08730		15.03	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.23330		11.23330		11.24280	11.24280		14.85	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	11.37490		11.37490		11.38160	11.38160		15.43	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.39400		11.39400		11.39970	11.39970		15.86	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.54310		11.54310		11.55060	11.55060		16.25	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.69330		11.69330		11.70060	11.70060		16.50	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.62540		14.62540		14.56550	14.56550		16.97	0.00	0.00	0	1,748.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.94940		14.94940		14.88910	14.88910		17.31	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.25120		15.25120		15.18970	15.18970		17.92	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.58590		15.58590		15.52350	15.52350		18.37	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.87310		15.87310		15.80710	15.80710		18.53	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	16.54010		16.54010		16.46610	16.46610		19.03	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.08910		2.08910		2.07350	2.07350		16.16	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.10660		2.10660		2.08950	2.08950		15.83	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.12390		2.12390		2.10690	2.10690		16.00	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	189.41800		189.41800		173.31300	173.31300			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.26640		2.26640		2.25560	2.25560		16.62	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.31460		2.31460		2.30480	2.30480		15.90	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.36110		2.36110		2.35090	2.35090		16.39	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.40360		2.40360		2.39310	2.39310		16.86	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.54700		2.54700		2.53510	2.53510		17.82	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.61920		2.61920		2.60690	2.60690		18.09	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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	11.23846		74.34572		11.21474	74.48092			0.00	31,894,313.88	429	9,037.00
ES33	On 07/02/2019	Bond Future	11.38152		75.77517		11.35685	75.91291			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.50310		73.24509		11.47760	73.38504			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.63665		74.57555		11.61021	74.71796			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	11.46746		76.28583		11.43862	76.47113			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.60271		77.75259		11.57273	77.94137			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.72336		74.78475		11.69233	74.97660			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.85274		76.14291		11.82055	76.33824			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	606.07700		606.07700		607.39200	607.39200			0.00	6,060,770.00	1	135.00
GOVI	On 07/02/2019	GOVI	617.73000		617.73000		619.06900	619.06900			0.00	0.00	0	328.00
GOVI	On 02/05/2019	GOVI	627.99700		627.99700		629.35800	629.35800			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	639.40800		639.40800		640.79300	640.79300			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.85250		1.85250		1.84350	1.84350		18.09	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.87690		1.87690		1.86770	1.86770		18.34	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.89950		1.89950		1.89020	1.89020		18.27	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.76173		132.76173		132.81842	132.81842			0.00	0.00	0	529.00
I2025	On 07/02/2019	Bond Future	133.93294		133.93294		133.99064	133.99064			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	136.17963		136.17963		136.23813	136.23813			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	138.63352		138.63352		138.69298	138.69298			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	100.76433		100.76433		100.84268	100.84268			0.00	8,061,146.40	80	1,648.00
I2029	On 07/02/2019	Bond Future	102.72684		102.72684		102.80657	102.80657			0.00	0.00	0	1,386.00
I2029	On 02/05/2019	Bond Future	103.37750		103.37750		103.45854	103.45854			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	105.27573		105.27573		105.35808	105.35808			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	103.09820		103.09820		103.08196	103.08196			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future	105.10611		105.10611		105.08952	105.08952			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.72460		105.72460		105.70768	105.70768			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	107.66595		107.66595		107.64855	107.64855			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	122.84458		122.84458		122.82533	122.82533			0.00	0.00	0	6,394.00

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
I2038	On 07/02/2019	Bond Future		123.64576	123.64576		123.62609	123.62609			0.00	0.00	0	3,452.00
I2038	On 02/05/2019	Bond Future		125.72004	125.72004		125.69962	125.69962			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		127.97592	127.97592		127.95518	127.95518			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		116.90265	116.90265		116.88412	116.88412			0.00	0.00	0	3,383.00
I2046	On 07/02/2019	Bond Future		119.17936	119.17936		119.16051	119.16051			0.00	0.00	0	8,699.00
I2046	On 02/05/2019	Bond Future		119.49332	119.49332		119.47394	119.47394			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		121.68739	121.68739		121.66755	121.66755			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		122.76640	122.76640		122.74713	122.74713			0.00	0.00	0	4,841.00
I2050	On 07/02/2019	Bond Future		123.38604	123.38604		123.36612	123.36612			0.00	0.00	0	5,243.00
I2050	On 02/05/2019	Bond Future		125.45580	125.45580		125.43552	125.43552			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		125.94193	125.94193		125.92116	125.92116			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		253.74600	253.74600		253.84800	253.84800			0.00	0.00	0	407.00
IGOV	On 07/02/2019	Index Future		258.68800	258.68800		258.79200	258.79200			0.00	0.00	0	414.00
IGOV	On 02/05/2019	Index Future		263.02800	263.02800		263.13300	263.13300			0.00	0.00	0	0.00
IGOV	On 01/08/2019	Index Future		267.85800	267.85800		267.96500	267.96500			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		0.14260	0.14260		0.14150	0.14150			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14230	0.14230		0.14000	0.14000			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14110	0.14110		0.14040	0.14040			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.77520	1.77520		1.76740	1.76740		15.31	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.80450	1.80450		1.79690	1.79690		14.68	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.83170	1.83170		1.82410	1.82410		15.64	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.56800	9.56800		9.47870	9.47870		14.75	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.69400	9.69400		9.60410	9.60410		14.53	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.81650	9.81650		9.72570	9.72570		15.06	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.95140	9.95140		9.86100	9.86100		15.62	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.45490	10.45490		10.35800	10.35800		16.53	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.61560	10.61560		10.51960	10.51960		16.82	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.35090	1.35090		1.34800	1.34800			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.35840	1.35840		1.35460	1.35460			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.36420	1.36420		1.36010	1.36010			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
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.30710		1.30710		1.31040	1.31040			0.00	0.00	0	30.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.15280		1.15280		1.15360	1.15360			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.16310		1.16310		1.16390	1.16390			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.17260		1.17260		1.17350	1.17350			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.20290		111.24508		9.16864	111.44758		7.12	0.00	13,349,409.60	120	62,787.00
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	0.25000		0.00025		0.67000	0.00067	0.250	6.56	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,881.48000		1.88148		1,715.57000	1.71557	1,881.480	6.84	0.89	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	795.36000		0.79536		702.13000	0.70213	795.360	7.04	0.60	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.30168		108.07934		9.26568	108.28563		7.37	0.00	25,939,041.60	240	839.00
R186	On 07/02/2019	Bond Future	8.30	Call	136.55000		0.13655		156.02000	0.15602	136.550	6.72	0.08	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	264.94000		0.26494		297.42000	0.29742	264.940	6.82	0.13	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	580.10000		0.58010		637.13000	0.63713	580.100	7.05	0.24	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,382.82000		2.38282		2,269.15000	2.26915	2,382.820	7.28	0.60	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,667.83000		1.66783		1,779.10000	1.77910	1,667.830	7.38	0.49	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	654.31000		0.65431		614.38000	0.61438	654.310	8.00	0.23	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	632.19000		0.63219		593.50000	0.59350	632.190	8.02	0.22	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.39041		109.87548		9.35280	110.08512		7.33	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.62	Call	685.39000		0.68539		0.00000	0.00000	685.390	6.82	0.22	4,412,852.32	180	90.00
R186	On 02/05/2019	Bond Future	8.70	Call	807.05000		0.80705		865.45000	0.86545	807.050	6.89	0.25	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,852.99000		1.85299		0.00000	0.00000	1,852.990	7.29	0.44	4,347,432.67	90	90.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,121.92000		2.12192		2,229.41000	2.22941	2,121.920	7.37	0.48	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.96	Put	1,286.87000		1.28687		0.00000	0.00000	1,286.870	8.06	0.30	5,998,792.33	180	90.00
R186	On 02/05/2019	Bond Future	10.07	Put	1,143.82000		1.14382		1,093.02000	1.09302	1,143.820	8.20	0.27	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.48904		106.57307		9.44957	106.78644		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			301.25781		301.25781		301.34548	301.34548			0.00	0.00	0	953.00
R197	On 07/02/2019	Bond Future			299.77784		299.77784		299.86688	299.86688			0.00	0.00	0	1,400.00
R197	On 02/05/2019	Bond Future			304.80652		304.80652		304.89667	304.89667			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			302.84984		302.84984		302.94139	302.94139			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			235.52568		235.52568		236.03867	236.03867			0.00	0.00	0	2,238.00
R202	On 07/02/2019	Bond Future			236.21029		236.21029		236.73307	236.73307			0.00	0.00	0	7,907.00
R202	On 02/05/2019	Bond Future			240.17279		240.17279		240.70403	240.70403			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			240.57076		240.57076		241.11153	241.11153			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 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			8.55909		98.54687		8.52479	98.66649		3.88	0.00	985,468.70	10	37,310.00
R2023	On 07/02/2019	Bond Future			8.67037		100.44161		8.63335	100.56343		3.84	0.00	0.00	0	17,367.00
R2023	On 02/05/2019	Bond Future			8.76399		98.18364		8.72439	98.30741		4.28	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.87297		99.96729		8.83019	100.09319		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			9.62177		91.11666		9.58244	91.36354		9.68	0.00	208,383,801.42	2,287	49,318.00
R2030	On 07/02/2019	Bond Future			9.71246		88.85915		9.67155	89.11064		10.10	0.00	4,265,239.20	48	5,954.00
R2030	On 07/02/2019	Bond Future	8.90	Call	294.32000		0.29432		334.23000	0.33423	294.320	9.07	0.13	7,155,583.78	600	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	660.25000		0.66025		731.27000	0.73127	660.250	9.44	0.25	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,626.38000		1.62638		1,752.02000	1.75202	1,626.380	9.96	0.45	24,252,146.36	600	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,865.19000		1.86519		2,001.05000	2.00105	1,865.190	10.03	0.49	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	909.72000		0.90972		850.28000	0.85028	909.720	10.66	0.27	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.79523		90.33574		9.75289	90.59135		10.03	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future			9.88855		87.97204		9.84455	88.23220		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			9.81705		89.28033		9.78279	89.51222		10.91	0.00	0.00	0	38,628.00
R2032	On 07/02/2019	Bond Future			9.90963		90.99694		9.87408	91.23315		10.92	0.00	11,829,602.20	130	4,456.00
R2032	On 02/05/2019	Bond Future			9.98994		88.35398		9.95321	88.59414		11.27	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			10.07730		89.95885		10.03926	90.20330		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			9.96723		92.90084		9.93801	93.11912		11.61	0.00	214,415,138.72	2,308	43,318.00
R2035	On 07/02/2019	Bond Future			10.06124		94.68698		10.03094	94.90936		11.64	0.00	8,048,393.30	85	29,276.00
R2035	On 02/05/2019	Bond Future			10.13806		91.76328		10.10683	91.98926		12.06	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.22272		93.43018		10.19043	93.66016		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			10.03637		89.49684		10.01211	89.67839		12.17	0.00	2,595,408.36	29	52,999.00
R2037	On 07/02/2019	Bond Future			10.12358		86.95758		10.09847	87.14252		12.81	0.00	16,087,152.30	185	11,591.00
R2037	On 02/05/2019	Bond Future			10.20187		88.40259		10.17601	88.59047		12.66	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.28946		85.75344		10.26272	85.94469		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
R2040	On 01/11/2018	Bond Future			10.13139		92.57135		10.09206	92.88578		12.54	0.00	46,285,675.00	500	26,076.00
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

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	9.10	Call	0.00000		0.00000		0.02000	0.00002	0.000	11.26	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	0.02000		0.00002		0.09000	0.00009	0.020	11.25	0.00	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	110.25000		0.11025		167.08000	0.16708	110.250	12.24	0.11	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	449.59000		0.44959		589.86000	0.58986	449.590	12.54	0.32	37,080,496.72	1,250	2,690.00
R2040	On 07/02/2019	Bond Future			10.21874		89.84067		10.17804	90.16098		13.23	0.00	2,695,220.10	30	2,384.00
R2040	On 02/05/2019	Bond Future			10.29697		91.33351		10.25504	91.65911		13.07	0.00	0.00	0	0.00
R2040	On 01/08/2019	Bond Future			10.38444		88.48733		10.34110	88.81873		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			10.13590		89.75809		10.11161	89.95491		13.12	0.00	10,591,454.62	118	33,576.00
R2044	On 07/02/2019	Bond Future			10.21944		87.09852		10.19432	87.29903		13.84	0.00	2,874,251.16	33	6,535.00
R2044	On 02/05/2019	Bond Future			10.29409		88.54585		10.26824	88.74957		13.69	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.37741		85.77413		10.35071	85.98147		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			10.11607		88.83869		10.09180	89.04024		13.52	0.00	0.00	0	91,415.00
R2048	On 07/02/2019	Bond Future			10.20092		90.54674		10.17581	90.75208		13.58	0.00	0.00	0	16,590.00
R2048	On 02/05/2019	Bond Future			10.26993		87.61753		10.24410	87.82622		14.12	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.34557		89.20916		10.31892	89.42157		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			6.84360		102.68859		6.85818	102.67211		0.59	0.00	0.00	0	18,869.00
R207	On 07/02/2019	Bond Future			6.72171		101.01805		6.74084	101.00113		0.54	0.00	0.00	0	62.00
R207	On 02/05/2019	Bond Future			6.54660		102.69682		6.57240	102.67956		0.52	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			6.03546		100.92157		6.07600	100.90388		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			7.72922		98.56894		7.69430	98.64315		1.74	0.00	0.00	0	29,067.00
R208	On 07/02/2019	Bond Future			7.80166		100.46411		7.76202	100.53962		1.78	0.00	0.00	0	176.00
R208	On 02/05/2019	Bond Future			7.86855		98.73408		7.82377	98.81077		1.92	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.94792		100.52767		7.89601	100.60566		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			9.92058		70.48776		9.89628	70.64137		13.02	0.00	15,718,770.48	223	130,093.00
R209	On 01/11/2018	Bond Future	8.89	Call	0.00000		0.00000		0.01000	0.00001	0.000	11.86	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	0.03000		0.00003		0.08000	0.00008	0.030	11.86	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,956.22000		2.95622		2,815.43000	2.81543	2,956.220	12.11	0.96	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	120.07000		0.12007		159.56000	0.15956	120.070	12.43	0.14	0.00	0	2,000.00

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
R209	On 01/11/2018	Bond Future	9.82	Put	1,046.70000		1.04670		975.46000	0.97546	1,046.700	12.75	0.64	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	516.85000		0.51685		481.43000	0.48143	516.850	12.99	0.41	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	467.75000		0.46775		435.98000	0.43598	467.750	13.02	0.38	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			10.00149		71.84298		9.97639	71.99950		13.08	0.00	6,968,769.06	97	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	201.03000		0.20103		220.20000	0.22020	201.030	11.55	0.10	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	858.96000		0.85896		912.75000	0.91275	858.960	12.41	0.29	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,538.40000		1.53840		1,486.74000	1.48674	1,538.400	13.35	0.39	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.07112		69.88907		10.04530	70.04819		13.62	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			10.14629		71.15858		10.11968	71.32052		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			185.99513		185.99513		185.96635	185.96635			0.00	0.00	0	1,976.00
R210	On 07/02/2019	Bond Future			189.61756		189.61756		189.58796	189.58796			0.00	0.00	0	712.00
R210	On 02/05/2019	Bond Future			190.24352		190.24352		190.21338	190.21338			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			193.73663		193.73663		193.70568	193.70568			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			155.63638		155.63638		155.61335	155.61335			0.00	0.00	0	2,920.00
R212	On 07/02/2019	Bond Future			156.51245		156.51245		156.48873	156.48873			0.00	0.00	0	1,526.00
R212	On 02/05/2019	Bond Future			159.13783		159.13783		159.11356	159.11356			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.98881		161.98881		161.96394	161.96394			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			9.71699		82.00649		9.68272	82.21700		10.62	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.80912		83.58324		9.77355	83.79767		10.62	0.00	2,925,413.40	35	1,609.00
R213	On 02/05/2019	Bond Future			9.88455		81.42511		9.84784	81.64304		11.05	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			9.96779		82.90429		9.92978	83.12609		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			10.09094		69.55422		10.06163	69.74564		13.89	0.00	0.00	0	23,762.00
R214	On 07/02/2019	Bond Future			10.17465		70.89156		10.14438	71.08650		13.96	0.00	0.00	0	3,972.00
R214	On 02/05/2019	Bond Future			10.24275		68.77588		10.21164	68.97403		14.52	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future			10.31732		70.02521		10.28526	70.22692		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

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
SGD / R	On 14/12/2018	Foreign Exchange Future	10.54680		10.54680		10.47790	10.47790		15.68	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.69700		10.69700		10.62730	10.62730		15.51	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.83830		10.83830		10.76730	10.76730		15.82	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.46340		2.46340		2.49170	2.49170		23.06	0.00	0.00	0	10,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.35750		2.35750		2.37940	2.37940		23.05	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.25440		2.25440		2.28200	2.28200		23.28	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.17270		1.17270		1.17270	1.17270			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.11890		1.11890		1.11760	1.11760			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.07510		1.07510		1.07280	1.07280			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,662,669,249.08</b>	<b>74,605</b>	<b>11 848 069.00</b>
<b>Grand Total:</b>												<b>1,662,669,249.08</b>	<b>74,605</b>	<b>11 848 069.00</b>