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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/10/2018

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 25/10/2018	Any day expiry	14.58380	14.58380		14.48750	14.48750		21.57	0.00	1,019,200.00	70	0.00
\$ / R	On 29/10/2018	Any day expiry	14.57510	14.57510		14.49100	14.49100		17.72	0.00	0.00	0	225.00
\$ / R	On 30/10/2018	Any day expiry	14.57150	14.57150		14.49300	14.49300		18.14	0.00	0.00	0	2,500.00
\$ / R	On 31/10/2018	Any day expiry	14.57340	14.57340		14.49490	14.49490		18.41	0.00	2,484,236.70	171	2,426.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	0.02030	0.00002	0.11700	0.00012	0.020	25.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	4.36630	0.00437	9.10630	0.00911	4.366	22.27	0.03	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	651.99590	0.65200	581.36340	0.58136	651.996	21.63	0.95	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	10.52810	0.01053	19.64170	0.01964	10.528	21.44	0.06	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	39.29380	0.03929	61.94110	0.06194	39.294	20.09	0.19	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	57.50210	0.05750	86.38120	0.08638	57.502	19.66	0.26	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	218.82810	0.21883	176.99100	0.17699	218.828	19.18	0.65	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	212.13250	0.21213	171.11060	0.17111	212.133	19.13	0.64	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	98.27980	0.09828	79.38090	0.07938	98.280	18.90	0.40	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	304.49850	0.30450	369.36060	0.36936	304.498	19.96	0.74	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	43.26130	0.04326	31.71380	0.03171	43.261	20.53	0.20	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	28.80410	0.02880	19.61340	0.01961	28.804	21.31	0.14	0	114.00

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	16.47	Call	0.29640	0.00030	0.19680	0.00020	0.296	32.38	0.00	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	0.06270	0.00006	0.04190	0.00004	0.063	35.62	0.00	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.57530	14.57530	14.49680	14.49680		18.57	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.57720	14.57720	14.49870	14.49870		18.92	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.00	Put	15.80090	0.01580	28.51160	0.02851	15.801	19.71	0.08	23,638,980.00	20,000	0.00
\$ / R	On 02/11/2018	Any day expiry	14.40	Put	90.53190	0.09053	0.00000	0.00000	90.532	19.18	0.33	95,869,845.60	20,000	20,000.00
\$ / R	On 05/11/2018	Any day expiry			14.58280	14.58280	14.50420	14.50420		18.46	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.00000	0.00000	0.05600	0.00006	0.000	21.74	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	8.95670	0.00896	17.38480	0.01738	8.957	17.71	0.05	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	0.63200	0.00063	0.67960	0.00068	0.632	29.37	0.00	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.59780	14.59780	14.51890	14.51890		18.59	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.60150	14.60150	14.52260	14.52260		18.87	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	141.66880	0.14167	174.99990	0.17500	141.669	18.13	0.33	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	311.67460	0.31167	273.40470	0.27340	311.675	18.51	0.57	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.60340	14.60340	14.52440	14.52440		18.92	0.00	0.00	0	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.00270	0.00000	0.01920	0.00002	0.003	29.04	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.00050	0.00000	0.09660	0.00010	0.001	20.31	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,389.57590	1.38958	1,313.54440	1.31354	1,389.576	20.43	0.98	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.32	Call	423.15880	0.42316	376.81330	0.37681	423.159	18.15	0.68	0.00	0	15,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	220.95590	0.22096	195.43570	0.19544	220.956	19.18	0.44	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	213.62760	0.21363	188.92900	0.18893	213.628	19.25	0.43	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.78	Call	199.60750	0.19961	176.50040	0.17650	199.608	19.40	0.41	0.00	0	30,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	165.18230	0.16518	146.07260	0.14607	165.182	19.80	0.35	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	451.78230	0.45178	511.67260	0.51167	451.782	19.80	0.65	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.60900	14.60900	14.52990	14.52990		18.61	0.00	0.00	0	0.00
\$ / R	On 20/11/2018	Any day expiry			14.61090	14.61090	14.53180	14.53180		18.66	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry			14.61460	14.61460	14.53540	14.53540		18.66	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.61650	14.61650	14.53730	14.53730		18.70	0.00	0.00	0	0.00
\$ / R	On 28/11/2018	Any day expiry			14.62590	14.62590	14.54650	14.54650		18.56	0.00	0.00	0	166.00
\$ / R	On 29/11/2018	Any day expiry			14.62770	14.62770	14.54840	14.54840		18.59	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.62960	14.62960	14.55030	14.55030		18.62	0.00	1,431,956.40	98	5,946.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	4.94110	0.00494	7.80570	0.00781	4.941	17.87	0.02	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	53.78190	0.05378	69.09500	0.06910	53.782	17.11	0.13	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	61.55500	0.06155	79.23100	0.07923	61.555	17.12	0.15	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	662.80570	0.66281	610.03290	0.61003	662.806	17.49	0.77	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	167.62620	0.16763	200.27350	0.20027	167.626	17.83	0.31	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	515.92190	0.51592	471.05920	0.47106	515.922	17.93	0.67	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	273.44020	0.27344	248.16780	0.24817	273.440	19.10	0.44	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	266.44400	0.26644	241.79850	0.24180	266.444	19.17	0.43	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	16.72510	0.01673	16.42670	0.01643	16.725	23.50	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	5.40800	0.00541	6.14780	0.00615	5.408	24.04	0.01	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.63910	14.63910	14.55960	14.55960		18.51	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	944.99870	0.94500	1,012.41810	1.01242	944.999	20.94	0.77	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.64100	14.64100	14.56140	14.56140		18.53	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	83.51980	0.08352	105.58850	0.10559	83.520	17.08	0.18	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	205.19470	0.20519	240.59360	0.24059	205.195	17.85	0.34	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	528.77470	0.52877	585.05410	0.58505	528.775	19.29	0.59	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	825.30750	0.82531	890.37000	0.89037	825.308	20.50	0.73	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			14.64290	14.64290	14.56330	14.56330		18.56	0.00	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.65050	14.65050	14.57070	14.57070		18.44	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	48.68780	0.04869	64.57410	0.06457	48.688	16.62	0.11	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	85.18140	0.08518	107.13320	0.10713	85.181	16.95	0.17	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	238.82830	0.23883	219.00330	0.21900	238.828	19.70	0.35	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	118.14090	0.11814	108.38310	0.10838	118.141	21.38	0.20	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.65240	14.65240	14.57260	14.57260		18.47	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.65620	14.65620	14.57630	14.57630		18.51	0.00	1,409,120,349.00	96,145	823,879.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	1.63270	0.00163	2.23380	0.00223	1.633	23.85	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	1.99590	0.00200	2.71210	0.00271	1.996	23.48	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	2.38460	0.00238	3.21360	0.00321	2.385	22.72	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	2.68920	0.00269	3.60450	0.00360	2.689	22.21	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	2.75520	0.00276	3.68890	0.00369	2.755	22.11	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	3.03720	0.00304	4.04910	0.00405	3.037	21.71	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	3.43570	0.00344	4.55580	0.00456	3.436	21.20	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	3.65640	0.00366	4.83580	0.00484	3.656	20.95	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	4.30840	0.00431	5.65940	0.00566	4.308	20.29	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	5.02830	0.00503	6.56400	0.00656	5.028	19.68	0.01	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,161.22830	2.16123	2,082.86400	2.08286	2,161.228	19.68	0.99	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	5.96640	0.00597	7.73700	0.00774	5.966	19.02	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	6.37880	0.00638	8.25150	0.00825	6.379	18.77	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	7.01260	0.00701	9.03950	0.00904	7.013	18.41	0.02	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	9.26080	0.00926	11.82230	0.01182	9.261	17.40	0.03	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	9.94640	0.00995	12.66720	0.01267	9.946	17.15	0.03	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,666.14640	1.66615	1,588.96720	1.58897	1,666.146	17.15	0.97	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	10.69090	0.01069	13.58420	0.01358	10.691	16.89	0.03	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	11.50110	0.01150	14.57960	0.01458	11.501	16.64	0.03	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,469.55470	1.46955	1,394.93390	1.39493	1,469.555	16.14	0.96	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	14.35550	0.01436	19.94530	0.01995	14.355	16.16	0.04	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	15.97020	0.01597	22.04980	0.02205	15.970	16.20	0.04	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,422.17020	1.42217	1,348.34980	1.34835	1,422.170	16.20	0.96	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	20.31180	0.02031	27.64610	0.02765	20.312	16.30	0.05	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	21.00260	0.02100	28.52870	0.02853	21.003	16.31	0.05	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,237.03700	1.23704	1,167.22770	1.16723	1,237.037	16.48	0.92	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	30.83700	0.03084	40.92770	0.04093	30.837	16.48	0.08	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	35.86630	0.03587	47.16520	0.04717	35.866	16.55	0.09	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,192.06630	1.19207	1,123.46520	1.12347	1,192.066	16.55	0.92	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	47.80100	0.04780	61.75940	0.06176	47.801	16.69	0.11	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	59.34270	0.05934	75.64900	0.07565	59.343	16.80	0.13	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	62.52680	0.06253	79.44880	0.07945	62.527	16.82	0.13	0.00	0	7,300.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	71.04050		0.07104		89.54890	0.08955	71.041	16.89	0.15	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	78.43930		0.07844		98.26360	0.09826	78.439	16.95	0.16	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	80.37230		0.08037		100.53220	0.10053	80.372	16.96	0.16	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	936.57230		0.93657		876.83220	0.87683	936.572	16.96	0.84	0.00	0	3,164.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	101.64250		0.10164		125.46190	0.12546	101.643	17.10	0.19	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	820.23520		0.82024		765.77780	0.76578	820.235	17.19	0.79	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	127.41740		0.12742		154.49920	0.15450	127.417	17.29	0.23	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	783.61740		0.78362		730.79920	0.73080	783.617	17.29	0.77	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	157.24380		0.15724		187.63460	0.18763	157.244	17.47	0.26	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	163.71000		0.16371		194.76150	0.19476	163.710	17.51	0.27	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	693.20460		0.69320		644.69010	0.64469	693.205	17.53	0.72	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	173.72450		0.17372		205.77010	0.20577	173.725	17.57	0.28	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	177.14630		0.17715		209.52550	0.20953	177.146	17.59	0.29	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	647.46570		0.64747		601.26490	0.60126	647.466	17.66	0.70	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	191.26570		0.19127		224.96490	0.22496	191.266	17.66	0.30	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	206.07070		0.20607		241.08350	0.24108	206.071	17.74	0.32	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	616.08000		0.61608		571.52090	0.57152	616.080	17.76	0.68	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	229.56860		0.22957		266.53650	0.26654	229.569	17.85	0.34	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	241.89960		0.24190		279.83520	0.27984	241.900	17.91	0.35	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	568.09960		0.56810		526.13520	0.52614	568.100	17.91	0.65	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	250.33510		0.25034		288.91300	0.28891	250.335	17.94	0.36	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	556.53510		0.55654		515.21300	0.51521	556.535	17.94	0.64	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	267.72430		0.26772		307.57150	0.30757	267.724	18.02	0.38	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	528.37950		0.52838		488.64050	0.48864	528.379	18.04	0.62	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	506.62600		0.50663		468.13750	0.46814	506.626	18.11	0.60	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	475.27040		0.47527		438.62160	0.43862	475.270	18.23	0.58	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	319.07040		0.31907		362.32160	0.36232	319.070	18.23	0.42	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	323.99080		0.32399		367.54500	0.36755	323.991	18.24	0.43	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	370.16420		0.37016		416.37260	0.41637	370.164	18.41	0.46	0.00	0	3,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	426.36420		0.42636		392.67260	0.39267	426.364	18.41	0.54	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	421.69890		0.42170		388.52140	0.38852	421.699	18.43	0.53	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	417.07660		0.41708		384.40930	0.38441	417.077	18.45	0.53	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	408.77960		0.40878		458.13120	0.45813	408.780	18.56	0.49	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	382.57290		0.38257		352.89860	0.35290	382.573	18.65	0.50	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	450.37540		0.45038		501.73970	0.50174	450.375	18.76	0.52	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	456.47110		0.45647		508.11580	0.50812	456.471	18.79	0.52	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	362.67110		0.36267		334.41580	0.33442	362.671	18.79	0.48	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	487.51980		0.48752		540.53140	0.54053	487.520	18.93	0.54	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	343.71980		0.34372		316.83140	0.31683	343.720	18.93	0.46	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	329.21980		0.32922		303.38630	0.30339	329.220	19.05	0.44	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	325.68580		0.32569		300.10970	0.30011	325.686	19.07	0.44	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	552.33740		0.55234		607.92330	0.60792	552.337	19.22	0.58	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	620.56670		0.62057		678.52110	0.67852	620.567	19.50	0.61	0.00	0	25,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	276.76670		0.27677		254.82110	0.25482	276.767	19.50	0.39	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	273.76850	0.27377	252.04720	0.25205	273.768	19.53	0.38	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	250.87940	0.25088	230.89090	0.23089	250.879	19.75	0.36	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	248.15160	0.24815	228.37150	0.22837	248.152	19.78	0.36	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	234.94800	0.23495	216.17500	0.21617	234.948	19.92	0.34	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	222.43760	0.22244	204.62620	0.20463	222.438	20.07	0.33	0.00	0	4,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	766.23760	0.76624	828.32620	0.82833	766.238	20.07	0.67	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	804.38920	0.80439	867.39140	0.86739	804.389	20.21	0.69	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	843.17080	0.84317	907.04370	0.90704	843.171	20.35	0.70	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	184.67240	0.18467	169.73350	0.16973	184.672	20.55	0.28	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	167.08730	0.16709	153.54570	0.15355	167.087	20.79	0.26	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	163.38210	0.16338	150.16490	0.15016	163.382	20.84	0.25	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,003.55930	1.00356	1,070.55980	1.07056	1,003.559	20.89	0.75	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	159.75930	0.15976	146.85980	0.14686	159.759	20.89	0.25	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	157.97730	0.15798	145.23510	0.14524	157.977	20.91	0.24	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	144.43070	0.14443	132.88390	0.13288	144.431	21.12	0.23	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	142.82130	0.14282	131.41720	0.13142	142.821	21.14	0.22	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	141.23020	0.14123	129.96720	0.12997	141.230	21.17	0.22	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	127.70430	0.12770	117.64060	0.11764	127.704	21.40	0.20	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	123.49620	0.12350	113.80570	0.11381	123.496	21.48	0.20	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,293.05430	1.29305	1,364.52860	1.36453	1,293.054	21.76	0.82	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	108.04640	0.10805	99.72830	0.09973	108.046	21.78	0.18	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	101.08840	0.10109	93.38860	0.09339	101.088	21.94	0.17	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	91.52010	0.09152	84.66860	0.08467	91.520	22.17	0.15	0.00	0	5,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	81.02840	0.08103	74.77180	0.07477	81.028	22.44	0.14	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	78.17590	0.07818	72.19760	0.07220	78.176	22.50	0.13	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	72.76490	0.07276	67.31630	0.06732	72.765	22.61	0.12	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	69.36710	0.06937	64.24900	0.06425	69.367	22.68	0.12	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	47.34190	0.04734	44.33260	0.04433	47.342	23.28	0.08	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	35.61220	0.03561	33.67710	0.03368	35.612	23.73	0.07	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	28.14720	0.02815	26.86190	0.02686	28.147	24.10	0.05	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.66750	14.66750	14.58750	14.58750		18.41	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	113.55290	0.11355	138.57260	0.13857	113.553	17.05	0.20	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	244.84180	0.24484	282.38140	0.28238	244.842	17.77	0.34	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	566.74380	0.56674	621.95090	0.62195	566.744	19.08	0.57	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	854.05600	0.85406	917.28740	0.91729	854.056	20.16	0.69	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.66940	14.66940	14.58940	14.58940		18.42	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	18.89350	0.01889	25.90890	0.02591	18.893	16.28	0.05	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	25.74680	0.02575	34.56530	0.03457	25.747	16.39	0.06	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	431.20210	0.43120	400.14900	0.40015	431.202	18.45	0.52	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	394.25500	0.39425	365.64830	0.36565	394.255	18.69	0.49	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.68830	14.68830	14.60810	14.60810		18.30	0.00	1,437,787.40	98	2,710.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	20.85190	0.02085	23.37690	0.02338	20.852	17.23	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	109.37460	0.10937	129.42610	0.12943	109.375	16.80	0.18	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	704.55660	0.70456	657.34310	0.65734	704.557	17.43	0.68	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	14.25	Put	248.03180	0.24803	281.80680	0.28181	248.032	17.49	0.33	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	628.34510	0.62835	681.60260	0.68160	628.345	18.96	0.57	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	55.45980	0.05546	51.90980	0.05191	55.460	23.36	0.09	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	30.64530	0.03065	28.15660	0.02816	30.645	24.61	0.05	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.69220	14.69220	14.61190	14.61190		18.29	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.72320	14.72320	14.64200	14.64200		18.35	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	21.02360	0.02102	23.33450	0.02333	21.024	18.22	0.04	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.74630	14.74630	14.66460	14.66460		18.27	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.74820	14.74820	14.66640	14.66640		18.28	0.00	1,473,270.00	100	920.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	42.07010	0.04207	45.67910	0.04568	42.070	17.05	0.07	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	288.83550	0.28884	318.21850	0.31822	288.835	17.30	0.32	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	309.31870	0.30932	339.73670	0.33974	309.319	17.39	0.33	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	734.59160	0.73459	685.86030	0.68586	734.592	17.62	0.63	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	418.82460	0.41882	386.97710	0.38698	418.825	19.12	0.42	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	325.04440	0.32504	299.33930	0.29934	325.044	19.87	0.34	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.77250	14.77250	14.69060	14.69060		18.36	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.80060	14.80060	14.71850	14.71850		18.43	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	59.70970	0.05971	65.75800	0.06576	59.710	16.75	0.09	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	333.87970	0.33388	363.78860	0.36379	333.880	17.25	0.32	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	355.10020	0.35510	385.87740	0.38588	355.100	17.34	0.34	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	762.89290	0.76289	716.09180	0.71609	762.893	17.83	0.59	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	470.06750	0.47007	437.38390	0.43738	470.068	19.28	0.41	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	373.80710	0.37381	347.09300	0.34709	373.807	20.01	0.34	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.83440	14.83440	14.75190	14.75190		18.38	0.00	25,322,320.80	1,707	52,745.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.93230	0.00293	3.49600	0.00350	2.932	22.53	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	9.75660	0.00976	11.59020	0.01159	9.757	17.81	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	30.73280	0.03073	36.45830	0.03646	30.733	16.89	0.05	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	32.83730	0.03284	38.74310	0.03874	32.837	16.87	0.05	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	60.57960	0.06058	68.25590	0.06826	60.580	16.63	0.08	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	62.41340	0.06241	70.17950	0.07018	62.413	16.61	0.08	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	70.20970	0.07021	78.33510	0.07834	70.210	16.56	0.09	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	75.47600	0.07548	83.82350	0.08382	75.476	16.53	0.10	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	83.39050	0.08339	92.04690	0.09205	83.390	16.49	0.11	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	86.98260	0.08698	95.77050	0.09577	86.983	16.47	0.11	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	99.87860	0.09988	109.09480	0.10909	99.879	16.41	0.13	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	111.26800	0.11127	122.03640	0.12204	111.268	16.36	0.14	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	116.12000	0.11612	127.96520	0.12797	116.120	16.36	0.14	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	123.75000	0.12375	0.00000	0.00000	123.750	16.39	0.15	1,995,144.37	900	900.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	135.85290	0.13585	149.19200	0.14919	135.853	16.45	0.16	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	144.36980	0.14437	158.33110	0.15833	144.370	16.49	0.17	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	155.53040	0.15553	170.29100	0.17029	155.530	16.54	0.18	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	167.27500	0.16727	182.85530	0.18286	167.275	16.58	0.19	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	187.31030	0.18731	204.23810	0.20424	187.310	16.66	0.20	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	192.56200	0.19256	209.83400	0.20983	192.562	16.68	0.21	0.00	0	2,500.00

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	13.72	Put	197.91210	0.19791	215.53110	0.21553	197.912	16.70	0.21	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	206.12430	0.20612	224.26890	0.22427	206.124	16.73	0.22	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	217.42140	0.21742	236.27590	0.23628	217.421	16.76	0.23	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	238.16150	0.23816	258.28490	0.25828	238.162	16.83	0.24	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	250.57500	0.25058	271.43440	0.27143	250.575	16.87	0.25	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	283.41680	0.28342	306.15180	0.30615	283.417	16.96	0.28	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	297.27970	0.29728	321.73830	0.32174	297.280	17.00	0.28	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	359.69230	0.35969	388.66030	0.38866	359.692	17.23	0.32	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	394.37170	0.39437	424.80480	0.42480	394.372	17.37	0.34	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	937.72040	0.93772	886.01770	0.88602	937.720	17.41	0.65	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	426.17300	0.42617	457.87670	0.45788	426.173	17.50	0.36	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	459.31540	0.45932	0.00000	0.00000	459.315	17.62	0.38	5,045,794.79	900	900.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	469.02890	0.46903	502.34360	0.50234	469.029	17.66	0.38	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	473.92770	0.47393	507.41680	0.50742	473.928	17.67	0.39	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	843.17750	0.84318	794.70200	0.79470	843.178	17.73	0.61	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	833.21170	0.83321	785.08540	0.78509	833.212	17.76	0.60	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	498.81170	0.49881	533.18540	0.53319	498.812	17.76	0.40	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	514.05940	0.51406	548.96360	0.54896	514.059	17.81	0.40	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	529.54690	0.52955	564.97110	0.56497	529.547	17.87	0.41	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	577.39640	0.57740	614.37120	0.61437	577.396	18.03	0.43	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	627.30180	0.62730	665.79300	0.66579	627.302	18.18	0.46	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	667.49550	0.66750	707.56320	0.70756	667.496	18.31	0.47	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	673.33600	0.67334	713.63350	0.71363	673.336	18.33	0.47	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	679.19660	0.67920	719.73080	0.71973	679.197	18.34	0.48	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	685.08470	0.68508	725.84780	0.72585	685.085	18.36	0.48	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	621.31760	0.62132	582.26060	0.58226	621.318	18.65	0.49	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	808.67190	0.80867	852.96400	0.85296	808.672	18.74	0.52	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	847.49800	0.84750	892.78760	0.89279	847.498	18.86	0.54	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	860.61020	0.86061	906.22770	0.90623	860.610	18.89	0.54	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	867.19770	0.86720	912.98010	0.91298	867.198	18.91	0.54	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	558.15500	0.55816	522.08370	0.52208	558.155	18.99	0.45	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	907.15650	0.90716	953.90490	0.95390	907.156	19.03	0.56	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	913.88770	0.91389	960.79320	0.96079	913.888	19.05	0.56	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	996.19730	0.99620	1,044.96700	1.04497	996.197	19.28	0.58	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	472.83570	0.47284	441.02540	0.44103	472.836	19.52	0.39	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	470.05700	0.47006	438.38820	0.43839	470.057	19.54	0.39	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	459.11630	0.45912	428.01840	0.42802	459.116	19.62	0.38	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	453.74900	0.45375	423.01150	0.42301	453.749	19.66	0.38	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	448.44950	0.44845	418.06950	0.41807	448.449	19.70	0.38	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	418.13620	0.41814	389.73140	0.38973	418.136	19.93	0.36	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	383.51620	0.38352	357.30450	0.35730	383.516	20.22	0.33	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	379.14730	0.37915	353.21800	0.35322	379.147	20.26	0.33	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	366.37460	0.36637	341.27310	0.34127	366.375	20.38	0.32	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	348.12590	0.34813	0.00000	0.00000	348.126	20.56	0.30	4,066,737.57	900	900.00

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	16.00	Call	344.21250	0.34421	320.56680	0.32057	344.213	20.60	0.30	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	319.98390	0.31998	297.95670	0.29796	319.984	20.85	0.28	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	291.23150	0.29123	270.56750	0.27057	291.232	21.18	0.26	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	278.40400	0.27840	258.03120	0.25803	278.404	21.33	0.25	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	247.67710	0.24768	229.40260	0.22940	247.677	21.64	0.23	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	244.81670	0.24482	226.73780	0.22674	244.817	21.67	0.22	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	199.13690	0.19914	184.29280	0.18429	199.137	22.23	0.19	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	198.01300	0.19801	183.24790	0.18325	198.013	22.25	0.19	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	192.49830	0.19250	178.13590	0.17814	192.498	22.33	0.18	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	186.11060	0.18611	172.21430	0.17221	186.111	22.42	0.18	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	185.07010	0.18507	171.24990	0.17125	185.070	22.44	0.18	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	184.03620	0.18404	170.28950	0.17029	184.036	22.45	0.17	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	171.17690	0.17118	158.37860	0.15838	171.177	22.65	0.16	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	164.68330	0.16468	152.36800	0.15237	164.683	22.76	0.16	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	147.65180	0.14765	136.61470	0.13661	147.652	23.07	0.14	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	116.53880	0.11654	109.69520	0.10970	116.539	24.03	0.11	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	101.07020	0.10107	95.64650	0.09565	101.070	25.01	0.10	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.85120	14.85120	14.76870	14.76870		18.38	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	295.56380	0.29556	318.25600	0.31826	295.564	16.98	0.28	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.85500	14.85500	14.77240	14.77240		18.39	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	76.99700	0.07700	85.68280	0.08568	76.997	16.50	0.10	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	375.72240	0.37572	404.46390	0.40446	375.722	17.26	0.32	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	397.33200	0.39733	426.94340	0.42694	397.332	17.35	0.34	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	789.77240	0.78977	743.83140	0.74383	789.772	18.08	0.57	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	511.98630	0.51199	478.66610	0.47867	511.986	19.46	0.41	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	419.11040	0.41911	391.19070	0.39119	419.110	20.14	0.34	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.86250	14.86250	14.77980	14.77980		18.36	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.91490	14.91490	14.83190	14.83190		18.46	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	93.82110	0.09382	103.20660	0.10321	93.821	16.23	0.11	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,609.36560	1.60937	1,540.71650	1.54072	1,609.366	16.52	0.82	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	412.73060	0.41273	440.85360	0.44085	412.731	17.19	0.32	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	434.68490	0.43468	463.63770	0.46364	434.685	17.27	0.33	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	813.86190	0.81386	769.21890	0.76922	813.862	18.28	0.54	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	550.06400	0.55006	516.49810	0.51650	550.064	19.59	0.40	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	463.19620	0.46320	434.27590	0.43428	463.196	20.21	0.35	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.97320	14.97320	14.89010	14.89010		18.53	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	107.16550	0.10717	120.08230	0.12008	107.165	15.94	0.11	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	447.99080	0.44799	473.86980	0.47387	447.991	17.23	0.32	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	468.75650	0.46876	496.91780	0.49692	468.757	17.27	0.33	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	838.38050	0.83838	794.59220	0.79459	838.381	18.55	0.52	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	586.11920	0.58612	552.75840	0.55276	586.119	19.81	0.39	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	500.45290	0.50045	471.10900	0.47111	500.453	20.42	0.34	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.97880	14.97880	14.89570	14.89570		18.51	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.99950	14.99950	14.91630	14.91630		18.53	0.00	4,499,850.00	300	19,376.00

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	10.69	Put	7.54800		0.00755		8.18430	0.00818	7.548	18.72	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	29.91350		0.02991		38.27700	0.03828	29.913	14.83	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	75.30830		0.07531		87.41060	0.08741	75.308	15.50	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	110.12530		0.11013		123.64760	0.12365	110.125	15.83	0.11	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	113.60680		0.11361		127.23340	0.12723	113.607	15.86	0.12	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	161.46220		0.16146		176.08790	0.17609	161.462	16.20	0.15	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	324.98420		0.32498		343.98050	0.34398	324.984	16.88	0.25	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	341.86720		0.34187		361.53710	0.36154	341.867	16.93	0.26	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,396.73360		1.39673	1,334.56950	1.33457	1,396.734		17.03	0.72	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,143.14390		1.14314	1,090.49090	1.09049	1,143.144		17.57	0.64	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,064.46080		1.06446	1,014.21220	1.01421	1,064.461		17.83	0.61	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	671.49020		0.67149	705.18620	0.70519	671.490		17.92	0.40	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	956.48300		0.95648	909.74690	0.90975	956.483		18.23	0.56	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	844.33200		0.84433	801.05930	0.80106	844.332		18.69	0.51	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	691.51000		0.69151	653.97100	0.65397	691.510		19.40	0.44	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	670.59650		0.67060	633.88480	0.63388	670.596		19.51	0.43	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	620.17340		0.62017	585.94240	0.58594	620.173		19.79	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	589.25330		0.58925	556.39630	0.55640	589.253		19.99	0.38	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	569.64710		0.56965	537.68060	0.53768	569.647		20.12	0.37	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	255.93290		0.25593	242.13170	0.24213	255.933		22.92	0.19	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			15.01080		15.01080	14.92760	14.92760			18.59	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	725.48680		0.72549	760.29690	0.76030	725.487		18.04	0.42	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	354.47300		0.35447	333.19880	0.33320	354.473		21.88	0.25	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			15.02580		15.02580	14.94260	14.94260			18.59	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	116.84290		0.11684	131.88530	0.13189	116.843		15.66	0.12	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	477.02850		0.47703	500.83950	0.50084	477.028		17.26	0.32	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	497.97330		0.49797	524.04660	0.52405	497.973		17.31	0.33	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	857.35980		0.85736	814.21320	0.81421	857.360		18.78	0.51	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	614.47200		0.61447	581.02640	0.58103	614.472		20.01	0.39	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	531.61020		0.53161	502.08370	0.50208	531.610		20.59	0.34	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.03150		15.03150	14.94820	14.94820			18.57	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.03520		15.03520	14.95190	14.95190			18.58	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	226.03900		0.22604	243.28930	0.24329	226.039		16.45	0.19	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	518.28480		0.51828	489.58200	0.48958	518.285		20.75	0.33	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.08790		15.08790	15.00470	15.00470			18.63	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	126.02360		0.12602	143.06710	0.14307	126.024		15.34	0.12	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	507.87110		0.50787	529.87900	0.52988	507.871		17.28	0.32	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	528.97000		0.52897	551.52850	0.55153	528.970		17.33	0.33	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	885.14670		0.88515	841.55390	0.84155	885.147		18.98	0.49	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	649.95240		0.64995	615.56020	0.61556	649.952		20.17	0.38	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	569.56160		0.56956	538.64600	0.53865	569.562		20.72	0.34	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.08990		15.08990	15.00670	15.00670			18.63	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.11290		15.11290	15.02980	15.02980			18.69	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	646.82140		0.64682	675.17260	0.67517	646.821		17.62	0.36	0.00	0	3,147.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	631.23620	0.63124	598.14910	0.59815	631.236	20.44	0.37	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			15.14550	15.14550	15.06270	15.06270		18.69	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	136.69620	0.13670	151.25220	0.15125	136.696	15.21	0.12	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	534.00590	0.53401	555.27650	0.55528	534.006	17.32	0.31	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	555.19050	0.55519	576.94010	0.57694	555.191	17.36	0.32	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	902.40380	0.90240	859.62390	0.85962	902.404	19.20	0.48	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	675.42600	0.67543	641.26650	0.64127	675.426	20.36	0.38	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	595.23310	0.59523	563.73120	0.56373	595.233	20.89	0.34	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.15130	15.15130	15.06850	15.06850		18.67	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			15.15700	15.15700	15.07430	15.07430		18.68	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	313.43360	0.31343	302.48720	0.30249	313.434	24.20	0.19	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.17810	15.17810	15.09550	15.09550		18.72	0.00	0.00	0	18,444.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	14.24090	0.01424	14.58620	0.01459	14.241	17.51	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	59.71930	0.05972	59.00520	0.05901	59.719	14.13	0.06	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	432.43390	0.43243	451.61060	0.45161	432.434	17.04	0.27	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	454.84340	0.45484	474.48610	0.47449	454.843	17.09	0.28	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	501.66600	0.50167	522.24100	0.52224	501.666	17.21	0.30	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	521.96470	0.52196	542.92430	0.54292	521.965	17.26	0.30	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	551.16050	0.55116	572.65630	0.57266	551.161	17.33	0.31	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	603.29570	0.60330	625.70510	0.62571	603.296	17.44	0.33	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	799.29580	0.79930	829.95890	0.82996	799.296	17.98	0.40	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,195.08390	1.19508	1,232.73020	1.23273	1,195.084	18.97	0.49	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	934.56820	0.93457	891.39220	0.89139	934.568	19.20	0.48	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,313.14490	1.31314	1,352.67060	1.35267	1,313.145	19.21	0.52	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	834.67520	0.83468	794.75690	0.79476	834.675	19.64	0.44	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	529.58680	0.52959	502.64560	0.50265	529.587	21.46	0.30	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	464.60150	0.46460	441.21810	0.44122	464.602	21.97	0.27	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	435.29330	0.43529	413.56710	0.41357	435.293	22.23	0.25	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	424.76480	0.42476	403.64580	0.40365	424.765	22.33	0.25	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	382.32470	0.38232	367.23040	0.36723	382.325	22.79	0.22	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	367.03840	0.36704	352.91880	0.35292	367.038	23.12	0.22	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	354.40100	0.35440	341.09440	0.34109	354.401	23.40	0.21	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	351.37400	0.35137	338.26340	0.33826	351.374	23.48	0.21	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	308.61660	0.30862	298.34730	0.29835	308.617	24.64	0.18	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.20500	15.20500	15.12250	15.12250		18.77	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	152.57110	0.15257	157.26950	0.15727	152.571	15.27	0.13	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	557.83450	0.55783	578.59350	0.57859	557.834	17.33	0.31	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	579.29360	0.57929	600.24610	0.60025	579.294	17.38	0.32	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	926.85400	0.92685	884.49940	0.88450	926.854	19.35	0.47	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	705.16050	0.70516	671.16340	0.67116	705.161	20.48	0.38	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	622.65770	0.62266	590.88870	0.59089	622.658	21.00	0.34	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.20880	15.20880	15.12640	15.12640		18.78	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.26480	15.26480	15.18270	15.18270		18.77	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	165.37770	0.16538	170.86020	0.17086	165.378	15.25	0.13	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 31/10/2019	Any day expiry	14.20	Put	580.89770	0.58090	602.38710	0.60239	580.898	17.36	0.31	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	602.35680	0.60236	624.22650	0.62423	602.357	17.40	0.32	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	944.15130	0.94415	903.08490	0.90308	944.151	19.57	0.46	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	729.62050	0.72962	696.13320	0.69613	729.621	20.67	0.37	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	648.52040	0.64852	617.84020	0.61784	648.520	21.15	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.32570	15.32570	15.24220	15.24220		18.96	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	184.08950	0.18409	187.69470	0.18769	184.090	15.47	0.14	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	602.71630	0.60272	623.94190	0.62394	602.716	17.43	0.31	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	624.51050	0.62451	646.04540	0.64605	624.511	17.49	0.31	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	972.73770	0.97274	931.46200	0.93146	972.738	19.81	0.46	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	761.74220	0.76174	727.86040	0.72786	761.742	20.89	0.37	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	682.02300	0.68202	651.46350	0.65146	682.023	21.35	0.34	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.33200	15.33200	15.24830	15.24830		18.95	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.35510	15.35510	15.27080	15.27080		18.99	0.00	0.00	0	2,200.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	46.58360	0.04658	41.19350	0.04119	46.584	14.78	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	397.52190	0.39752	415.77110	0.41577	397.522	16.77	0.23	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	690.38670	0.69039	660.07530	0.66008	690.387	21.48	0.33	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	406.31330	0.40631	386.14100	0.38614	406.313	25.31	0.20	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.39290	15.39290	15.30770	15.30770		19.06	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	198.67240	0.19867	206.13270	0.20613	198.672	15.53	0.14	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	623.08890	0.62309	645.26450	0.64526	623.089	17.47	0.30	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	645.09060	0.64509	667.49550	0.66750	645.091	17.53	0.31	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,001.35310	1.00135	960.14680	0.96015	1,001.353	20.04	0.45	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	796.03530	0.79604	761.73170	0.76173	796.035	21.08	0.37	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	717.96920	0.71797	687.26270	0.68726	717.969	21.53	0.34	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.39710	15.39710	15.31180	15.31180		19.07	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.45790	15.45790	15.37120	15.37120		19.17	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.52300	15.52300	15.43470	15.43470		19.29	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.55240	15.55240	15.46340	15.46340		19.30	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.58800	15.58800	15.49820	15.49820		19.37	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.64470	15.64470	15.55350	15.55350		19.42	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.71610	15.71610	15.62320	15.62320		19.53	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.73710	15.73710	15.64370	15.64370		19.53	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.83360	15.83360	15.73790	15.73790		19.62	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.93430	15.93430	15.83630	15.83630		19.69	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.65620	14.65620	14.57630	14.57630		18.51	0.00	1,392,339.00	95	268.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.83440	14.83440	14.75190	14.75190		18.38	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.99950	14.99950	14.91630	14.91630		18.53	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			15.17810	15.17810	15.09550	15.09550		18.72	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			15.35510	15.35510	15.27080	15.27080		18.99	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry			18.77520	18.77520	18.81870	18.81870		17.51	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.82160	18.82160	18.86430	18.86430		17.50	0.00	3,858,428.00	205	438,787.00

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	19.30	Call	304.17930		0.30418		326.31630	0.32632	304.179	18.05	0.37	0.00	0	200.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.14710		19.14710		19.18880	19.18880		17.39	0.00	4,786,775.00	250	8,280.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	355.14620		0.35515		349.13070	0.34913	355.146	17.23	0.27	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	857.81910		0.85782		841.33030	0.84133	857.819	17.42	0.49	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	519.94980		0.51995		538.17560	0.53818	519.950	17.99	0.37	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	469.58820		0.46959		485.96740	0.48597	469.588	18.13	0.34	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	229.80770		0.22981		239.26200	0.23926	229.808	19.24	0.19	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.45020		19.45020		19.49210	19.49210		17.72	0.00	0.00	0	5,506.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.78300		19.78300		19.82620	19.82620		18.05	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future			20.11250		20.11250		20.15500	20.15500		18.58	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.47880		20.47880		20.51660	20.51660		19.11	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13067		0.13067		0.12999	0.12999		25.11	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13340		0.13340		0.13267	0.13267		23.04	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13594		0.13594		0.13519	0.13519		22.35	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			16.69010		16.69010		16.62880	16.62880		17.02	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.73960		16.73960		16.67710	16.67710		17.01	0.00	101,709,809.60	6,076	106,385.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.09250		17.09250		17.02620	17.02620		17.08	0.00	4,273,125.00	250	36,311.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	146.57830		0.14658		159.80030	0.15980	146.578	15.42	0.16	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,336.99460		1.33699		1,288.81800	1.28882	1,336.995	15.69	0.76	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	877.27580		0.87728		912.66710	0.91267	877.276	17.46	0.53	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	182.22930		0.18223		170.83880	0.17084	182.229	21.08	0.16	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.42320		17.42320		17.35540	17.35540		17.33	0.00	0.00	0	4,906.00
€ / R	On 14/08/2019	Any day expiry			17.65870		17.65870		17.58980	17.58980		17.43	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	733.60270		0.73360		756.75280	0.75675	733.603	16.57	0.37	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	561.81480		0.56181		538.26200	0.53826	561.815	19.94	0.31	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.78800		17.78800		17.71930	17.71930		17.50	0.00	0.00	0	8,262.00
€ / R	On 13/12/2019	Foreign Exchange Future			18.11020		18.11020		18.03840	18.03840		17.73	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.51080		18.51080		18.43660	18.43660		17.96	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.29000		98.29000		98.23000	98.23000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			586.90900		586.90900		587.30000	587.30000			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			598.74400		598.74400		598.58900	598.58900			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			609.40000		609.40000		608.54200	608.54200			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			621.75600		621.75600		619.57700	619.57700			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			670.89500		670.89500		672.98000	672.98000			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			684.42200		684.42200		685.91600	685.91600			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			696.60400		696.60400		697.32000	697.32000			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			710.72800		710.72800		709.96600	709.96600			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			604.16100		604.16100		605.87300	605.87300			0.00	205,414,740.00	34	405.00

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 07/02/2019	Index Future	616.34300		616.34300		617.52000	617.52000			0.00	209,556,620.00	34	748.00
ALBI	On 02/05/2019	Index Future	627.31300		627.31300		627.78700	627.78700			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	640.03200		640.03200		639.17200	639.17200			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.37730		10.37730		10.32300	10.32300		14.44	0.00	20,754.60	2	33,987.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.51810		10.51810		10.46190	10.46190		14.37	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.65330		10.65330		10.59600	10.59600		14.63	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.80270		10.80270		10.74560	10.74560		15.05	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.95130		10.95130		10.89310	10.89310		15.39	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	11.11680		11.11680		11.05490	11.05490		15.81	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.20530		11.20530		11.21500	11.21500		15.56	0.00	4,482,120.00	400	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.36190		11.36190		11.37170	11.37170		15.21	0.00	4,544,760.00	400	400.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	11.50350		11.50350		11.51220	11.51220		15.85	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.51990		11.51990		11.52910	11.52910		16.20	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.67240		11.67240		11.68290	11.68290		16.54	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.82420		11.82420		11.83360	11.83360		16.72	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.69600		14.69600		14.67130	14.67130		16.77	0.00	0.00	0	1,748.00
CHF / R	On 18/03/2019	Foreign Exchange Future	15.02280		15.02280		14.99520	14.99520		17.49	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.32810		15.32810		15.30080	15.30080		18.04	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.66660		15.66660		15.63930	15.63930		18.43	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.96350		15.96350		15.93220	15.93220		18.67	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	16.65460		16.65460		16.60680	16.60680		19.17	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.10300		2.10300		2.09280	2.09280		17.03	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.12060		2.12060		2.11040	2.11040		16.40	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.13870		2.13870		2.12820	2.12820		16.43	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	203.19740		203.19740		197.36000	197.36000			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.26800		2.26800		2.42260	2.42260		16.37	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.31720		2.31720		2.48830	2.48830		16.61	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.36430		2.36430		2.55150	2.55150		16.53	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.40740		2.40740		2.62170	2.62170		17.25	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.55390		2.55390		2.79030	2.79030		17.91	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.62600		2.62600		2.87230	2.87230		18.45	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

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
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	11.43052	73.26450		11.38187	73.53613				0.00	0.00	0	7,037.00
ES33	On 07/02/2019	Bond Future	11.56884	74.74174		11.53083	74.94968				0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future	11.68090	72.28029		11.65747	72.40634				0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.79199	73.74720		11.79735	73.71887				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	11.67002	75.00592		11.63634	75.21615				0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.80196	76.51832		11.77847	76.66201				0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.91482	73.61951		11.90533	73.67653				0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	12.02472	75.11424		12.04207	75.01184				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	597.46300	597.46300		599.34100	599.34100				0.00	0.00	0	44.00
GOVI	On 07/02/2019	GOVI	609.51000	609.51000		610.86200	610.86200				0.00	0.00	0	453.00
GOVI	On 02/05/2019	GOVI	620.35800	620.35800		621.01900	621.01900				0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	632.93600	632.93600		632.28000	632.28000				0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.87150	1.87150		1.86110	1.86110			19.00	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.89670	1.89670		1.88600	1.88600			18.37	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.91990	1.91990		1.90920	1.90920			18.79	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.57654	132.57654		132.59418	132.59418				0.00	47,462,401.32	358	171.00
I2025	On 07/02/2019	Bond Future	133.87065	133.87065		133.76238	133.76238				0.00	47,524,080.75	355	355.00
I2025	On 02/05/2019	Bond Future	136.28300	136.28300		136.00650	136.00650				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	139.03120	139.03120		138.45230	138.45230				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	100.81088	100.81088		100.79508	100.79508				0.00	0.00	0	1,648.00
I2029	On 07/02/2019	Bond Future	102.87052	102.87052		102.75832	102.75832				0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	103.65111	103.65111		103.40980	103.40980				0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	105.77690	105.77690		105.30482	105.30482				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	103.19513	103.19513		103.17874	103.17874				0.00	0.00	0	603.00
I2033	On 07/02/2019	Bond Future	105.30357	105.30357		105.18844	105.18844				0.00	0.00	0	5,770.00
I2033	On 02/05/2019	Bond Future	106.05542	106.05542		105.80861	105.80861				0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	108.23044	108.23044		107.74762	107.74762				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

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 01/11/2018	Bond Future		122.77480	122.77480		123.12662	123.12662			0.00	231,553,272.80	1,886	1,517.00
I2038	On 07/02/2019	Bond Future		123.69196	123.69196		123.93352	123.93352			0.00	231,675,041.08	1,873	8,833.00
I2038	On 02/05/2019	Bond Future		125.92097	125.92097		126.01273	126.01273			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		128.45082	128.45082		128.26950	128.26950			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		116.67834	116.67834		116.99467	116.99467			0.00	106,177,289.40	910	2,017.00
I2046	On 07/02/2019	Bond Future		119.06226	119.06226		119.27346	119.27346			0.00	108,346,656.60	910	10,065.00
I2046	On 02/05/2019	Bond Future		119.52150	119.52150		119.58917	119.58917			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		121.97297	121.97297		121.78063	121.78063			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		122.75356	122.75356		122.99146	122.99146			0.00	337,204,029.32	2,747	2,795.00
I2050	On 07/02/2019	Bond Future		123.48956	123.48956		123.61576	123.61576			0.00	337,620,457.04	2,734	10,049.00
I2050	On 02/05/2019	Bond Future		125.71484	125.71484		125.68955	125.68955			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		126.47437	126.47437		126.17550	126.17550			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		253.72600	253.72600		254.05500	254.05500			0.00	0.00	0	318.00
IGOV	On 07/02/2019	Index Future		258.91000	258.91000		259.00300	259.00300			0.00	0.00	0	502.00
IGOV	On 02/05/2019	Index Future		263.57500	263.57500		263.34800	263.34800			0.00	0.00	0	0.00
IGOV	On 01/08/2019	Index Future		268.97900	268.97900		268.17500	268.17500			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		0.00080	0.00080		0.14270	0.14270			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.00260	0.00260		0.14190	0.14190			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.00410	0.00410		0.14060	0.14060			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.77140	1.77140		1.76290	1.76290		15.92	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.80080	1.80080		1.79190	1.79190		15.75	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.82850	1.82850		1.81930	1.81930		15.96	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.56040	9.56040		9.53470	9.53470		15.04	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.68910	9.68910		9.66170	9.66170		14.88	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.81310	9.81310		9.78530	9.78530		15.26	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.95100	9.95100		9.92320	9.92320		15.57	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.46830	10.46830		10.43280	10.43280		16.51	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.63250	10.63250		10.59690	10.59690		16.93	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		0.00800	0.00800		1.35380	1.35380			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
PULA / R	On 18/03/2019	Foreign Exchange Future			0.02430		0.02430		1.36150	1.36150			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			0.03930		0.03930		1.36770	1.36770			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.28420		1.28420		1.29420	1.29420			0.00	321,050.00	250	250.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.14220		1.14220		1.14410	1.14410			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.15220		1.15220		1.15420	1.15420			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.16160		1.16160		1.16350	1.16350			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future			7.65270		7.65270	0.12948	7.69300	7.69300		19.94	0.00	7,926,972.77	8,000	0.00
R186	On 01/11/2018	Bond Future			9.37763		110.22002		9.31848	110.56558		6.93	0.00	2,973,074,819.48	26,974	20,745.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.38	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.37	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,833.90000		2.83390	2,493.02000	2.49302	2,833.900	2,833.900	6.66	1.00	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,442.39000		1.44239	1,166.24000	1.16624	1,442.390	1,442.390	6.85	0.91	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.46759		107.13536		9.42329	107.38634		7.44	0.00	3,183,848,628.48	29,718	51,045.00
R186	On 07/02/2019	Bond Future	8.30	Call	70.75000		0.07075	81.47000	0.08147	70.750	70.750	6.77	0.04	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	140.41000		0.14041	169.74000	0.16974	140.410	140.410	6.77	0.08	8,642,565.69	1,000	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	337.93000		0.33793	405.70000	0.40570	337.930	337.930	6.92	0.16	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,922.39000		2.92239	2,781.90000	2.78190	2,922.390	2,922.390	7.18	0.69	73,542,129.63	1,000	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,179.39000		1.17939	1,309.73000	1.30973	1,179.390	1,179.390	7.30	0.40	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	1,455.95000		1.45595	1,604.85000	1.60485	1,455.950	1,455.950	7.37	0.46	148,424,555.45	3,000	6,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	814.65000		0.81465	794.06000	0.79406	814.650	814.650	7.78	0.29	30,607,748.14	1,000	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	786.45000		0.78645	767.51000	0.76751	786.450	786.450	7.80	0.28	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.54080		109.04257		9.51739	109.17166		7.31	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	328.52000		0.32852	393.19000	0.39319	328.520	328.520	6.46	0.13	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	446.14000		0.44614	523.04000	0.52304	446.140	446.140	6.57	0.17	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.70	Call	539.40000		0.53940	624.21000	0.62421	539.400	539.400	6.64	0.19	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,003.88000		1.00388	1,112.12000	1.11212	1,003.880	1,003.880	6.92	0.30	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,415.03000		1.41503	1,532.07000	1.53207	1,415.030	1,415.030	7.09	0.38	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.30	Call	1,650.61000		1.65061	1,773.20000	1.77320	1,650.610	1,650.610	7.17	0.42	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	1,810.44000		1.81044	1,852.37000	1.85237	1,810.440	1,810.440	7.51	0.41	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	1,430.52000		1.43052	1,483.06000	1.48306	1,430.520	1,430.520	7.75	0.34	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.07	Put	1,264.48000		1.26448	1,319.65000	1.31965	1,264.480	1,264.480	7.88	0.31	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.60456		105.95180		9.62311	105.85248		7.38	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			301.53215		301.53215		301.48583	301.48583			0.00	0.00	0	3.00
R197	On 07/02/2019	Bond Future			300.34141		300.34141		300.01091	300.01091			0.00	0.00	0	2,350.00

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
R197	On 02/05/2019	Bond Future			305.75336		305.75336		305.04411	305.04411			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			304.46291		304.46291		303.08089	303.08089			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			235.47286		235.47286		236.39709	236.39709			0.00	76,293,206.64	324	1,751.00
R202	On 07/02/2019	Bond Future			236.37894		236.37894		237.09909	237.09909			0.00	76,586,776.56	324	8,394.00
R202	On 02/05/2019	Bond Future			240.63837		240.63837		241.07664	241.07664			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			241.55730		241.55730		241.48281	241.48281			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			8.66323		98.18477		8.64429	98.25050		3.95	0.00	1,699,087,444.85	17,305	17,608.00
R2023	On 07/02/2019	Bond Future			8.75479		100.16453		8.76254	100.13914		3.90	0.00	1,745,567,264.31	17,427	48,957.00
R2023	On 02/05/2019	Bond Future			8.81743		98.01692		8.86245	97.87674		4.21	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.85995		100.00559		8.98068	99.65121		4.12	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			9.81693		89.90517		9.77278	90.17727		9.35	0.00	2,354,166,876.45	26,185	25,069.00
R2030	On 07/02/2019	Bond Future			9.90171		87.70816		9.86972	87.90129		10.10	0.00	2,326,458,944.00	26,525	52,788.00
R2030	On 07/02/2019	Bond Future	8.90	Call	153.04000		0.15304		170.20000	0.17020	153.040	9.10	0.08	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	389.99000		0.38999		426.26000	0.42626	389.990	9.46	0.17	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,108.19000		1.10819		1,186.27000	1.18627	1,108.190	9.96	0.36	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,298.26000		1.29826		1,385.16000	1.38516	1,298.260	10.04	0.40	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	1,217.67000		1.21767		1,160.20000	1.16020	1,217.670	10.66	0.35	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.97361		89.26970		9.95795	89.36259		10.13	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	394.33000		0.39433		427.20000	0.42720	394.330	8.97	0.14	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,114.94000		1.11494		1,193.88000	1.19388	1,114.940	9.49	0.30	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	2,016.12000		2.01612		2,038.32000	2.03832	2,016.120	10.33	0.41	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			10.04152		87.07555		10.05831	86.97790		10.22	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			10.03210		87.84419		9.98296	88.16942		10.42	0.00	1,696,095,620.52	19,308	19,538.00
R2032	On 07/02/2019	Bond Future			10.12028		89.61547		10.08199	89.86429		10.81	0.00	1,721,244,332.29	19,207	40,641.00
R2032	On 02/05/2019	Bond Future			10.19135		87.05339		10.16795	87.20309		11.53	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			10.25649		88.82019		10.26228	88.78375		11.05	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			10.15712		91.50118		10.10799	91.86021		11.04	0.00	2,810,001,237.80	30,710	10,832.00
R2035	On 07/02/2019	Bond Future			10.24631		93.34620		10.20734	93.62604		11.47	0.00	2,848,365,946.80	30,514	70,994.00
R2035	On 02/05/2019	Bond Future			10.31387		90.50670		10.28867	90.68520		12.29	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.37702		92.34325		10.37904	92.32915		11.78	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			10.23164		88.05650		10.18245	88.41584		11.55	0.00	0.00	0	51,137.00
R2037	On 07/02/2019	Bond Future			10.31444		85.57154		10.27496	85.85543		12.61	0.00	0.00	0	46,358.00

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
R2037	On 02/05/2019	Bond Future		10.38427	87.09513		10.35784	87.28268		12.88	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future		10.45175	84.60664		10.45128	84.60992		12.98	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		10.33166	90.99737		10.29250	91.30161		11.91	0.00	1,024,812,380.94	11,262	15,295.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.57	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	0.000	10.57	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.57	0.00	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	0.55000	0.00055	5.29000	0.00529	0.550	11.07	0.00	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	21.73000	0.02173	69.33000	0.06933	21.730	11.52	0.04	0.00	0	2,690.00
R2040	On 07/02/2019	Bond Future		10.41508	88.32112		10.38567	88.54606		13.03	0.00	1,093,592,107.84	12,382	29,267.00
R2040	On 02/05/2019	Bond Future		10.48541	89.89367		10.46894	90.01801		13.32	0.00	0.00	0	0.00
R2040	On 01/08/2019	Bond Future		10.55376	87.21161		10.56277	87.14456		13.44	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		10.33639	88.16177		10.30221	88.43039		12.43	0.00	1,277,287,723.76	14,488	20,376.00
R2044	On 07/02/2019	Bond Future		10.41634	85.55362		10.39162	85.74500		13.60	0.00	1,259,777,054.50	14,725	35,131.00
R2044	On 02/05/2019	Bond Future		10.48360	87.07696		10.47138	87.17039		13.91	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future		10.54884	84.46290		10.56110	84.37044		14.05	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		10.31649	87.20520		10.28733	87.43948		12.78	0.00	491,226,891.60	5,633	76,877.00
R2048	On 07/02/2019	Bond Future		10.39811	88.96362		10.37831	89.12026		13.31	0.00	498,907,980.96	5,608	107,926.00
R2048	On 02/05/2019	Bond Future		10.45994	86.10947		10.45246	86.16795		14.32	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future		10.51802	87.85686		10.53445	87.73000		13.76	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		6.69146	102.86079		6.85330	102.67763		0.60	0.00	2,172,728,467.17	21,123	2,786.00
R207	On 07/02/2019	Bond Future		6.41607	101.28901		6.73482	101.00645		0.51	0.00	2,172,041,530.44	21,444	15,985.00
R207	On 02/05/2019	Bond Future		5.95800	103.09218		6.56327	102.68567		0.48	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future		4.62444	101.54089		6.07010	100.90646		0.29	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		7.89148	98.22503		7.90251	98.20171		1.71	0.00	1,474,652,375.39	15,013	19,044.00
R208	On 07/02/2019	Bond Future		7.93768	100.20559		7.99897	100.08939		1.76	0.00	1,483,343,348.77	14,803	21,697.00
R208	On 02/05/2019	Bond Future		7.95406	98.58784		8.09131	98.35372		1.97	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future		7.90764	100.58818		8.20890	100.13678		1.79	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
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			10.11618		69.26928		10.06694	69.57302		12.51	0.00	1,036,199,159.52	14,959	94,621.00
R209	On 01/11/2018	Bond Future	8.89	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.36	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.36	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	4,150.22000		4.15022		3,846.93000	3.84693	4,150.220	11.64	1.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	1.82000		0.00182		8.83000	0.00883	1.820	11.95	0.01	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,888.06000		1.88806		1,633.08000	1.63308	1,888.060	12.26	0.94	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,016.65000		1.01665		849.36000	0.84936	1,016.650	12.48	0.76	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	924.42000		0.92442		770.15000	0.77015	924.420	12.51	0.72	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			10.19296		70.66599		10.15280	70.91040		13.00	0.00	1,288,240,997.70	18,230	113,548.00
R209	On 07/02/2019	Bond Future	9.04	Call	94.14000		0.09414		113.58000	0.11358	94.140	11.48	0.05	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	471.33000		0.47133		585.56000	0.58556	471.330	11.89	0.19	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,934.05000		1.93405		1,890.62000	1.89062	1,934.050	12.94	0.48	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.25448		68.77442		10.22672	68.94146		13.74	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			10.31072		70.17016		10.30719	70.19116		13.31	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			186.16774		186.16774		186.13863	186.13863			0.00	0.00	0	1,706.00
R210	On 07/02/2019	Bond Future			189.97142		189.97142		189.76415	189.76415			0.00	3,799,428.40	20	1,278.00
R210	On 02/05/2019	Bond Future			190.83828		190.83828		190.39294	190.39294			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			194.75255		194.75255		193.88191	193.88191			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			155.58387		155.58387		155.60808	155.60808			0.00	0.00	0	2,920.00
R212	On 07/02/2019	Bond Future			156.60728		156.60728		156.48386	156.48386			0.00	0.00	0	1,526.00
R212	On 02/05/2019	Bond Future			159.42937		159.42937		159.10906	159.10906			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			162.62796		162.62796		161.95379	161.95379			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			9.91703		80.79247		9.87290	81.05813		10.29	0.00	1,073,651,133.83	13,289	11,832.00
R213	On 07/02/2019	Bond Future			10.00409		82.42155		9.97113	82.61632		10.65	0.00	1,074,612,168.90	13,038	32,008.00
R213	On 02/05/2019	Bond Future			10.06962		80.33851		10.05174	80.44262		11.14	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			10.12973		81.96856		10.14153	81.90095		10.79	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
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	10.29641	68.23636		10.26223	68.45271			13.26	0.00	644,970,074.72	9,452	21,331.00
R214	On 07/02/2019	Bond Future	10.37685	69.61229		10.35181	69.76858			13.78	0.00	654,146,689.13	9,397	27,224.00
R214	On 02/05/2019	Bond Future	10.43776	67.55484		10.42483	67.63469			14.68	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.49486	68.92561		10.50548	68.86075			14.19	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	10.63020	10.63020		10.57610	10.57610			16.15	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.78580	10.78580		10.72940	10.72940			15.89	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.93070	10.93070		10.87390	10.87390			16.05	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.53190	2.53190		2.49070	2.49070			22.80	0.00	10,127,600.00	4,000	6,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.41880	2.41880		2.38010	2.38010			22.74	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.31790	2.31790		2.27820	2.27820			23.04	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	0.00700	0.00700		21.49650	21.49650				0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	0.02020	0.02020		8.99790	8.99790				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	0.03120	0.03120		6.44710	6.44710				0.00	0.00	0	0.00

Total for Derivatives : **46,079,381,405.58** **638,545** **12 237 915.00**

Grand Total: **46,079,381,405.58** **638,545** **12 237 915.00**