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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 22/10/2018	Any day expiry	14.27180	14.27180	14.41430	14.41430			19.51	0.00	23,263,034.00	1,630	0.00	
\$ / R	On 25/10/2018	Any day expiry	14.28730	14.28730	14.41610	14.41610			19.53	0.00	0.00	0	70.00	
\$ / R	On 29/10/2018	Any day expiry	14.29450	14.29450	14.42350	14.42350			18.00	0.00	0.00	0	225.00	
\$ / R	On 30/10/2018	Any day expiry	14.29630	14.29630	14.42530	14.42530			18.14	0.00	0.00	0	2,500.00	
\$ / R	On 31/10/2018	Any day expiry	14.29810	14.29810	14.42710	14.42710			18.24	0.00	0.00	0	3,858.00	
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	0.55290	0.00055	1.75430	0.00175	0.553	22.64	0.00	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	22.31600	0.02232	15.34710	0.01535	22.316	18.59	0.11	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	409.43080	0.40943	527.47680	0.52748	409.431	18.50	0.82	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	49.24260	0.04924	36.75620	0.03676	49.243	18.47	0.21	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	140.50300	0.14050	112.05140	0.11205	140.503	18.28	0.45	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	186.86870	0.18687	149.42430	0.14942	186.869	18.40	0.53	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	107.69420	0.10769	186.05870	0.18606	107.694	18.81	0.37	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	104.44290	0.10444	181.47010	0.18147	104.443	18.85	0.37	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	51.24110	0.05124	104.68540	0.10469	51.241	19.73	0.21	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	552.36840	0.55237	463.07080	0.46307	552.368	20.33	0.87	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	22.89050	0.02289	56.32950	0.05633	22.891	20.65	0.10	0.00	0	600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	15.41210	0.01541	41.40750	0.04141	15.412	21.12	0.07	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	0.28430	0.00028	0.96990	0.00097	0.284	30.09	0.00	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	0.08330	0.00008	0.35460	0.00035	0.083	33.07	0.00	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.30000	14.30000	14.42900			18.31	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.30180	14.30180	14.43080			18.38	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.00	Put	65.32680	0.06533	46.72770	0.04673	65.327	18.03	0.24	0.00	0	20,000.00
\$ / R	On 05/11/2018	Any day expiry			14.30730	14.30730	14.43640			17.79	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.07320	0.00007	0.09690	0.00010	0.073	28.02	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	39.60820	0.03961	31.28540	0.03129	39.608	16.57	0.16	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	0.60690	0.00061	1.17100	0.00117	0.607	29.08	0.00	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.32190	14.32190	14.45120			18.21	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.32550	14.32550	14.45490			18.57	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	279.25290	0.27925	227.77030	0.22777	279.253	18.55	0.50	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	203.18840	0.20319	267.18240	0.26718	203.188	19.12	0.41	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.32730	14.32730	14.45670			18.66	0.00	0.00	0	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.03340	0.00003	0.03930	0.00004	0.033	29.47	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.13640	0.00014	0.14790	0.00015	0.136	24.28	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,121.47820	1.12148	1,249.14820	1.24915	1,121.478	18.72	0.95	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.32	Call	281.70550	0.28171	360.31020	0.36031	281.705	18.59	0.51	0.00	0	15,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	146.44900	0.14645	195.71970	0.19572	146.449	20.00	0.31	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	141.61360	0.14161	189.70260	0.18970	141.614	20.07	0.30	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.78	Call	132.39280	0.13239	178.17520	0.17818	132.393	20.22	0.29	0.00	0	30,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	109.90580	0.10991	149.75700	0.14976	109.906	20.61	0.25	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	672.60580	0.67261	583.05700	0.58306	672.606	20.61	0.75	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.33280	14.33280	14.46230			18.47	0.00	0.00	0	0.00
\$ / R	On 20/11/2018	Any day expiry			14.33460	14.33460	14.46410			18.54	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry			14.33830	14.33830	14.46780			18.60	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.34010	14.34010	14.46970			18.64	0.00	0.00	0	0.00
\$ / R	On 28/11/2018	Any day expiry			14.34920	14.34920	14.47900			18.49	0.00	0.00	0	166.00
\$ / R	On 29/11/2018	Any day expiry			14.35100	14.35100	14.48080			18.51	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.35290	14.35290	14.48270			18.53	0.00	0.00	0	6,324.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	11.13400	0.01113	8.65650	0.00866	11.134	16.94	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	117.22870	0.11723	92.15530	0.09216	117.229	17.47	0.24	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	131.94800	0.13195	104.45440	0.10445	131.948	17.57	0.26	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	487.94370	0.48794	578.05860	0.57806	487.944	18.01	0.64	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	293.02600	0.29303	243.63120	0.24363	293.026	18.34	0.44	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	371.51340	0.37151	449.01660	0.44902	371.513	18.44	0.54	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	196.75230	0.19675	243.56350	0.24356	196.752	19.95	0.33	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	191.73390	0.19173	237.59770	0.23760	191.734	20.01	0.32	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	12.96620	0.01297	18.80270	0.01880	12.966	24.18	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	5.30920	0.00531	7.66850	0.00767	5.309	25.32	0.01	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.36200	14.36200	14.49200			18.42	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,185.74980	1.18575	1,081.25210	1.08125	1,185.750	21.60	0.83	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.36380	14.36380	14.49380			18.43	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 06/12/2018	Any day expiry	13.90	Put	164.21870	0.16422	133.03040	0.13303	164.219	17.59	0.29	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	337.09610	0.33710	284.78930	0.28479	337.096	18.34	0.46	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	733.66430	0.73366	647.77970	0.64778	733.664	20.07	0.69	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,057.65300	1.05765	957.90310	0.95790	1,057.653	21.18	0.79	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			14.36560	14.36560	14.49570	14.49570		18.46	0.00	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.37290	14.37290	14.50310	14.50310		18.34	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	102.92630	0.10293	82.71360	0.08271	102.926	17.05	0.20	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	163.02310	0.16302	132.96540	0.13297	163.023	17.44	0.28	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	176.72970	0.17673	215.37080	0.21537	176.730	20.40	0.27	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	87.83750	0.08784	109.34310	0.10934	87.838	22.00	0.15	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.37470	14.37470	14.50500	14.50500		18.36	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.37830	14.37830	14.50870	14.50870		18.52	0.00	790,590,825.50	54,985	829,776.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	2.49740	0.00250	2.67790	0.00268	2.497	22.52	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	2.89330	0.00289	3.05440	0.00305	2.893	22.00	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	3.54480	0.00354	3.66260	0.00366	3.545	21.30	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	4.06580	0.00407	4.14070	0.00414	4.066	20.83	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	4.17970	0.00418	4.24420	0.00424	4.180	20.73	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	4.67060	0.00467	4.68810	0.00469	4.671	20.36	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	5.37410	0.00537	5.31610	0.00532	5.374	19.89	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	5.76830	0.00577	5.66460	0.00566	5.768	19.66	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	6.94980	0.00695	6.69600	0.00670	6.950	19.04	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	8.27890	0.00828	7.83670	0.00784	8.279	18.48	0.02	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,886.57890	1.88658	2,016.53670	2.01654	1,886.579	18.48	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	10.04300	0.01004	9.32600	0.00933	10.043	17.87	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	10.82880	0.01083	9.98170	0.00998	10.829	17.64	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	12.04580	0.01205	10.98920	0.01099	12.046	17.31	0.03	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	16.44660	0.01645	14.56740	0.01457	16.447	16.37	0.04	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	19.40560	0.01941	15.65830	0.01566	19.406	16.42	0.05	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,397.70560	1.39771	1,524.35830	1.52436	1,397.706	16.42	0.95	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	22.78050	0.02278	16.84350	0.01684	22.781	16.48	0.06	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	26.61110	0.02661	19.87710	0.01988	26.611	16.53	0.07	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,214.09710	1.21410	1,335.95320	1.33595	1,214.097	16.64	0.92	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	37.90040	0.03790	28.95860	0.02896	37.900	16.66	0.09	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	41.23520	0.04124	31.67310	0.03167	41.235	16.69	0.09	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,169.53520	1.16954	1,290.37310	1.29037	1,169.535	16.69	0.91	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	49.89730	0.04990	38.77990	0.03878	49.897	16.76	0.11	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	51.24000	0.05124	39.88840	0.03989	51.240	16.77	0.11	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	997.88150	0.99788	1,113.86840	1.11387	997.881	16.90	0.86	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	69.58150	0.06958	55.16840	0.05517	69.581	16.90	0.14	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	78.51640	0.07852	62.69420	0.06269	78.516	16.95	0.16	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	956.81640	0.95682	1,071.39420	1.07139	956.816	16.95	0.84	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	98.86940	0.09887	79.99840	0.08000	98.869	17.06	0.19	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	117.68330	0.11768	96.15880	0.09616	117.683	17.15	0.21	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	122.75410	0.12275	100.53960	0.10054	122.754	17.17	0.22	0.00	0	7,300.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	136.82900		0.13683		112.10450	0.11210	136.829	17.26	0.24	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	148.83040		0.14883		122.00550	0.12201	148.830	17.34	0.25	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	151.93460		0.15193		124.57460	0.12457	151.935	17.36	0.26	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	730.23460		0.73023		833.27460	0.83327	730.235	17.36	0.74	1,070,515.53	100	3,164.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	185.28940		0.18529		153.23440	0.15323	185.289	17.55	0.29	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	631.86490		0.63186		727.76000	0.72776	631.865	17.65	0.69	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	222.91180		0.22291		185.90280	0.18590	222.912	17.75	0.33	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	601.21180		0.60121		694.60280	0.69460	601.212	17.75	0.67	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	264.83240		0.26483		222.68050	0.22268	264.832	17.94	0.37	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	273.73170		0.27373		230.53250	0.23053	273.732	17.98	0.38	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	526.54330		0.52654		613.22290	0.61322	526.543	18.00	0.61	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	287.39840		0.28740		242.62440	0.24262	287.398	18.03	0.39	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	292.03980		0.29204		246.73750	0.24674	292.040	18.05	0.40	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	489.32850		0.48933		572.30750	0.57231	489.328	18.13	0.59	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	311.02850		0.31103		263.60750	0.26361	311.028	18.13	0.41	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	330.68800		0.33069		281.14110	0.28114	330.688	18.21	0.43	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	464.00780		0.46401		544.32950	0.54433	464.008	18.23	0.57	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	361.42510		0.36143		308.68090	0.30868	361.425	18.32	0.46	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	377.34870		0.37735		323.00440	0.32300	377.349	18.38	0.47	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	425.64870		0.42565		501.70440	0.50170	425.649	18.38	0.53	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	388.16710		0.38817		332.75560	0.33276	388.167	18.42	0.47	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	416.46710		0.41647		491.45560	0.49146	416.467	18.42	0.53	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	410.28080		0.41028		352.74560	0.35275	410.281	18.50	0.49	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	394.20870		0.39421		466.54310	0.46654	394.209	18.52	0.51	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	377.86700		0.37787		447.33410	0.44733	377.867	18.63	0.49	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	354.50400		0.35450		419.70390	0.41970	354.504	18.80	0.47	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	476.20400		0.47620		411.00390	0.41100	476.204	18.80	0.53	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	482.44230		0.48244		416.73120	0.41673	482.442	18.82	0.54	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	540.20400		0.54020		469.97480	0.46997	540.204	19.08	0.57	0.00	0	3,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	318.50400		0.31850		378.67480	0.37867	318.504	19.08	0.43	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	315.09890		0.31510		374.77840	0.37478	315.099	19.10	0.43	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	311.72600		0.31173		370.91630	0.37092	311.726	19.13	0.42	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	587.07300		0.58707		513.45180	0.51345	587.073	19.27	0.59	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	285.95440		0.28595		341.31460	0.34131	285.954	19.36	0.40	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	635.54630		0.63555		558.64710	0.55865	635.546	19.47	0.62	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	642.59570		0.64260		565.24070	0.56524	642.596	19.50	0.62	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	270.89570		0.27090		323.94070	0.32394	270.896	19.50	0.38	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	678.30450		0.67830		598.69530	0.59870	678.304	19.64	0.64	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	256.60450		0.25660		307.39530	0.30740	256.605	19.64	0.36	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	245.70190		0.24570		294.73800	0.29474	245.702	19.75	0.35	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	243.04900		0.24305		291.65310	0.29165	243.049	19.78	0.35	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	751.89570		0.75190		667.97990	0.66798	751.896	19.91	0.67	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	828.18330		0.82818		740.22980	0.74023	828.183	20.19	0.70	0.00	0	25,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	206.48330		0.20648		248.92980	0.24893	206.483	20.19	0.30	0.00	0	101,333.00

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	15.01	Call	204.25170	0.20425	246.30980	0.24631	204.252	20.22	0.30	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	187.24650	0.18725	226.29590	0.22630	187.247	20.45	0.28	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	185.22340	0.18522	223.91110	0.22391	185.223	20.47	0.28	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	175.22220	0.17522	212.35120	0.21235	175.222	20.60	0.27	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	987.46060	0.98746	892.69030	0.89269	987.461	20.73	0.75	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,028.51250	1.02851	932.29730	0.93230	1,028.513	20.86	0.76	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,070.05260	1.07005	972.29650	0.97230	1,070.053	20.98	0.77	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	137.28090	0.13728	167.87240	0.16787	137.281	21.16	0.22	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	124.28120	0.12428	152.40030	0.15240	124.281	21.39	0.20	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	121.56910	0.12157	149.16320	0.14916	121.569	21.44	0.19	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,240.61830	1.24062	1,137.29810	1.13730	1,240.618	21.49	0.81	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	118.91830	0.11892	145.99810	0.14600	118.918	21.49	0.19	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	117.61540	0.11762	144.44060	0.14444	117.615	21.52	0.19	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	107.71340	0.10771	132.58290	0.13258	107.713	21.72	0.17	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	106.53830	0.10654	131.17270	0.13117	106.538	21.75	0.17	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	105.37670	0.10538	129.77950	0.12978	105.377	21.77	0.17	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	95.50150	0.09550	117.90220	0.11790	95.501	22.00	0.16	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	92.43140	0.09243	114.20050	0.11420	92.431	22.08	0.15	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,543.74210	1.54374	1,432.93740	1.43294	1,543.742	22.36	0.86	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	81.16140	0.08116	100.57110	0.10057	81.161	22.39	0.14	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	75.68170	0.07568	94.41160	0.09441	75.682	22.50	0.13	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	68.15260	0.06815	85.58290	0.08558	68.153	22.68	0.12	0.00	0	5,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	59.97540	0.05998	75.64280	0.07564	59.975	22.90	0.10	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	57.92400	0.05792	73.14080	0.07314	57.924	22.95	0.10	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	54.03520	0.05404	68.38830	0.06839	54.035	23.07	0.09	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	51.59220	0.05159	65.39680	0.06540	51.592	23.15	0.09	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	35.73390	0.03573	45.83420	0.04583	35.734	23.78	0.07	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	27.24520	0.02725	35.24100	0.03524	27.245	24.25	0.05	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	21.80780	0.02181	28.39840	0.02840	21.808	24.64	0.04	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.38930	14.38930	14.51990	14.51990		18.41	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	198.85470	0.19885	166.17130	0.16617	198.855	17.48	0.30	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	376.06130	0.37606	323.50260	0.32350	376.061	18.22	0.45	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	762.99160	0.76299	680.38750	0.68039	762.992	19.74	0.66	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,077.47290	1.07747	981.14750	0.98115	1,077.473	20.77	0.76	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.39110	14.39110	14.52170	14.52170		18.41	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	44.17680	0.04418	34.67390	0.03467	44.177	16.65	0.09	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	56.92980	0.05693	45.27910	0.04528	56.930	16.74	0.12	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	326.85830	0.32686	385.28020	0.38528	326.858	19.10	0.42	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	298.39430	0.29839	352.79150	0.35279	298.394	19.33	0.39	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.40950	14.40950	14.54030	14.54030		18.10	0.00	0.00	0	3,714.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	32.33790	0.03234	28.42690	0.02843	32.338	16.27	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	183.29340	0.18329	152.68690	0.15269	183.293	17.03	0.27	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	545.67370	0.54567	627.04840	0.62705	545.674	17.78	0.58	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	371.09470	0.37109	320.27960	0.32028	371.095	17.83	0.43	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 31/12/2018	Any day expiry	14.96	Put	822.69720	0.82270	738.86940	0.73887	822.697	19.50	0.65	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	42.70270	0.04270	52.34520	0.05235	42.703	23.79	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	20.65090	0.02065	28.00650	0.02801	20.651	24.38	0.04	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.41320	14.41320	14.54400	14.54400		18.08	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.44280	14.44280	14.57380	14.57380		18.06	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	29.35230	0.02935	25.87910	0.02588	29.352	17.23	0.05	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.46480	14.46480	14.59600	14.59600		17.98	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.46660	14.46660	14.59780	14.59780		17.99	0.00	0.00	0	1,020.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	57.64570	0.05765	51.87560	0.05188	57.646	16.13	0.10	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	405.01490	0.40501	353.88690	0.35389	405.015	17.55	0.40	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	429.92720	0.42993	376.79340	0.37679	429.927	17.64	0.42	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	584.97490	0.58497	657.86690	0.65787	584.975	17.87	0.54	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	329.89490	0.32989	374.79890	0.37480	329.895	19.48	0.35	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	255.42490	0.25542	291.30400	0.29130	255.425	20.23	0.28	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.49000	14.49000	14.62160	14.62160		18.08	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.51700	14.51700	14.64910	14.64910		18.05	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	81.53090	0.08153	73.38860	0.07339	81.531	16.13	0.12	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	450.83780	0.45084	398.61820	0.39862	450.838	17.51	0.40	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	476.03630	0.47604	421.95300	0.42195	476.036	17.60	0.41	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	621.26880	0.62127	689.26200	0.68926	621.269	18.09	0.52	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	380.28360	0.38028	424.09850	0.42410	380.284	19.62	0.35	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	302.56960	0.30257	337.90270	0.33790	302.570	20.38	0.29	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.54940	14.54940	14.68210	14.68210		18.10	0.00	13,618,238.40	936	55,413.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	3.57720	0.00358	3.65990	0.00366	3.577	21.74	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	12.68900	0.01269	11.67940	0.01168	12.689	17.08	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	44.35930	0.04436	39.88890	0.03989	44.359	16.54	0.06	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	47.22180	0.04722	42.44330	0.04244	47.222	16.51	0.07	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	84.21340	0.08421	75.46620	0.07547	84.213	16.22	0.11	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	86.62010	0.08662	77.61640	0.07762	86.620	16.20	0.11	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	96.81720	0.09682	86.72980	0.08673	96.817	16.15	0.13	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	103.67250	0.10367	92.85970	0.09286	103.673	16.11	0.13	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	114.66540	0.11467	102.03320	0.10203	114.665	16.09	0.14	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	120.42480	0.12042	106.18430	0.10618	120.425	16.12	0.15	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	141.09900	0.14110	121.01930	0.12102	141.099	16.22	0.17	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	159.32950	0.15933	137.22000	0.13722	159.330	16.30	0.18	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	166.56590	0.16657	143.67940	0.14368	166.566	16.33	0.19	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	192.29740	0.19230	166.72900	0.16673	192.297	16.43	0.21	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	203.29830	0.20330	176.61890	0.17662	203.298	16.46	0.22	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	217.62510	0.21763	189.53540	0.18954	217.625	16.51	0.23	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	232.60490	0.23260	203.07030	0.20307	232.605	16.56	0.24	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	257.93840	0.25794	226.03790	0.22604	257.938	16.64	0.26	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	264.53810	0.26454	232.03680	0.23204	264.538	16.66	0.27	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	271.24460	0.27124	238.13880	0.23814	271.245	16.68	0.27	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	281.50540	0.28151	247.48300	0.24748	281.505	16.71	0.28	0.00	0	17,981.00

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	13.79	Put	295.55980		0.29556		260.31040	0.26031	295.560	16.75	0.29	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	322.76040		0.32276		283.76440	0.28376	322.760	16.87	0.31	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	339.09650		0.33910		297.74560	0.29775	339.097	16.94	0.32	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	381.94660		0.38195		335.83730	0.33584	381.947	17.12	0.34	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	399.88190		0.39988		352.37160	0.35237	399.882	17.19	0.35	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	476.11270		0.47611		422.99440	0.42299	476.113	17.47	0.39	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	516.86200		0.51686		460.96500	0.46096	516.862	17.62	0.41	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	776.71550		0.77672		852.83070	0.85283	776.716	17.65	0.58	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	553.91550		0.55392		495.61030	0.49561	553.916	17.74	0.43	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	603.43290		0.60343		542.06960	0.54207	603.433	17.90	0.45	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	609.06190		0.60906		547.36510	0.54737	609.062	17.92	0.45	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	695.50310		0.69550		765.49920	0.76550	695.503	17.98	0.54	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	686.98620		0.68699		756.31460	0.75631	686.986	18.01	0.53	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	637.58620		0.63759		574.21460	0.57421	637.586	18.01	0.47	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	654.99960		0.65500		590.63240	0.59063	655.000	18.07	0.47	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	672.68810		0.67269		607.27750	0.60728	672.688	18.12	0.48	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	727.41610		0.72742		658.55220	0.65855	727.416	18.30	0.50	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	784.02580		0.78403		712.01220	0.71201	784.026	18.47	0.52	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	829.30960		0.82931		755.12050	0.75512	829.310	18.61	0.54	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	835.86850		0.83587		761.36870	0.76137	835.869	18.63	0.54	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	842.44530		0.84245		767.63940	0.76764	842.445	18.65	0.54	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	849.04710		0.84905		773.93630	0.77394	849.047	18.67	0.54	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	509.92940		0.50993		563.08250	0.56308	509.929	18.96	0.43	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	985.35890		0.98536		904.38900	0.90439	985.359	19.06	0.58	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,027.78330		1.02778		945.14770	0.94515	1,027.783	19.18	0.60	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,042.07510		1.04208		958.89240	0.95889	1,042.075	19.22	0.60	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,049.24680		1.04925		965.79210	0.96579	1,049.247	19.23	0.60	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	457.51780		0.45752		505.69120	0.50569	457.518	19.31	0.39	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,092.66230		1.09266		1,007.60490	1.00760	1,092.662	19.35	0.61	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,099.96270		1.09996		1,014.63810	1.01464	1,099.963	19.37	0.62	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,188.91230		1.18891		1,100.48140	1.10048	1,188.912	19.61	0.64	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	387.52030		0.38752		428.41240	0.42841	387.520	19.87	0.34	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	385.25950		0.38526		425.93380	0.42593	385.259	19.89	0.34	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	376.36390		0.37636		416.17840	0.41618	376.364	19.97	0.33	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	372.00350		0.37200		411.39470	0.41139	372.003	20.01	0.33	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	367.70050		0.36770		406.67280	0.40667	367.701	20.05	0.32	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	343.04260		0.34304		379.59530	0.37960	343.043	20.29	0.31	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	314.85790		0.31486		348.59360	0.34859	314.858	20.59	0.28	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	311.30810		0.31131		344.68540	0.34469	311.308	20.63	0.28	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	300.93440		0.30093		333.26310	0.33326	300.934	20.75	0.27	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	282.95960		0.28296		313.45240	0.31345	282.960	20.97	0.26	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	261.79790		0.26180		291.80670	0.29181	261.798	21.18	0.24	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	236.70190		0.23670		264.23310	0.26423	236.702	21.45	0.22	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	225.82740		0.22583		252.15560	0.25216	225.827	21.58	0.21	0.00	0	134,750.00

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	16.58	Call	201.01260	0.20101	224.55460	0.22455	201.013	21.90	0.19	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	198.70520	0.19871	221.98650	0.22199	198.705	21.93	0.19	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	161.95160	0.16195	180.99110	0.18099	161.952	22.51	0.16	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	161.04990	0.16105	179.98310	0.17998	161.050	22.52	0.16	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	156.62390	0.15662	175.03910	0.17504	156.624	22.60	0.15	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	151.49790	0.15150	169.30980	0.16931	151.498	22.70	0.15	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	150.66390	0.15066	168.37660	0.16838	150.664	22.71	0.15	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	149.83310	0.14983	167.44710	0.16745	149.833	22.73	0.15	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	139.52530	0.13953	155.91640	0.15592	139.525	22.94	0.14	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	134.32260	0.13432	150.09240	0.15009	134.323	23.05	0.13	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	121.51080	0.12151	134.81390	0.13481	121.511	23.41	0.12	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	101.03230	0.10103	109.36290	0.10936	101.032	24.65	0.10	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	88.59610	0.08860	95.53860	0.09554	88.596	25.64	0.09	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.56560	14.56560	14.69860	14.69860		18.10	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	394.13900	0.39414	347.85190	0.34785	394.139	17.12	0.34	0.00	0	50,000.00
\$ / R	On 29/03/2019	Any day expiry			14.56920	14.56920	14.70220	14.70220		18.11	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	105.57340	0.10557	94.51490	0.09451	105.573	16.14	0.13	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	491.77310	0.49177	438.60820	0.43861	491.773	17.49	0.39	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	517.06820	0.51707	462.20610	0.46221	517.068	17.58	0.40	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	654.01570	0.65402	717.84900	0.71785	654.016	18.34	0.50	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	422.48300	0.42248	464.81900	0.46482	422.483	19.79	0.35	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	346.61500	0.34661	381.44880	0.38145	346.615	20.50	0.30	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.57640	14.57640	14.70960	14.70960		18.17	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.62690	14.62690	14.76070	14.76070		18.20	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	129.72090	0.12972	114.44160	0.11444	129.721	16.11	0.14	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,383.10390	1.38310	1,488.57990	1.48858	1,383.104	16.47	0.77	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	528.34520	0.52835	475.81930	0.47582	528.345	17.41	0.38	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	553.75500	0.55376	499.61770	0.49962	553.755	17.50	0.39	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	683.60400	0.68360	745.19000	0.74519	683.604	18.54	0.48	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	461.42850	0.46143	503.65420	0.50365	461.428	19.92	0.35	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	389.28690	0.38929	424.82410	0.42482	389.287	20.56	0.30	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.68290	14.68290	14.81690	14.81690		18.28	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	149.82840	0.14983	131.73410	0.13173	149.828	16.02	0.15	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	562.33150	0.56233	510.04380	0.51004	562.332	17.42	0.38	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	587.81260	0.58781	534.04020	0.53404	587.813	17.50	0.39	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	711.78410	0.71178	771.20840	0.77121	711.784	18.80	0.47	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	497.55840	0.49756	539.35810	0.53936	497.558	20.12	0.35	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	425.38800	0.42539	461.01350	0.46101	425.388	20.74	0.31	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.68830	14.68830	14.82230	14.82230		18.26	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.70810	14.70810	14.84220	14.84220		18.28	0.00	0.00	0	19,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	8.03440	0.00803	8.29140	0.00829	8.034	17.83	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	48.48430	0.04848	39.37760	0.03938	48.484	15.07	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	109.88910	0.10989	93.72800	0.09373	109.889	15.67	0.12	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	154.31950	0.15432	134.06740	0.13407	154.320	15.97	0.15	0.00	0	911.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	158.68350	0.15868	138.05680	0.13806	158.684	15.99	0.15	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	217.60530	0.21761	192.36310	0.19236	217.605	16.30	0.19	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	409.54620	0.40955	371.29160	0.37129	409.546	16.88	0.30	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	429.30900	0.42931	389.75590	0.38976	429.309	16.93	0.31	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,199.50810	1.19951	1,290.51230	1.29051	1,199.508	17.05	0.67	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	981.18050	0.98118	1,056.22540	1.05623	981.181	17.80	0.58	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	912.11260	0.91211	982.84930	0.98285	912.113	18.07	0.55	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	813.48430	0.81348	748.80190	0.74880	813.484	18.16	0.46	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	817.45280	0.81745	882.50690	0.88251	817.453	18.47	0.51	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	588.73060	0.58873	636.83570	0.63684	588.731	19.66	0.39	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	571.10180	0.57110	617.65030	0.61765	571.102	19.78	0.38	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	528.58400	0.52858	571.74050	0.57174	528.584	20.08	0.36	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	502.35660	0.50236	543.38450	0.54338	502.357	20.29	0.34	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	485.75130	0.48575	525.41610	0.52542	485.751	20.42	0.33	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	224.65570	0.22466	241.22730	0.24123	224.656	23.42	0.17	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.71900	14.71900	14.85310	14.85310		18.27	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	872.78450	0.87278	806.07770	0.80608	872.784	18.30	0.47	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	300.85590	0.30086	327.45880	0.32746	300.856	22.11	0.22	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.73340	14.73340	14.86760	14.86760		18.35	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	165.14860	0.16515	144.94980	0.14495	165.149	15.90	0.15	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	589.74940	0.58975	536.76230	0.53676	589.749	17.41	0.37	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	615.26200	0.61526	560.91840	0.56092	615.262	17.50	0.38	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	733.54880	0.73355	791.24770	0.79125	733.549	19.01	0.46	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	525.78360	0.52578	567.49210	0.56749	525.784	20.29	0.35	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	454.53830	0.45454	491.47240	0.49147	454.538	20.86	0.31	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.73890	14.73890	14.87300	14.87300		18.32	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.74250	14.74250	14.87670	14.87670		18.34	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	293.89980	0.29390	264.65600	0.26466	293.900	16.54	0.23	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	442.49070	0.44249	479.18240	0.47918	442.491	20.99	0.30	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.79330	14.79330	14.92780	14.92780		18.39	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	181.68420	0.18168	157.86610	0.15787	181.684	15.77	0.16	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	618.58610	0.61859	566.39550	0.56640	618.586	17.40	0.37	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	644.07300	0.64407	590.62030	0.59062	644.073	17.49	0.37	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	763.06290	0.76306	820.25770	0.82026	763.063	19.20	0.45	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	560.55130	0.56055	603.03080	0.60303	560.551	20.43	0.35	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	489.45300	0.48945	528.42890	0.52843	489.453	20.94	0.31	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.79510	14.79510	14.92960	14.92960		18.39	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.81720	14.81720	14.95190	14.95190		18.38	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	778.27370	0.77827	719.39400	0.71939	778.274	17.86	0.41	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	545.46170	0.54546	586.50490	0.58650	545.462	20.68	0.33	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.84860	14.84860	14.98350	14.98350		18.45	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	195.14190	0.19514	167.16080	0.16716	195.142	15.66	0.16	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	642.71610	0.64272	592.44680	0.59245	642.716	17.41	0.36	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	668.18080	0.66818	614.99650	0.61500	668.181	17.49	0.37	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	782.40920	0.78241	838.35790	0.83836	782.409	19.41	0.44	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	586.14980	0.58615	628.25710	0.62826	586.150	20.61	0.34	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	514.12420	0.51412	552.83910	0.55284	514.124	21.08	0.31	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.85410	14.85410	14.98910	14.98910		18.43	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.85960	14.85960	14.99470	14.99470		18.44	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	283.06340	0.28306	299.55890	0.29956	283.063	24.70	0.17	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.87990	14.87990	15.01510	15.01510		18.49	0.00	0.00	0	19,899.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	14.38160	0.01438	14.71630	0.01472	14.382	16.62	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	88.58160	0.08858	70.51560	0.07052	88.582	14.36	0.09	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	524.16920	0.52417	483.42680	0.48343	524.169	17.08	0.31	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	549.43870	0.54944	507.27320	0.50727	549.439	17.13	0.32	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	601.99720	0.60200	556.96110	0.55696	601.997	17.25	0.34	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	624.68820	0.62469	578.44650	0.57845	624.688	17.29	0.35	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	659.24910	0.65925	609.29840	0.60930	659.249	17.40	0.36	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	721.29570	0.72130	667.17040	0.66717	721.296	17.59	0.38	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	941.13290	0.94113	878.42850	0.87843	941.133	18.20	0.44	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,364.46360	1.36446	1,289.12120	1.28912	1,364.464	19.16	0.54	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	812.86250	0.81286	869.40980	0.86941	812.863	19.40	0.44	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,490.04710	1.49005	1,411.20180	1.41120	1,490.047	19.41	0.56	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	726.03060	0.72603	776.61130	0.77661	726.031	19.86	0.40	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	458.99510	0.45900	493.49990	0.49350	458.995	21.67	0.27	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	403.03550	0.40304	433.98490	0.43398	403.036	22.18	0.24	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	377.85360	0.37785	407.17610	0.40718	377.854	22.45	0.23	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	369.54440	0.36954	397.55090	0.39755	369.544	22.56	0.22	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	340.37820	0.34038	364.65400	0.36465	340.378	23.22	0.20	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	327.41530	0.32742	350.79370	0.35079	327.415	23.54	0.20	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	316.70010	0.31670	339.33670	0.33934	316.700	23.84	0.19	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	314.13230	0.31413	336.59290	0.33659	314.132	23.91	0.19	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	277.92520	0.27793	297.86360	0.29786	277.925	25.09	0.16	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.90560	14.90560	15.04110	15.04110		18.48	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	209.62480	0.20962	180.31920	0.18032	209.625	15.61	0.16	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	664.36840	0.66437	616.16320	0.61616	664.368	17.38	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	689.77840	0.68978	638.69810	0.63870	689.778	17.46	0.36	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	807.81940	0.80782	863.17440	0.86317	807.819	19.54	0.43	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	614.14620	0.61415	657.44240	0.65744	614.146	20.69	0.34	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	540.12480	0.54012	579.22430	0.57922	540.125	21.18	0.31	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.90930	14.90930	15.04490	15.04490		18.48	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.96380	14.96380	15.10000	15.10000		18.56	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	225.50410	0.22550	196.27330	0.19627	225.504	15.63	0.17	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	686.85360	0.68685	640.17220	0.64017	686.854	17.41	0.35	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	712.23150	0.71223	662.86140	0.66286	712.231	17.49	0.36	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	828.35100	0.82835	882.53200	0.88253	828.351	19.77	0.42	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	638.99340	0.63899	682.55140	0.68255	638.993	20.87	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	567.53260	0.56753	606.83800	0.60684	567.533	21.35	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 29/11/2019	Any day expiry		15.02180	15.02180		15.15830	15.15830		18.70	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	241.72480	0.24172	210.52210	0.21052	241.725	15.71	0.17	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	709.25540	0.70926	661.91180	0.66191	709.255	17.50	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	733.19090	0.73319	684.81760	0.68482	733.191	17.56	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	857.80770	0.85781	910.96050	0.91096	857.808	20.02	0.42	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	670.38670	0.67039	713.25660	0.71326	670.387	21.09	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	600.59800	0.60060	639.29800	0.63930	600.598	21.57	0.31	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry		15.02780	15.02780		15.16430	15.16430		18.75	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future		15.04970	15.04970		15.18650	15.18650		18.79	0.00	0.00	0	2,200.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	51.12940	0.05113	46.80620	0.04681	51.129	14.11	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	486.45250	0.48645	447.40440	0.44740	486.453	16.97	0.27	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	609.47950	0.60948	647.55970	0.64756	609.479	21.70	0.31	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	343.52550	0.34353	375.03630	0.37504	343.526	25.10	0.18	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry		15.08570	15.08570		15.22270	15.22270		18.87	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	259.24190	0.25924	227.92170	0.22792	259.242	15.80	0.17	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	731.76650	0.73177	682.91120	0.68291	731.766	17.58	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	756.04370	0.75604	705.99750	0.70600	756.044	17.64	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	886.86580	0.88687	939.22270	0.93922	886.866	20.25	0.42	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	704.11810	0.70412	746.54610	0.74655	704.118	21.28	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	635.63460	0.63563	674.33520	0.67434	635.635	21.75	0.31	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry		15.08970	15.08970		15.22670	15.22670		18.88	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		15.14760	15.14760		15.28500	15.28500		18.98	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		15.20960	15.20960		15.34740	15.34740		19.06	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future		15.23760	15.23760		15.37550	15.37550		19.12	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry		15.27150	15.27150		15.40970	15.40970		19.14	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		15.32550	15.32550		15.46400	15.46400		19.25	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		15.39340	15.39340		15.53240	15.53240		19.32	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.41340	15.41340		15.55250	15.55250		19.32	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		15.50530	15.50530		15.64500	15.64500		19.42	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.60120	15.60120		15.74160	15.74160		19.50	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		14.37830	14.37830		14.50870	14.50870		18.52	0.00	0.00	0	320.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.54940	14.54940		14.68210	14.68210		18.10	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.70810	14.70810		14.84220	14.84220		18.28	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		14.87990	14.87990		15.01510	15.01510		18.49	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		15.04970	15.04970		15.18650	15.18650		18.79	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry		18.65860	18.65860		18.91800	18.91800		17.45	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future		18.70340	18.70340		18.96370	18.96370		17.36	0.00	7,743,207.60	414	440,006.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	277.22740	0.27723	371.31400	0.37131	277.227	18.08	0.34	0.00	0	200.00
£ / R	On 18/03/2019	Foreign Exchange Future		19.02430	19.02430		19.29270	19.29270		17.14	0.00	0.00	0	8,144.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	383.03970	0.38304	317.36210	0.31736	383.040	16.91	0.28	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	921.35880	0.92136	785.93010	0.78593	921.359	17.29	0.51	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	480.70650	0.48071	571.88430	0.57188	480.707	17.91	0.35	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 18/03/2019	Foreign Exchange Future	20.18	Call	435.08090	0.43508	516.98810	0.51699	435.081	18.09	0.32	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	214.13600	0.21414	257.30750	0.25731	214.136	19.26	0.18	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.32150	19.32150	19.59340	19.59340		17.64	0.00	0.00	0	5,506.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.64750	19.64750	19.92370	19.92370		18.11	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.97220	19.97220	20.25240	20.25240		18.60	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.33100	20.33100	20.61510	20.61510		19.07	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12790	0.12790	0.12945	0.12945		23.58	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13051	0.13051	0.13211	0.13211		22.81	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13296	0.13296	0.13460	0.13460		22.32	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			16.51250	16.51250	16.67690	16.67690		16.95	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.55990	16.55990	16.72530	16.72530		16.96	0.00	1,043,273.70	63	106,648.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.90550	16.90550	17.07610	17.07610		16.78	0.00	253,582.50	15	36,311.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	177.88890	0.17789	150.04650	0.15005	177.889	15.22	0.19	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,196.64860	1.19665	1,325.96140	1.32596	1,196.649	15.50	0.73	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	988.94070	0.98894	888.18170	0.88818	988.941	17.50	0.57	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	158.79090	0.15879	183.08320	0.18308	158.791	21.07	0.14	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.22870	17.22870	17.40370	17.40370		17.10	0.00	0.00	0	4,906.00
€ / R	On 14/08/2019	Any day expiry			17.46070	17.46070	17.63850	17.63850		17.21	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	817.46540	0.81747	737.86580	0.73787	817.465	16.60	0.40	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	511.94380	0.51194	554.63390	0.55463	511.944	20.00	0.29	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.58650	17.58650	17.76680	17.76680		17.30	0.00	25,113,522.00	1,428	8,262.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.89900	17.89900	18.08100	18.08100		17.50	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.29940	18.29940	18.48850	18.48850		17.75	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.08000	98.08000	98.16000	98.16000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			590.18200	590.18200	589.06100	589.06100			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			601.52800	601.52800	600.38600	600.38600			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			611.52600	611.52600	610.36500	610.36500			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			622.63000	622.63000	621.45600	621.45600			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			679.91200	679.91200	677.95300	677.95300			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			692.98300	692.98300	690.98800	690.98800			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			704.50100	704.50100	702.47300	702.47300			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			717.29300	717.29300	715.23700	715.23700			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			614.79300	614.79300	612.28000	612.28000			0.00	1,444,763,550.00	235	590.00
ALBI	On 07/02/2019	Index Future			626.61300	626.61300	624.05200	624.05200			0.00	1,472,540,550.00	235	748.00
ALBI	On 02/05/2019	Index Future			637.02700	637.02700	634.42400	634.42400			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			648.59500	648.59500	645.95200	645.95200			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.19970	10.19970	10.35270	10.35270		14.29	0.00	112,196.70	11	32,165.00

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
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.33500		10.33500		10.49000	10.49000		14.03	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.46500		10.46500		10.62210	10.62210		14.33	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.60840		10.60840		10.76780	10.76780		14.70	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.75150		10.75150		10.91450	10.91450		15.16	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	10.91090		10.91090		11.07550	11.07550		15.58	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.99010		10.99010		11.07850	11.07850		15.26	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.14300		11.14300		11.23330	11.23330		14.96	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	11.28090		11.28090		11.37490	11.37490		15.51	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.29880		11.29880		11.39400	11.39400		15.82	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.44880		11.44880		11.54310	11.54310		16.21	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.59870		11.59870		11.69330	11.69330		16.47	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.48460		14.48460		14.62540	14.62540		16.95	0.00	0.00	0	1,748.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.80330		14.80330		14.94940	14.94940		17.29	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.10120		15.10120		15.25120	15.25120		17.92	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.43160		15.43160		15.58590	15.58590		18.40	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.71600		15.71600		15.87310	15.87310		18.59	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	16.37490		16.37490		16.54010	16.54010		19.06	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.06600		2.06600		2.08910	2.08910		16.09	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.08340		2.08340		2.10660	2.10660		16.05	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.10050		2.10050		2.12390	2.12390		16.15	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	124.45380		124.45380		189.41800	189.41800			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.24250		2.24250		2.26640	2.26640		16.59	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.29070		2.29070		2.31460	2.31460		16.25	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.33650		2.33650		2.36110	2.36110		16.60	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.37870		2.37870		2.40360	2.40360		16.98	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.52050		2.52050		2.54700	2.54700		17.66	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.59090		2.59090		2.61920	2.61920		18.21	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future	11.18181		74.66922		11.23846	74.34572			0.00	149,338,440.00	2,000	7,037.00

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
ES33	On 07/02/2019	Bond Future		11.32262	76.10466		11.38152	75.77517			0.00	37,595,702.04	494	494.00
ES33	On 02/05/2019	Bond Future		11.44220	73.57998		11.50310	73.24509			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		11.57366	74.91550		11.63665	74.57555			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		11.40086	76.71492		11.46746	76.28583			0.00	610,420,618.44	7,957	0.00
ES42	On 07/02/2019	Bond Future		11.53349	78.18970		11.60271	77.75259			0.00	404,162,559.30	5,169	5,169.00
ES42	On 02/05/2019	Bond Future		11.65171	75.22904		11.72336	74.78475			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.77858	76.59424		11.85274	76.14291			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 01/11/2018	GOVI		608.72700	608.72700		606.07700	606.07700			0.00	182,618,100.00	30	105.00
GOVI	On 07/02/2019	GOVI		620.42900	620.42900		617.73000	617.73000			0.00	192,332,990.00	31	357.00
GOVI	On 02/05/2019	GOVI		630.74100	630.74100		627.99700	627.99700			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		642.19500	642.19500		639.40800	639.40800			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.83630	1.83630		1.85250	1.85250		18.57	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.86050	1.86050		1.87690	1.87690		17.97	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.88290	1.88290		1.89950	1.89950		18.45	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.78169	132.78169		132.76173	132.76173			0.00	2,788,415.49	21	529.00
I2025	On 07/02/2019	Bond Future		133.95370	133.95370		133.93294	133.93294			0.00	2,813,027.70	21	21.00
I2025	On 02/05/2019	Bond Future		136.19981	136.19981		136.17963	136.17963			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		138.65172	138.65172		138.63352	138.63352			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		100.77966	100.77966		100.76433	100.76433			0.00	158,022,506.88	1,568	1,648.00
I2029	On 07/02/2019	Bond Future		102.74276	102.74276		102.72684	102.72684			0.00	161,100,647.68	1,568	2,954.00
I2029	On 02/05/2019	Bond Future		103.39310	103.39310		103.37750	103.37750			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		105.28973	105.28973		105.27573	105.27573			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		103.11408	103.11408		103.09820	103.09820			0.00	944,112,516.48	9,156	603.00
I2033	On 07/02/2019	Bond Future		105.12269	105.12269		105.10611	105.10611			0.00	962,503,349.64	9,156	5,770.00
I2033	On 02/05/2019	Bond Future		105.74077	105.74077		105.72460	105.72460			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		107.68053	107.68053		107.66595	107.66595			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		122.67806	122.67806		122.84458	122.84458			0.00	440,046,201.22	3,587	2,886.00
I2038	On 07/02/2019	Bond Future		123.47652	123.47652		123.64576	123.64576			0.00	442,910,277.24	3,587	6,960.00
I2038	On 02/05/2019	Bond Future		125.54693	125.54693		125.72004	125.72004			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		127.79758	127.79758		127.97592	127.97592			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
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	116.92073		116.92073		116.90265	116.90265			0.00	71,321,645.30	610	2,927.00
I2046	On 07/02/2019	Bond Future	119.19844		119.19844		119.17936	119.17936			0.00	72,711,048.40	610	9,155.00
I2046	On 02/05/2019	Bond Future	119.51181		119.51181		119.49332	119.49332			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	121.70405		121.70405		121.68739	121.68739			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	122.78541		122.78541		122.76640	122.76640			0.00	254,411,369.52	2,072	2,795.00
I2050	On 07/02/2019	Bond Future	123.40570		123.40570		123.38604	123.38604			0.00	255,696,610.40	2,072	7,315.00
I2050	On 02/05/2019	Bond Future	125.47504		125.47504		125.45580	125.45580			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	125.95938		125.95938		125.94193	125.94193			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	253.85400		253.85400		253.74600	253.74600			0.00	0.00	0	407.00
IGOV	On 07/02/2019	Index Future	258.79900		258.79900		258.68800	258.68800			0.00	0.00	0	414.00
IGOV	On 02/05/2019	Index Future	263.13900		263.13900		263.02800	263.02800			0.00	0.00	0	0.00
IGOV	On 01/08/2019	Index Future	267.96700		267.96700		267.85800	267.85800			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	0.14100		0.14100		0.14260	0.14260			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.14000		0.14000		0.14230	0.14230			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13970		0.13970		0.14110	0.14110			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.75270		1.75270		1.77520	1.77520		15.14	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.78140		1.78140		1.80450	1.80450		15.10	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.80810		1.80810		1.83170	1.83170		15.48	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.43250		9.43250		9.56800	9.56800		15.00	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.55610		9.55610		9.69400	9.69400		14.65	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.67630		9.67630		9.81650	9.81650		15.06	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	9.80950		9.80950		9.95140	9.95140		15.38	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.30690		10.30690		10.45490	10.45490		16.35	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.46390		10.46390		10.61560	10.61560		16.72	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.34100		1.34100		1.35090	1.35090			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.34750		1.34750		1.35840	1.35840			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.35300		1.35300		1.36420	1.36420			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future	1.30080		1.30080		1.30710	1.30710			0.00	0.00	0	30.00

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			1.15170		1.15170		1.15280	1.15280			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.16190		1.16190		1.16310	1.16310			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.17140		1.17140		1.17260	1.17260			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.15668		111.51840		9.20290	111.24508		7.12	0.00	27,991,118.40	251	62,918.00
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	0.10000		0.00010		0.25000	0.00025	0.100	6.56	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,605.02000		1.60502	1,881.48000	1.88148	1,605.020	1,605.020	6.84	0.89	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	569.65000		0.56965	795.36000	0.79536	569.650	569.650	7.04	0.53	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.25313		108.35766	9.30168	108.07934			7.37	0.00	164,270,212.56	1,516	2,355.00
R186	On 07/02/2019	Bond Future	8.30	Call	150.84000		0.15084	136.55000	0.13655	150.840	150.840	6.72	0.08	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	291.07000		0.29107	264.94000	0.26494	291.070	291.070	6.82	0.14	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	631.08000		0.63108	580.10000	0.58010	631.080	631.080	7.05	0.26	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,196.83000		2.19683	2,382.82000	2.38282	2,196.830	2,196.830	7.28	0.57	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,784.26000		1.78426	1,667.83000	1.66783	1,784.260	1,784.260	7.38	0.52	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	573.68000		0.57368	654.31000	0.65431	573.680	573.680	8.00	0.21	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	553.60000		0.55360	632.19000	0.63219	553.600	553.600	8.02	0.20	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.33969		110.15832	9.39041	109.87548			7.33	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.62	Call	737.45000		0.73745	685.39000	0.68539	737.450	737.450	6.82	0.24	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.70	Call	866.13000		0.86613	807.05000	0.80705	866.130	866.130	6.89	0.27	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,961.74000		1.96174	1,852.99000	1.85299	1,961.740	1,961.740	7.29	0.46	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,241.20000		2.24120	2,121.92000	2.12192	2,241.200	2,241.200	7.37	0.50	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.96	Put	1,186.34000		1.18634	1,286.87000	1.28687	1,186.340	1,186.340	8.06	0.29	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.07	Put	1,051.84000		1.05184	1,143.82000	1.14382	1,051.840	1,051.840	8.20	0.26	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.43608		106.85949	9.48904	106.57307			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			301.43609		301.43609	301.25781	301.25781				0.00	478,981,947.01	1,589	3.00
R197	On 07/02/2019	Bond Future			299.96065		299.96065	299.77784	299.77784				0.00	476,637,472.85	1,589	2,350.00
R197	On 02/05/2019	Bond Future			304.99028		304.99028	304.80652	304.80652				0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.03169		303.03169	302.84984	302.84984				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			235.56208		235.56208	235.52568	235.52568				0.00	403,988,967.20	1,715	2,075.00
R202	On 07/02/2019	Bond Future			236.24821		236.24821	236.21029	236.21029				0.00	405,165,680.15	1,715	8,070.00
R202	On 02/05/2019	Bond Future			240.20948		240.20948	240.17279	240.17279				0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			240.60413		240.60413	240.57076	240.57076				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			8.50762		98.72644	8.55909	98.54687			3.88	0.00	987,264.40	10	37,310.00

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
R2023	On 07/02/2019	Bond Future			8.61485		100.62437		8.67037	100.44161		3.84	0.00	1,509,365.55	15	17,382.00
R2023	On 02/05/2019	Bond Future			8.70460		98.36934		8.76399	98.18364		4.28	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.80922		100.15497		8.87297	99.96729		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			9.57065		91.43773		9.62177	91.11666		9.68	0.00	0.00	0	49,318.00
R2030	On 07/02/2019	Bond Future			9.65931		89.18607		9.71246	88.85915		10.10	0.00	0.00	0	5,954.00
R2030	On 07/02/2019	Bond Future	8.90	Call	326.74000		0.32674	294.32000	0.29432		326.740	9.07	0.15	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	723.78000		0.72378	660.25000	0.66025		723.780	9.44	0.27	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,752.78000		1.75278	1,626.38000	1.62638		1,752.780	9.96	0.48	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,004.56000		2.00456	1,865.19000	1.86519		2,004.560	10.03	0.52	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	800.51000		0.80051	909.72000	0.90972		800.510	10.66	0.25	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.74022		90.66803		9.79523	90.33574		10.03	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future			9.83158		88.30908		9.88855	87.97204		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			9.76593		89.62665		9.81705	89.28033		10.91	0.00	0.00	0	38,628.00
R2032	On 07/02/2019	Bond Future			9.85660		91.34962		9.90963	90.99694		10.92	0.00	0.00	0	4,456.00
R2032	On 02/05/2019	Bond Future			9.93516		88.71249		9.98994	88.35398		11.27	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			10.02074		90.32266		10.07730	89.95885		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			9.91108		93.32099		9.96723	92.90084		11.61	0.00	0.00	0	43,318.00
R2035	On 07/02/2019	Bond Future			10.00302		95.11501		10.06124	94.68698		11.64	0.00	0.00	0	29,276.00
R2035	On 02/05/2019	Bond Future			10.07805		92.19827		10.13806	91.76328		12.06	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.16082		93.87182		10.22272	93.43018		12.63	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/11/2018	Bond Future			9.98029		89.91740		10.03637	89.49684		12.17	0.00	0.00	0	52,999.00
R2037	On 07/02/2019	Bond Future			10.06554		87.38597		10.12358	86.95758		12.81	0.00	0.00	0	11,591.00
R2037	On 02/05/2019	Bond Future			10.14207		88.83800		10.20187	88.40259		12.66	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.22779		86.19550		10.28946	85.75344		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			10.06527		93.10098		10.13139	92.57135		12.54	0.00	0.00	0	26,076.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.00000		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	0.00000		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	9.20	Call	0.01000		0.00001	0.02000	0.00002	0.010	0.010	11.25	0.00	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	120.66000		0.12066	110.25000	0.11025	120.660	120.660	12.24	0.13	0.00	0	1,770.00

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	10.00	Call	537.71000	0.53771	449.59000	0.44959	537.710	12.54	0.40	0.00	0	2,690.00
R2040	On 07/02/2019	Bond Future	10.15032		90.38020	10.21874	89.84067			13.23	0.00	0.00	0	2,384.00
R2040	On 02/05/2019	Bond Future	10.22648		91.88198	10.29697	91.33351			13.07	0.00	0.00	0	0.00
R2040	On 01/08/2019	Bond Future	10.31173		89.04445	10.38444	88.48733			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	10.06982		90.29531	10.13590	89.75809			13.12	0.00	0.00	0	33,576.00
R2044	On 07/02/2019	Bond Future	10.15111		87.64580	10.21944	87.09852			13.84	0.00	0.00	0	6,535.00
R2044	On 02/05/2019	Bond Future	10.22374		89.10217	10.29409	88.54585			13.69	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	10.30489		86.33927	10.37741	85.77413			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	10.05500		89.34743	10.11607	88.83869			13.52	0.00	0.00	0	91,415.00
R2048	On 07/02/2019	Bond Future	10.13774		91.06505	10.20092	90.54674			13.58	0.00	92,886,351.00	1,020	17,610.00
R2048	On 02/05/2019	Bond Future	10.20493		88.14439	10.26993	87.61753			14.12	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future	10.27865		89.74432	10.34557	89.20916			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	6.78297		102.75717	6.84360	102.68859			0.59	0.00	0.00	0	18,869.00
R207	On 07/02/2019	Bond Future	6.64307		101.08766	6.72171	101.01805			0.54	0.00	0.00	0	62.00
R207	On 02/05/2019	Bond Future	6.44111		102.76748	6.54660	102.69682			0.52	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future	5.87394		100.99208	6.03546	100.92157			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	7.69818		98.63490	7.72922	98.56894			1.74	0.00	0.00	0	29,067.00
R208	On 07/02/2019	Bond Future	7.76650		100.53108	7.80166	100.46411			1.78	0.00	0.00	0	176.00
R208	On 02/05/2019	Bond Future	7.82886		98.80205	7.86855	98.73408			1.92	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future	7.90279		100.59547	7.94792	100.52767			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	9.86458		70.84252	9.92058	70.48776			13.02	0.00	6,174,917,413.28	87,164	113,096.00
R209	On 01/11/2018	Bond Future	8.89	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.86	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	0.01000	0.00001	0.03000	0.00003	0.010	11.86	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,598.53000	2.59853	2,956.22000	2.95622	2,598.530	12.11	0.96	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	126.28000	0.12628	120.07000	0.12007	126.280	12.43	0.16	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	750.71000	0.75071	1,046.70000	1.04670	750.710	12.75	0.57	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	308.89000	0.30889	516.85000	0.51685	308.890	12.99	0.31	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	271.99000	0.27199	467.75000	0.46775	271.990	13.02	0.28	0.00	0	5,850.00

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 07/02/2019	Bond Future			9.94366		72.20438		10.00149	71.84298		13.08	0.00	6,281,492,242.48	86,996	87,230.00
R209	On 07/02/2019	Bond Future	9.04	Call	226.59000		0.22659		201.03000	0.20103	226.590	11.55	0.11	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	944.17000		0.94417		858.96000	0.85896	944.170	12.41	0.31	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,373.55000		1.37355		1,538.40000	1.53840	1,373.550	13.35	0.37	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.01164		70.25643		10.07112	69.88907		13.62	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			10.08513		71.53162		10.14629	71.15858		14.23	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future			186.02345		186.02345		185.99513	185.99513			0.00	101,568,803.70	546	1,706.00
R210	On 07/02/2019	Bond Future			189.64702		189.64702		189.61756	189.61756			0.00	99,754,332.52	526	1,238.00
R210	On 02/05/2019	Bond Future			190.27232		190.27232		190.24352	190.24352			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			193.76253		193.76253		193.73663	193.73663			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			155.65913		155.65913		155.63638	155.63638			0.00	0.00	0	2,920.00
R212	On 07/02/2019	Bond Future			156.53613		156.53613		156.51245	156.51245			0.00	0.00	0	1,526.00
R212	On 02/05/2019	Bond Future			159.16086		159.16086		159.13783	159.13783			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			162.00947		162.00947		161.98881	161.98881			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			9.66587		82.32078		9.71699	82.00649		10.62	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.75607		83.90333		9.80912	83.58324		10.62	0.00	0.00	0	1,609.00
R213	On 02/05/2019	Bond Future			9.82980		81.75044		9.88455	81.42511		11.05	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			9.91128		83.23435		9.96779	82.90429		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			10.02487		69.98693		10.09094	69.55422		13.89	0.00	4,479,163.52	64	23,730.00
R214	On 07/02/2019	Bond Future			10.10639		71.33243		10.17465	70.89156		13.96	0.00	0.00	0	3,972.00
R214	On 02/05/2019	Bond Future			10.17261		69.22395		10.24275	68.77588		14.52	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future			10.24517		70.48053		10.31732	70.02521		15.20	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			10.43220		10.43220		10.54680	10.54680		15.95	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future			10.58080		10.58080		10.69700	10.69700		15.63	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 14/06/2019	Foreign Exchange Future	10.72070		10.72070		10.83830	10.83830		15.78	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.46060		2.46060		2.46340	2.46340		22.91	0.00	0.00	0	10,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.35020		2.35020		2.35750	2.35750		22.84	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.25150		2.25150		2.25440	2.25440		23.09	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.17160		1.17160		1.17270	1.17270			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.11740		1.11740		1.11890	1.11890			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.07340		1.07340		1.07510	1.07510			0.00	0.00	0	0.00
Total for Derivatives :												23,839,648,856.28	294,477	11 935 341.00
Grand Total:												23,839,648,856.28	294,477	11 935 341.00