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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/08/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 17/08/2018	Any day expiry	14.61050	14.61050		14.65350	14.65350		32.22	0.00	0.00	0	0.00
\$ / R	On 17/08/2018	Any day expiry	13.35	Put	0.05090	0.00005	0.31310	0.00031	0.051	52.41	0.00	0	20,000.00
\$ / R	On 17/08/2018	Any day expiry	13.60	Put	0.21900	0.00022	1.24940	0.00125	0.219	47.87	0.00	0	20,000.00
\$ / R	On 17/08/2018	Any day expiry	14.20	Put	9.92380	0.00992	24.76010	0.02476	9.924	38.14	0.08	0	20,000.00
\$ / R	On 20/08/2018	Any day expiry			14.61050	14.61050	14.65720	14.65720		25.05	0.00	0	600.00
\$ / R	On 23/08/2018	Any day expiry			14.61060	14.61060	14.66280	14.66280		25.97	0.00	0	0.00
\$ / R	On 23/08/2018	Any day expiry	13.21	Put	2.38060	0.00238	3.81180	0.00381	2.381	31.91	0.01	0	50,000.00
\$ / R	On 24/08/2018	Any day expiry			14.61240	14.61240	14.49850	14.49850		26.04	0.00	0	0.00
\$ / R	On 24/08/2018	Any day expiry	14.20	Put	61.06250	0.06106	0.00000	0.00000	61.063	24.03	0.21	20,000	59,559,838.00
\$ / R	On 28/08/2018	Any day expiry			14.62000	14.62000	14.67240	14.67240		24.74	0.00	0	0.00
\$ / R	On 30/08/2018	Any day expiry			14.62380	14.62380	14.59390	14.59390		24.98	0.00	0	0.00
\$ / R	On 30/08/2018	Any day expiry	14.57	Call	311.26310	0.31126	0.00000	0.00000	311.263	24.86	0.54	5,000	39,317,412.60
\$ / R	On 30/08/2018	Any day expiry	14.59	Call	301.81090	0.30181	0.00000	0.00000	301.811	24.94	0.53	5,000	38,571,677.70
\$ / R	On 31/08/2018	Any day expiry			14.62570	14.62570	14.67820	14.67820		25.10	0.00	0	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	3.67200	0.00367	4.04140	0.00404	3.672	26.48	0.01	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	997.64800	0.99765	1,054.30210	1.05430	997.648	23.46	0.93	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 31/08/2018	Any day expiry	13.80	Put	32.59210	0.03259	39.39300	0.03939	32.592	22.78	0.10	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	14.25	Put	127.67400	0.12767	135.63980	0.13564	127.674	23.62	0.29	0.00	0	250.00
\$ / R	On 31/08/2018	Any day expiry	14.42	Call	399.38120	0.39938	458.25090	0.45825	399.381	24.25	0.62	0.00	0	250.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	27.70920	0.02771	44.37180	0.04437	27.709	30.54	0.07	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	10.97820	0.01098	18.74760	0.01875	10.978	32.25	0.03	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			14.63150	14.63150	14.68390	14.68390		24.08	0.00	0.00	0	197.00
\$ / R	On 06/09/2018	Any day expiry			14.63720	14.63720	14.68970	14.68970		23.97	0.00	0.00	0	0.00
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	16.62310	0.01662	17.50180	0.01750	16.623	22.18	0.05	0.00	0	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	17.14120	0.01714	18.11640	0.01812	17.141	22.17	0.05	0.00	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry			14.63910	14.63910	14.69170	14.69170		23.95	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	4.00980	0.00401	4.99210	0.00499	4.010	23.54	0.01	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	6.29490	0.00629	6.92880	0.00693	6.295	22.63	0.02	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	1,331.38120	1.33138	1,383.81550	1.38382	1,331.381	22.01	0.96	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	1,207.72960	1.20773	1,261.20960	1.26121	1,207.730	21.92	0.95	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	889.95180	0.88995	949.64880	0.94965	889.952	21.66	0.87	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	804.83940	0.80484	867.27010	0.86727	804.839	21.59	0.84	0.00	0	600.00
\$ / R	On 13/09/2018	Any day expiry			14.65060	14.65060	14.70320	14.70320		23.40	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	13.29730	0.01330	18.07470	0.01807	13.297	20.20	0.04	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.65820	14.65820	14.71100	14.71100		23.02	0.00	1,333,720,301.60	90,988	534,727.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.99770	0.00100	1.21320	0.00121	0.998	29.90	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	1.04810	0.00105	1.27100	0.00127	1.048	29.85	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	1.33860	0.00134	1.60090	0.00160	1.339	29.61	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	1.80350	0.00180	2.24840	0.00225	1.803	29.04	0.00	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	2.02670	0.00203	2.57410	0.00257	2.027	28.40	0.01	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	2.14950	0.00215	2.75500	0.00276	2.149	28.08	0.01	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	2.42050	0.00242	3.15820	0.00316	2.421	27.44	0.01	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	3.27960	0.00328	4.46250	0.00446	3.280	25.84	0.01	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,411.47960	2.41148	2,465.46250	2.46546	2,411.480	25.84	0.99	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	3.48980	0.00349	4.78600	0.00479	3.490	25.52	0.01	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	3.85840	0.00386	5.35650	0.00536	3.858	25.01	0.01	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	2,162.69740	2.16270	2,217.35230	2.21735	2,162.697	24.24	0.99	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	4.49740	0.00450	6.35230	0.00635	4.497	24.24	0.01	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	4.99040	0.00499	7.12510	0.00713	4.990	23.73	0.01	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	5.19090	0.00519	7.44040	0.00744	5.191	23.54	0.01	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	5.47320	0.00547	7.88430	0.00788	5.473	23.28	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,894.63160	1.89463	1,950.39530	1.95040	1,894.632	22.52	0.98	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	6.70050	0.00670	9.82000	0.00982	6.700	22.32	0.02	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,864.90050	1.86490	1,920.82000	1.92082	1,864.900	22.32	0.98	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	7.17860	0.00718	10.57450	0.01057	7.179	22.00	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	8.86940	0.00887	13.23910	0.01324	8.869	21.05	0.03	733,502.32	2,000	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,667.06940	1.66707	1,724.23910	1.72424	1,667.069	21.05	0.97	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	10.25610	0.01026	15.41500	0.01542	10.256	20.41	0.03	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	11.91320	0.01191	17.98370	0.01798	11.913	19.77	0.03	1,257,595.20	2,500	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	1,470.11320	1.47011	1,528.98370	1.52898	1,470.113	19.77	0.97	0.00	0	4,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	12.84500	0.01285	18.55070	0.01855	12.845	19.81	0.04	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,422.55340	1.42255	1,480.43860	1.48044	1,422.553	19.86	0.96	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	14.35340	0.01435	19.43860	0.01944	14.353	19.86	0.04	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	1,375.38280	1.37538	1,433.75970	1.43376	1,375.383	19.95	0.95	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	1,191.45160	1.19145	1,251.91370	1.25191	1,191.452	20.32	0.92	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	44.75900	0.04476	53.40160	0.05340	44.759	20.50	0.10	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	1,102.95900	1.10296	1,164.40160	1.16440	1,102.959	20.50	0.90	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,059.73840	1.05974	1,121.63060	1.12163	1,059.738	20.59	0.88	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.66	Call	1,051.18250	1.05118	1,113.16030	1.11316	1,051.183	20.61	0.88	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	781.27050	0.78127	844.64750	0.84465	781.271	21.31	0.78	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	123.07050	0.12307	133.64750	0.13365	123.070	21.31	0.22	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	645.20850	0.64521	709.15080	0.70915	645.208	21.84	0.70	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	473.78430	0.47378	536.43190	0.53643	473.784	22.63	0.58	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	381.73830	0.38174	441.18640	0.44119	381.738	23.21	0.50	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	618.25440	0.61825	618.53170	0.61853	618.254	24.31	0.61	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	276.45440	0.27645	329.53170	0.32953	276.454	24.31	0.39	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	94.73610	0.09474	125.87410	0.12587	94.736	27.59	0.16	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	87.69670	0.08770	117.45380	0.11745	87.697	27.82	0.15	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	78.19410	0.07819	106.45010	0.10645	78.194	28.09	0.13	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	65.08600	0.06509	90.94210	0.09094	65.086	28.41	0.11	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			14.67360	14.67360	14.72640	14.72640		22.78	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			14.67940	14.67940	14.73220	14.73220		22.98	0.00	0.00	0	5,532.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	20.31690	0.02032	24.68980	0.02469	20.317	21.31	0.04	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	1,004.65080	1.00465	1,065.60320	1.06560	1,004.651	20.85	0.82	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	109.60130	0.10960	117.86670	0.11787	109.601	20.87	0.18	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	250.96360	0.25096	258.84200	0.25884	250.964	21.83	0.33	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	524.53170	0.52453	583.48490	0.58348	524.532	22.57	0.56	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	107.00120	0.10700	135.93030	0.13593	107.001	27.70	0.15	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	63.02070	0.06302	84.00240	0.08400	63.021	28.99	0.10	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			14.68710	14.68710	14.74000	14.74000		22.79	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			14.70640	14.70640	14.75930	14.75930		22.68	0.00	0.00	0	0.00
\$ / R	On 17/10/2018	Any day expiry			14.71610	14.71610	14.76900	14.76900		22.57	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			14.72570	14.72570	14.77870	14.77870		22.55	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	59.98250	0.05998	63.08640	0.06309	59.983	20.27	0.10	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	953.18770	0.95319	1,011.64200	1.01164	953.188	20.80	0.73	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			14.73150	14.73150	14.78460	14.78460		22.56	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.73930	14.73930	14.79230	14.79230		22.42	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.74320	14.74320	14.79620	14.79620		22.44	0.00	792,288.00	54	3,808.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	53.79350	0.05379	56.18670	0.05619	53.794	20.53	0.08	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	188.57530	0.18858	193.61860	0.19362	188.575	20.51	0.23	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	1,040.20080	1.04020	1,098.32400	1.09832	1,040.201	20.66	0.74	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	349.41320	0.34941	352.29840	0.35230	349.413	21.30	0.35	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	632.95590	0.63296	685.71870	0.68572	632.956	22.26	0.54	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	186.53710	0.18654	215.17190	0.21517	186.537	26.66	0.20	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 31/10/2018	Any day expiry	17.02	Call	129.30350	0.12930	151.86110	0.15186	129.304	27.81	0.14	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.74510	14.74510	14.79820	14.79820		22.44	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			14.75290	14.75290	14.80600	14.80600		22.32	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	10.25350	0.01025	10.21880	0.01022	10.253	22.24	0.02	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	215.42580	0.21543	220.42450	0.22042	215.426	20.49	0.24	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	161.20430	0.16120	186.15190	0.18615	161.204	27.16	0.17	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.76850	14.76850	14.82160	14.82160		22.21	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			14.77430	14.77430	14.82740	14.82740		22.23	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	4.44510	0.00445	4.47640	0.00448	4.445	25.78	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	8.92100	0.00892	8.92870	0.00893	8.921	22.16	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,648.07880	1.64808	1,705.38370	1.70538	1,648.079	19.93	0.88	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	681.75510	0.68176	0.00000	0.00000	681.755	22.16	0.54	39,390,318.15	5,000	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	673.26140	0.67326	0.00000	0.00000	673.261	22.20	0.53	39,700,232.75	5,000	5,000.00
\$ / R	On 29/11/2018	Any day expiry			14.79950	14.79950	14.85280	14.85280		22.02	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.80150	14.80150	14.85480	14.85480		22.01	0.00	0.00	0	3,504.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	79.04140	0.07904	80.99490	0.08099	79.041	19.72	0.10	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	242.23380	0.24223	244.90170	0.24490	242.234	20.12	0.24	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	1,060.10190	1.06010	1,114.79000	1.11479	1,060.102	20.48	0.69	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	411.46020	0.41146	411.41460	0.41141	411.460	20.84	0.35	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	692.71520	0.69272	741.60610	0.74161	692.715	22.06	0.52	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	239.83270	0.23983	267.30530	0.26731	239.833	26.12	0.22	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	172.33670	0.17234	194.17200	0.19417	172.337	27.26	0.16	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.82280	14.82280	14.87630	14.87630		21.79	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	213.48060	0.21348	215.45090	0.21545	213.481	19.77	0.21	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	276.75820	0.27676	278.71110	0.27871	276.758	20.01	0.26	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	633.72300	0.63372	679.07890	0.67908	633.723	22.38	0.47	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	454.21380	0.45421	492.44370	0.49244	454.214	23.69	0.36	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.82860	14.82860	14.88220	14.88220		21.87	0.00	198,451,153.80	13,383	124,823.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	10.38480	0.01038	10.65090	0.01065	10.385	20.29	0.02	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	11.28310	0.01128	11.53990	0.01154	11.283	19.85	0.02	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	12.66040	0.01266	12.88620	0.01289	12.660	19.25	0.02	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	15.58660	0.01559	15.87720	0.01588	15.587	19.26	0.02	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	16.23560	0.01624	16.54280	0.01654	16.236	19.26	0.03	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	19.06160	0.01906	19.44290	0.01944	19.062	19.27	0.03	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	23.16160	0.02316	23.64810	0.02365	23.162	19.28	0.03	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	25.47060	0.02547	26.01670	0.02602	25.471	19.29	0.04	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	32.37670	0.03238	33.09540	0.03310	32.377	19.30	0.05	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	40.04330	0.04004	40.94670	0.04095	40.043	19.32	0.06	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,368.64330	2.36864	2,423.14670	2.42315	2,368.643	19.32	0.95	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	49.94360	0.04994	51.07190	0.05107	49.944	19.33	0.07	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	54.23700	0.05424	55.45820	0.05546	54.237	19.34	0.07	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	60.73720	0.06074	62.09370	0.06209	60.737	19.34	0.08	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	82.74790	0.08275	84.52260	0.08452	82.748	19.36	0.10	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	89.11780	0.08912	90.99940	0.09100	89.118	19.37	0.11	182,691,051.60	115,000	130,670.00

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	13.00	Call	1,917.71780	1.91772	1,973.19940	1.97320	1,917.718	19.37	0.89	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	102.98480	0.10298	105.08700	0.10509	102.985	19.38	0.12	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,747.04430	1.74704	1,802.96670	1.80297	1,747.044	19.39	0.86	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	121.73700	0.12174	124.10220	0.12410	121.737	19.39	0.14	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	126.80300	0.12680	129.23290	0.12923	126.803	19.40	0.14	18,864,936.72	9,000	23,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,705.40300	1.70540	1,761.43290	1.76143	1,705.403	19.40	0.86	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	139.24110	0.13924	141.81750	0.14182	139.241	19.40	0.15	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,545.68180	1.54568	1,600.88860	1.60089	1,545.682	19.53	0.82	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	167.08180	0.16708	168.68860	0.16869	167.082	19.53	0.18	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	179.03490	0.17903	180.63370	0.18063	179.035	19.59	0.19	1,353,310.91	500	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,507.63490	1.50763	1,562.83370	1.56283	1,507.635	19.59	0.81	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	204.65430	0.20465	206.20670	0.20621	204.654	19.70	0.21	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	232.60840	0.23261	234.07340	0.23407	232.608	19.82	0.23	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	235.53360	0.23553	236.98880	0.23699	235.534	19.83	0.23	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	247.47680	0.24748	248.88290	0.24888	247.477	19.88	0.24	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,305.28790	1.30529	1,360.25100	1.36025	1,305.288	19.92	0.76	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	259.80580	0.25981	261.15540	0.26116	259.806	19.93	0.24	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	262.95070	0.26295	264.28360	0.26428	262.951	19.94	0.25	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,291.55070	1.29155	1,346.48360	1.34648	1,291.551	19.94	0.75	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,191.62750	1.19163	1,246.27330	1.24627	1,191.628	20.12	0.72	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	330.95000	0.33095	331.87560	0.33188	330.950	20.18	0.29	19,124,891.10	4,500	14,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,159.55000	1.15955	1,214.07560	1.21408	1,159.550	20.18	0.71	78,446,660.25	7,500	20,710.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	368.65650	0.36866	369.29940	0.36930	368.657	20.29	0.31	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,079.88730	1.07989	1,133.20200	1.13320	1,079.887	20.36	0.68	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	389.84020	0.38984	388.92200	0.38892	389.840	20.40	0.32	549,529,772.40	115,000	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	394.15930	0.39416	393.17050	0.39317	394.159	20.42	0.33	0.00	0	17,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	411.68660	0.41169	410.48000	0.41048	411.687	20.50	0.33	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	429.63610	0.42964	0.00000	0.00000	429.636	20.59	0.34	124,698,753.93	24,570	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Put	434.18790	0.43419	432.69460	0.43269	434.188	20.61	0.35	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	471.53870	0.47154	469.55440	0.46955	471.539	20.78	0.36	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	970.13870	0.97014	1,021.75440	1.02175	970.139	20.78	0.64	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	481.13130	0.48113	479.02320	0.47902	481.131	20.82	0.37	24,308,333.15	4,428	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	959.73130	0.95973	1,011.22320	1.01122	959.731	20.82	0.63	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	944.31100	0.94431	995.61040	0.99561	944.311	20.88	0.62	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	914.15710	0.91416	965.05220	0.96505	914.157	21.01	0.61	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	609.47630	0.60948	605.62760	0.60563	609.476	21.35	0.43	3,091,828.47	500	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	838.07630	0.83808	887.82760	0.88783	838.076	21.35	0.57	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	833.52930	0.83353	883.20370	0.88320	833.529	21.37	0.57	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	829.00270	0.82900	878.59980	0.87860	829.003	21.39	0.57	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	648.12580	0.64813	643.74090	0.64374	648.126	21.49	0.44	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	793.63710	0.79364	842.61930	0.84262	793.637	21.56	0.55	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	772.28490	0.77228	820.87110	0.82087	772.285	21.66	0.54	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	751.49660	0.75150	799.67610	0.79968	751.497	21.77	0.53	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	735.26580	0.73527	783.11580	0.78312	735.266	21.85	0.52	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	673.84030	0.67384	720.05930	0.72006	673.840	22.19	0.49	108,049,917.15	15,000	7,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	670.17760	0.67018	716.28710	0.71629	670.178	22.21	0.49	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	641.61570	0.64162	686.81850	0.68682	641.616	22.38	0.47	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	638.13330	0.63813	0.00000	0.00000	638.133	22.40	0.47	3,410,895.87	500	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	621.02010	0.62102	665.54030	0.66554	621.020	22.51	0.46	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	525.18480	0.52518	566.12490	0.56612	525.185	23.16	0.40	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	519.57270	0.51957	560.27950	0.56028	519.573	23.20	0.40	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	511.27810	0.51128	0.00000	0.00000	511.278	23.27	0.39	142,756,739.80	24,570	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	489.85100	0.48985	529.28790	0.52929	489.851	23.44	0.38	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	484.66980	0.48467	0.00000	0.00000	484.670	23.48	0.38	49,629,826.00	8,856	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	462.17130	0.46217	500.26670	0.50027	462.171	23.67	0.36	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	427.24760	0.42725	463.68360	0.46368	427.248	24.00	0.34	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	414.12770	0.41413	449.90870	0.44991	414.128	24.13	0.33	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	395.30650	0.39531	430.11830	0.43012	395.307	24.33	0.32	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	367.97380	0.36797	401.30490	0.40130	367.974	24.63	0.30	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	296.16040	0.29616	325.85360	0.32585	296.160	25.46	0.25	0.00	0	13,650.00
\$ / R	On 21/12/2018	Any day expiry			14.84210	14.84210	14.89590	14.89590		21.75	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	124.62490	0.12462	126.43790	0.12644	124.625	19.27	0.14	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	142.57260	0.14257	144.52530	0.14453	142.573	19.30	0.15	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	835.32680	0.83533	884.26350	0.88426	835.327	21.35	0.56	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	796.40640	0.79641	844.66730	0.84467	796.406	21.54	0.54	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.86150	14.86150	14.91540	14.91540		21.53	0.00	0.00	0	2,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	99.56330	0.09956	100.66090	0.10066	99.563	18.95	0.11	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	283.64130	0.28364	283.74260	0.28374	283.641	19.66	0.25	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	1,085.04190	1.08504	1,136.30440	1.13630	1,085.042	20.25	0.66	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	457.21090	0.45721	454.40800	0.45441	457.211	20.31	0.34	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	842.20560	0.84221	834.53510	0.83454	842.206	21.75	0.49	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	281.29190	0.28129	308.46230	0.30846	281.292	25.55	0.23	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	207.48470	0.20748	229.89810	0.22990	207.485	26.65	0.17	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.86540	14.86540	14.91940	14.91940		21.51	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.89630	14.89630	14.95070	14.95070		21.44	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	65.32110	0.06532	63.50500	0.06351	65.321	18.33	0.08	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.91960	14.91960	14.97420	14.97420		21.30	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.92150	14.92150	14.97610	14.97610		21.30	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	119.69530	0.11970	115.21200	0.11521	119.695	18.48	0.12	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	499.79270	0.49979	494.31360	0.49431	499.793	20.05	0.34	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	1,103.66610	1.10367	1,152.07820	1.15208	1,103.666	20.30	0.63	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	782.03690	0.78204	825.96130	0.82596	782.037	21.72	0.49	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.94670	14.94670	15.00160	15.00160		21.27	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.97600	14.97600	15.03130	15.03130		21.21	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	130.38160	0.13038	126.57780	0.12658	130.382	17.88	0.13	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	531.98460	0.53198	526.79820	0.52680	531.985	19.82	0.34	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	1,122.16610	1.12217	1,169.50810	1.16951	1,122.166	20.32	0.61	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	817.35820	0.81736	860.24330	0.86024	817.358	21.67	0.48	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 18/03/2019	Foreign Exchange Future			15.01150	15.01150							8,595.00
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	8.34950	0.00835		8.24030	0.00824	8.350	21.57	0.01	0.00	0	1,000.00
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	16.17520	0.01618		18.04040	0.01804	16.175	16.46	0.02	0.00	0	1,000.00
\$ / R	12.06	Put	On 18/03/2019	Foreign Exchange Future	20.51970	0.02052		20.58730	0.02059	20.520	15.52	0.03	0.00	0	4,145.00
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	53.85210	0.05385		53.46460	0.05346	53.852	16.46	0.06	0.00	0	721.00
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future	58.46130	0.05846		57.99600	0.05800	58.461	16.55	0.07	0.00	0	720.00
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future	118.88880	0.11889		117.32210	0.11732	118.889	17.45	0.11	0.00	0	16,000.00
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future	139.33240	0.13933		137.37180	0.13737	139.332	17.68	0.13	0.00	0	14,028.00
\$ / R	13.45	Call	On 18/03/2019	Foreign Exchange Future	1,820.40390	1.82040	1,871.91750	1.87192	1,820.404	18.71	0.80	0.00	0	4,145.00	
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	262.08580	0.26209	257.74200	0.25774	262.086	18.73	0.20	0.00	0	20,000.00	
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future	354.03190	0.35403	350.44880	0.35045	354.032	19.11	0.25	0.00	0	17,981.00	
\$ / R	13.86	Put	On 18/03/2019	Foreign Exchange Future	392.75520	0.39276	388.81250	0.38881	392.755	19.23	0.27	0.00	0	721.00	
\$ / R	13.90	Put	On 18/03/2019	Foreign Exchange Future	407.44190	0.40744	403.36310	0.40336	407.442	19.28	0.28	0.00	0	720.00	
\$ / R	14.00	Put	On 18/03/2019	Foreign Exchange Future	445.57070	0.44557	441.14130	0.44114	445.571	19.39	0.29	0.00	0	16,000.00	
\$ / R	14.28	Put	On 18/03/2019	Foreign Exchange Future	563.89000	0.56389	557.49930	0.55750	563.890	19.73	0.34	0.00	0	7,028.00	
\$ / R	14.30	Call	On 18/03/2019	Foreign Exchange Future	1,284.95510	1.28496	1,333.70430	1.33370	1,284.955	19.77	0.65	0.00	0	500.00	
\$ / R	14.44	Put	On 18/03/2019	Foreign Exchange Future	642.71800	0.64272	634.93550	0.63494	642.718	20.02	0.37	0.00	0	7,000.00	
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	1,194.73810	1.19474	1,242.54680	1.24255	1,194.738	20.10	0.62	0.00	0	1,000.00	
\$ / R	14.53	Put	On 18/03/2019	Foreign Exchange Future	689.33640	0.68934	0.00000	0.00000	689.336	20.19	0.39	623,703.33	108	108.00	
\$ / R	14.96	Call	On 18/03/2019	Foreign Exchange Future	984.89740	0.98490	1,030.07130	1.03007	984.897	20.97	0.54	0.00	0	17,981.00	
\$ / R	15.17	Call	On 18/03/2019	Foreign Exchange Future	904.60510	0.90461	948.73530	0.94874	904.605	21.32	0.51	0.00	0	720.00	
\$ / R	15.45	Call	On 18/03/2019	Foreign Exchange Future	808.02770	0.80803	849.95430	0.84995	808.028	21.78	0.46	0.00	0	20,000.00	
\$ / R	15.46	Call	On 18/03/2019	Foreign Exchange Future	804.79430	0.80479	0.00000	0.00000	804.794	21.80	0.46	1,493,979.51	216	108.00	
\$ / R	15.54	Call	On 18/03/2019	Foreign Exchange Future	779.45550	0.77946	820.67170	0.82067	779.456	21.93	0.45	0.00	0	721.00	
\$ / R	17.08	Call	On 18/03/2019	Foreign Exchange Future	432.60030	0.43260	462.88040	0.46288	432.600	24.39	0.28	0.00	0	7,028.00	
\$ / R	17.09	Call	On 18/03/2019	Foreign Exchange Future	430.99660	0.43100	461.21730	0.46122	430.997	24.41	0.27	0.00	0	7,000.00	
\$ / R	17.50	Call	On 18/03/2019	Foreign Exchange Future	371.07600	0.37108	398.91860	0.39892	371.076	25.00	0.24	0.00	0	16,000.00	
\$ / R			On 27/03/2019	Any day expiry	15.02930	15.02930	15.08530	15.08530		21.06	0.00	0.00	0	4,414.00	
\$ / R			On 29/03/2019	Any day expiry	15.03320	15.03320	15.08930	15.08930		21.05	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	147.68500	0.14768	145.24900	0.14525	147.685	17.69	0.13	0.00	0	500.00	
\$ / R	14.25	Put	On 29/03/2019	Any day expiry	561.87200	0.56187	556.36200	0.55636	561.872	19.64	0.34	0.00	0	250.00	
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	1,139.04230	1.13904	1,186.06870	1.18607	1,139.042	20.37	0.59	0.00	0	500.00	
\$ / R	15.43	Call	On 29/03/2019	Any day expiry	845.97270	0.84597	888.20330	0.88820	845.973	21.66	0.47	0.00	0	250.00	
\$ / R			On 02/04/2019	Any day expiry	15.04110	15.04110	15.09730	15.09730		21.01	0.00	0.00	0	55.00	
\$ / R			On 30/04/2019	Any day expiry	15.09630	15.09630	15.15340	15.15340		20.87	0.00	0.00	0	1,280.00	
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	164.93700	0.16494	159.66260	0.15966	164.937	17.49	0.14	0.00	0	3,000.00	
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	1,908.30090	1.90830	1,959.33910	1.95934	1,908.301	18.47	0.79	0.00	0	2,500.00	
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	590.25450	0.59025	583.14370	0.58314	590.254	19.46	0.33	0.00	0	250.00	
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	1,155.14010	1.15514	1,200.67590	1.20068	1,155.140	20.42	0.57	0.00	0	500.00	
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	872.81030	0.87281	913.72160	0.91372	872.810	21.64	0.46	0.00	0	250.00	
\$ / R			On 31/05/2019	Any day expiry	15.15780	15.15780	15.21590	15.21590		20.78	0.00	0.00	0	55.00	
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	179.56870	0.17957	175.82210	0.17582	179.569	17.30	0.14	0.00	0	500.00	
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	617.17460	0.61717	609.62960	0.60963	617.175	19.35	0.33	0.00	0	250.00	
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	1,172.22510	1.17223	1,217.54100	1.21754	1,172.225	20.55	0.56	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 31/05/2019	Any day expiry	15.79	Call	898.82250	0.89882	939.50200	0.93950	898.823	21.71	0.45	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.16380	15.16380	15.22200	15.22200		20.75	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.18590	15.18590	15.24430	15.24430		20.77	0.00	7,592,950.00	500	17,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	18.61180	0.01861	18.50140	0.01850	18.612	19.25	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	60.85810	0.06086	59.21840	0.05922	60.858	15.83	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	132.33850	0.13234	129.35650	0.12936	132.339	16.76	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	182.03100	0.18203	178.23250	0.17823	182.031	17.22	0.14	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	250.92280	0.25092	246.09300	0.24609	250.923	17.73	0.18	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	454.32590	0.45433	448.60630	0.44861	454.326	18.80	0.26	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	473.37150	0.47337	467.44990	0.46745	473.372	18.86	0.27	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,718.71140	1.71871	1,770.78500	1.77078	1,718.711	18.98	0.71	0.00	0	500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,473.44470	1.47344	1,523.56530	1.52357	1,473.445	19.51	0.65	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,395.60130	1.39560	1,443.77140	1.44377	1,395.601	19.76	0.62	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,288.08660	1.28809	1,334.89840	1.33490	1,288.087	20.15	0.59	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	1,011.19960	1.01120	1,053.94230	1.05394	1,011.200	21.27	0.49	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	988.05910	0.98806	1,030.27920	1.03028	988.059	21.37	0.48	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	931.33300	0.93133	972.22770	0.97223	931.333	21.63	0.46	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	895.65340	0.89565	935.66650	0.93567	895.653	21.80	0.44	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			15.21400	15.21400	15.27280	15.27280		20.71	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	193.23710	0.19324	189.20520	0.18921	193.237	17.20	0.14	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	638.73590	0.63874	631.16040	0.63116	638.736	19.25	0.32	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,185.50860	1.18551	1,230.66510	1.23067	1,185.509	20.66	0.54	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	918.95560	0.91896	959.15650	0.95916	918.956	21.76	0.45	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.22000	15.22000	15.27890	15.27890		20.68	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.22400	15.22400	15.28300	15.28300		20.68	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	328.48120	0.32848	323.40480	0.32340	328.481	18.08	0.21	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	804.08770	0.80409	841.27720	0.84128	804.088	22.41	0.40	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.28030	15.28030	15.33990	15.33990		20.69	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	210.66550	0.21067	206.81060	0.20681	210.665	17.16	0.15	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	662.57510	0.66258	654.78220	0.65478	662.575	19.17	0.32	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,207.08020	1.20708	1,252.73280	1.25273	1,207.080	20.74	0.53	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	947.58110	0.94758	987.70620	0.98771	947.581	21.81	0.44	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.28230	15.28230	15.34200	15.34200		20.69	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.30630	15.30630	15.36640	15.36640		20.63	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	779.61400	0.77961	770.56070	0.77056	779.614	19.40	0.35	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	921.24890	0.92125	960.48190	0.96048	921.249	22.01	0.42	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.34150	15.34150	15.40070	15.40070		20.69	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	226.47080	0.22647	220.59590	0.22060	226.471	17.15	0.15	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	683.87090	0.68387	676.48040	0.67648	683.871	19.13	0.32	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,221.57850	1.22158	1,267.05210	1.26705	1,221.579	20.91	0.52	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	970.07250	0.97007	1,010.21180	1.01021	970.073	21.95	0.43	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.34790	15.34790	15.40670	15.40670		20.67	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.37750	15.37750	15.43480	15.43480		20.73	0.00	0.00	0	10,035.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	21.78480	0.02178	22.32380	0.02232	21.785	17.49	0.02	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	125.37830		0.12538		124.54530	0.12455	125.378	16.26	0.10	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	572.00120		0.57200		566.82490	0.56682	572.001	18.74	0.28	427,464.75	100	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,257.01250		1.25701	1,301.81920	1.30182	1,257.013	20.92	0.52	0.00	0	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	1,148.96840		1.14897	1,191.75540	1.19176	1,148.968	21.32	0.49	0.00	0	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	802.02000		0.80202	836.81890	0.83682	802.020	23.05	0.36	0.00	556,565.88	100	800.00
\$ / R	On 30/09/2019	Any day expiry			15.40710		15.40710	15.46290	15.46290		20.72	0.00	0.00	0	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	240.94010		0.24094	239.45030	0.23945	240.940	17.13	0.15	0.00	0	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	704.15020		0.70415	698.61550	0.69862	704.150	19.10	0.31	0.00	0	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,249.76120		1.24976	1,293.43420	1.29343	1,249.761	21.07	0.51	0.00	0	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	1,003.73650		1.00374	1,042.25130	1.04225	1,003.736	22.10	0.43	0.00	0	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.41130		15.41130	15.46690	15.46690		20.73	0.00	0.00	0	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.47260		15.47260	15.52510	15.52510		20.78	0.00	0.00	0	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	257.77850		0.25778	260.20410	0.26020	257.778	17.19	0.15	0.00	0	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	723.91150		0.72391	719.51310	0.71951	723.911	19.08	0.31	0.00	0	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,268.86420		1.26886	1,310.65240	1.31065	1,268.864	21.28	0.50	0.00	0	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	1,029.86190		1.02986	1,066.68140	1.06668	1,029.862	22.29	0.43	0.00	0	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.53390		15.53390	15.58330	15.58330		20.88	0.00	0.00	0	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	275.57210		0.27557	277.12870	0.27713	275.572	17.30	0.16	0.00	0	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	740.33280		0.74033	738.18680	0.73819	740.333	19.05	0.31	0.00	0	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,292.49930		1.29250	1,332.65660	1.33266	1,292.499	21.44	0.50	0.00	0	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	1,057.79600		1.05780	1,093.24490	1.09324	1,057.796	22.43	0.42	0.00	0	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.54020		15.54020	15.58930	15.58930		20.86	0.00	0.00	0	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.56350		15.56350	15.61140	15.61140		20.86	0.00	0.00	0	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	89.19700		0.08920	91.96580	0.09197	89.197	16.42	0.06	0.00	0	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	496.83490		0.49683	497.42880	0.49743	496.835	18.23	0.23	0.00	0	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	973.91520		0.97392	1,006.71800	1.00672	973.915	22.99	0.39	0.00	0	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	635.42940		0.63543	658.24110	0.65824	635.429	26.80	0.26	0.00	0	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.60150		15.60150	15.64750	15.64750		20.90	0.00	0.00	0	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	291.78610		0.29179	292.45710	0.29246	291.786	17.35	0.16	0.00	0	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	757.28920		0.75729	756.55450	0.75655	757.289	19.02	0.30	0.00	0	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,316.39040		1.31639	1,355.01300	1.35501	1,316.390	21.59	0.49	0.00	0	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	1,088.94050		1.08894	1,123.22720	1.12323	1,088.941	22.56	0.42	0.00	0	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.60570		15.60570	15.65160	15.65160		20.90	0.00	0.00	0	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.66700		15.66700	15.70980	15.70980		20.99	0.00	0.00	0	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.73260		15.73260	15.77200	15.77200		21.01	0.00	0.00	0	0	55.00
\$ / R	On 02/04/2020	Any day expiry			15.79810		15.79810	15.83420	15.83420		21.03	0.00	0.00	0	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.85520		15.85520	15.88840	15.88840		21.05	0.00	0.00	0	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.92700		15.92700	15.95670	15.95670		21.11	0.00	0.00	0	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.94820		15.94820	15.97670	15.97670		21.10	0.00	0.00	0	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.04540		16.04540	16.06910	16.06910		21.13	0.00	0.00	0	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.16120		16.16120	16.18720	16.18720		21.21	0.00	0.00	0	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.65820		14.65820	14.71100	14.71100		23.02	0.00	0.00	0	0	365.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.82860		14.82860	14.88220	14.88220		21.87	0.00	0.00	0	0	70.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			15.01150		15.01150		15.06730	15.06730		21.04	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.18590		15.18590		15.24430	15.24430		20.77	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.66470		18.66470		18.65330	18.65330		21.05	0.00	8,679,085.50	465	197,505.00
£ / R	On 28/09/2018	Any day expiry			18.70080		18.70080		18.68940	18.68940		20.88	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			18.75700		18.75700		18.74550	18.74550		20.45	0.00	0.00	0	2.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.95550		18.95550		18.94410	18.94410		19.89	0.00	0.00	0	21,266.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.28300		19.28300		19.27330	19.27330		19.57	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	547.79980		0.54780		568.81100	0.56881	547.800	18.80	0.29	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	524.83180		0.52483		543.76590	0.54377	524.832	21.51	0.29	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.59430		19.59430		19.58600	19.58600		19.96	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.93870		19.93870		19.92720	19.92720		20.25	0.00	0.00	0	4,645.00
¥ / R	On 23/08/2018	Any day expiry			0.13200		0.13200		0.13280	0.13280		38.30	0.00	0.00	0	0.00
¥ / R	On 06/09/2018	Any day expiry			0.13230		0.13230		0.13310	0.13310		28.40	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.13261		0.13261		0.13340	0.13340		28.52	0.00	0.00	0	6,873.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13500		0.13500		0.13582	0.13582		25.53	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13776		0.13776		0.13860	0.13860		24.07	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14040		0.14040		0.14126	0.14126		23.34	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry			16.68880		16.68880		16.63690	16.63690		22.78	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			16.70170		16.70170		16.64990	16.64990		22.33	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.72260		16.72260		16.67310	16.67310		22.01	0.00	20,552,075.40	1,229	97,836.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	2.08310		0.00208		3.05060	0.00305	2.083	28.24	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	4.28580		0.00429		7.12580	0.00713	4.286	23.76	0.01	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	99.07800		0.09908		133.42230	0.13342	99.078	20.25	0.18	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	420.53930		0.42054		433.67280	0.43367	420.539	22.20	0.50	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	21.24380		0.02124		29.78590	0.02979	21.244	29.11	0.04	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			16.75070		16.75070		16.70100	16.70100		21.86	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.03370		17.03370		16.98330	16.98330		20.82	0.00	0.00	0	37,473.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.38690		17.38690		17.33670	17.33670		20.08	0.00	0.00	0	4,701.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,783.77590		1.78378		1,760.65730	1.76066	1,783.776	18.27	0.75	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.72600		17.72600		17.67720	17.67720		19.74	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			17.96800		17.96800		17.91900	17.91900		19.57	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	455.47130		0.45547		483.49460	0.48349	455.471	17.49	0.23	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	523.59720		0.52360		556.18150	0.55618	523.597	17.58	0.25	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	900.50550		0.90051		903.82420	0.90382	900.506	21.48	0.38	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			18.08090		18.08090		18.02690	18.02690		19.64	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.20000		98.20000		98.19000	98.19000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			590.49500		590.49500		589.94300	589.94300			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			601.90900		601.90900		601.34900	601.34900			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			611.91700		611.91700		611.34300	611.34300			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 01/11/2018	Index Future	684.17600	684.17600	684.17600	682.91200	682.91200				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	697.40000	697.40000	697.40000	696.11600	696.11600				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	708.99600	708.99600	708.99600	707.68400	707.68400				0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	620.73300	620.73300	620.73300	619.56500	619.56500				0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future	632.73100	632.73100	632.73100	631.54300	631.54300				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	643.25200	643.25200	643.25200	642.03900	642.03900				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.66800	10.66800	10.66800	10.61800	10.61800			18.25	0.00	5,355,336.00	502	11,346.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.79580	10.79580	10.79580	10.74560	10.74560			17.06	0.00	10,795.80	1	11,820.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.93790	10.93790	10.93790	10.88870	10.88870			16.50	0.00	0.00	0	510.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.07710	11.07710	11.07710	11.02940	11.02940			16.52	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.30560	11.30560	11.30560	11.32410	11.32410			18.38	0.00	0.00	0	590.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.46330	11.46330	11.46330	11.48240	11.48240			17.87	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	551.68710	551.68710	551.68710	559.50050	559.50050				0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future	14.76730	14.76730	14.76730	14.82420	14.82420			22.31	0.00	0.00	0	1,975.00
CHF / R	On 14/12/2018	Foreign Exchange Future	15.05600	15.05600	15.05600	15.11450	15.11450			21.10	0.00	0.00	0	770.00
CHF / R	On 18/03/2019	Foreign Exchange Future	15.38550	15.38550	15.38550	15.44590	15.44590			20.51	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.70070	15.70070	15.70070	15.76360	15.76360			20.32	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.13420	2.13420	2.13420	2.11600	2.11600			19.93	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.15230	2.15230	2.15230	2.13870	2.13870			18.42	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.17360	2.17360	2.17360	2.16260	2.16260			17.73	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.19350	2.19350	2.19350	2.18500	2.18500			18.08	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	758.14140	758.14140	758.14140	750.32260	750.32260				0.00	0.00	0	25,000.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.25050	2.25050	2.25050	2.24260	2.24260			20.47	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.29480	2.29480	2.29480	2.28650	2.28650			19.29	0.00	0.00	0	235.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.34280	2.34280	2.34280	2.33460	2.33460			18.77	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.38960	2.38960	2.38960	2.38070	2.38070			18.91	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future	11.06063		75.36832		11.08258	75.24096			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.19522		76.82491		11.21796	76.69559			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.31044		74.31239		11.33406	74.18030			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	11.26243		77.62023		11.28435	77.47565			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.38840		79.12018		11.41110	78.97332			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.50153		76.17517		11.52512	76.02520			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	615.67100		615.67100		614.48200	614.48200			0.00	0.00	0	466.00
GOVI	On 07/02/2019	GOVI	627.57100		627.57100		626.36300	626.36300			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	638.00600		638.00600		636.77200	636.77200			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.86840		1.86840		1.87510	1.87510		23.72	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.89270		1.89270		1.89970	1.89970		21.87	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.91860		1.91860		1.92580	1.92580		21.32	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.94260		1.94260		1.95020	1.95020		20.74	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.90324		132.90324		132.91121	132.91121			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	134.08257		134.08257		134.09129	134.09129			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	136.33558		136.33558		136.34299	136.34299			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	99.21247		99.21247		99.50024	99.50024			0.00	0.00	0	1,600.00
I2029	On 07/02/2019	Bond Future	101.14863		101.14863		101.44247	101.44247			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	101.77571		101.77571		102.07342	102.07342			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	102.75255		102.75255		102.75883	102.75883			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	104.75775		104.75775		104.76476	104.76476			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.37347		105.37347		105.37934	105.37934			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	123.55788		123.55788		123.56479	123.56479			0.00	0.00	0	9,641.00
I2038	On 07/02/2019	Bond Future	124.37796		124.37796		124.38543	124.38543			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	126.46786		126.46786		126.47421	126.47421			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	116.39148		116.39148		116.39770	116.39770			0.00	0.00	0	11,966.00

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	
I2046	On 07/02/2019	Bond Future		118.66293	118.66293		118.66985	118.66985			0.00	0.00	0	0.00	
I2046	On 02/05/2019	Bond Future		118.97140	118.97140		118.97723	118.97723			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		121.83329	121.83329		121.83991	121.83991			0.00	0.00	0	9,987.00	
I2050	On 07/02/2019	Bond Future		122.43968	122.43968		122.44685	122.44685			0.00	0.00	0	0.00	
I2050	On 02/05/2019	Bond Future		124.49689	124.49689		124.50281	124.50281			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		253.55700	253.55700		253.59300	253.59300			0.00	0.00	0	742.00	
IGOV	On 07/02/2019	Index Future		258.50500	258.50500		258.54300	258.54300			0.00	0.00	0	0.00	
IGOV	On 02/05/2019	Index Future		262.85000	262.85000		262.88500	262.88500			0.00	0.00	0	0.00	
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			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 17/09/2018	Foreign Exchange Future		0.14480	0.14480		0.14510	0.14510			0.00	0.00	0	562.00	
KES / R	On 14/12/2018	Foreign Exchange Future		0.14450	0.14450		0.14440	0.14440			0.00	0.00	0	0.00	
KES / R	On 18/03/2019	Foreign Exchange Future		0.14420	0.14420		0.14340	0.14340			0.00	0.00	0	0.00	
KES / R	On 14/06/2019	Foreign Exchange Future		0.14410	0.14410		0.14280	0.14280			0.00	154,187.00	1,070	1,628.00	
NOK/R	On 17/09/2018	Foreign Exchange Future		1.73860	1.73860		1.74120	1.74120		19.54	0.00	0.00	0	0.00	
NOK/R	On 14/12/2018	Foreign Exchange Future		1.76530	1.76530		1.76780	1.76780		18.49	0.00	0.00	0	0.00	
NOK/R	On 18/03/2019	Foreign Exchange Future		1.79420	1.79420		1.79680	1.79680		17.72	0.00	0.00	0	0.00	
NOK/R	On 14/06/2019	Foreign Exchange Future		1.82190	1.82190		1.82460	1.82460		17.88	0.00	0.00	0	0.00	
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.67360	9.67360		9.64400	9.64400		19.61	0.00	0.00	0	0.00	
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.78860	9.78860		9.75870	9.75870		18.50	0.00	0.00	0	0.00	
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.91850	9.91850		9.88870	9.88870		17.91	0.00	0.00	0	0.00	
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		10.04630	10.04630		10.01710	10.01710		18.04	0.00	0.00	0	0.00	
PULA / R	On 17/09/2018	Foreign Exchange Future		1.35700	1.35700		1.35900	1.35900			0.00	0.00	0	0.00	
PULA / R	On 14/12/2018	Foreign Exchange Future		1.36560	1.36560		1.36800	1.36800			0.00	0.00	0	0.00	
PULA / R	On 18/03/2019	Foreign Exchange Future		1.37600	1.37600		1.37860	1.37860			0.00	0.00	0	0.00	
PULA / R	On 14/06/2019	Foreign Exchange Future		1.38580	1.38580		1.38840	1.38840			0.00	0.00	0	0.00	
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.27330	1.27330		1.26800	1.26800			0.00	0.00	0	14.00	
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future		1.14080	1.14080		1.13340	1.13340			0.00	0.00	0	240.00	
R / ¥	On 23/08/2018	Any day expiry		7.57770	7.57770	0.13189	7.53290	7.53290		23.30	0.00	0.00	0	0.00	
R / ¥	On 23/08/2018	Any day expiry	8.27	Call	19.57260	0.00196	0.13189	19.98920	0.00200	19.573	29.69	0.02	0.00	0	13,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R / ¥	On 23/08/2018	Any day expiry	8.35	Call	15.78930	0.00158	0.13189	11.79610	0.00118	15.789	31.50	0.01	0.00	0	20,000.00	
R / ¥	On 06/09/2018	Any day expiry			7.55720	7.55720	0.13189	7.51320	7.51320		23.23	0.00	0.00	0	0.00	
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	70.17650	0.00702	0.13189	55.36180	0.00554	70.176	21.50	0.04	0.00	0	25,000.00	
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.54100	7.54100	0.13189	7.49630	7.49630		22.86	0.00	0.00	0	0.00	
R186	On 01/11/2018	Bond Future			9.04673	112.17226		9.07882	111.98089		7.26	0.00	120,248,662.72	1,072	65,529.00	
R186	On 01/11/2018	Bond Future	7.96	Call	33.40000	0.03340		29.87000	0.02987	33.400	6.52	0.03	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	8.46	Call	297.42000	0.29742		272.92000	0.27292	297.420	6.83	0.16	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	8.90	Put	1,965.74000	1.96574		2,089.23000	2.08923	1,965.740	7.19	0.59	0.00	0	2,500.00	
R186	On 01/11/2018	Bond Future	9.14	Put	1,250.10000	1.25010		1,344.99000	1.34499	1,250.100	7.37	0.44	0.00	0	5,000.00	
R186	On 07/02/2019	Bond Future			9.13562	109.03525		9.16923	108.84088		7.48	0.00	0.00	0	719.00	
R186	On 02/05/2019	Bond Future			9.21685	110.84744		9.25213	110.64893		7.30	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			302.00087	302.00087		302.01958	302.01958			0.00	0.00	0	2,350.00	
R197	On 07/02/2019	Bond Future			300.54383	300.54383		300.56431	300.56431			0.00	0.00	0	0.00	
R197	On 02/05/2019	Bond Future			305.59363	305.59363		305.61113	305.61113			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			235.01235	235.01235		235.02491	235.02491			0.00	0.00	0	10,129.00	
R202	On 07/02/2019	Bond Future			235.69433	235.69433		235.70848	235.70848			0.00	0.00	0	0.00	
R202	On 02/05/2019	Bond Future			239.65489	239.65489		239.66655	239.66655			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			8.48230	98.81493		8.51006	98.71792		3.91	0.00	0.00	0	38,294.00	
R2023	On 07/02/2019	Bond Future			8.58439	100.72482		8.61420	100.62651		4.11	0.00	0.00	0	0.00	
R2023	On 02/05/2019	Bond Future			8.67189	98.47180		8.70407	98.37100		4.21	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			9.45182	92.19016		9.48358	91.98822		9.89	0.00	5,807,980.08	63	50,661.00	
R2030	On 07/02/2019	Bond Future			9.53414	89.96245		9.56708	89.75726		10.39	0.00	0.00	0	167.00	
R2030	On 07/02/2019	Bond Future	8.70	Call	614.96000	0.61496		580.48000	0.58048	614.960	9.44	0.19	0.00	0	920.00	
R2030	On 07/02/2019	Bond Future	9.40	Call	2,169.42000	2.16942		2,083.13000	2.08313	2,169.420	10.29	0.46	0.00	0	920.00	
R2030	On 02/05/2019	Bond Future			9.61062	91.45756		9.64484	91.24817		10.10	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			9.62410	90.59760		9.66100	90.34355		11.12	0.00	0.00	0	37,817.00	
R2032	On 07/02/2019	Bond Future			9.70800	92.34857		9.74622	92.09012		11.32	0.00	0.00	0	456.00	
R2032	On 02/05/2019	Bond Future			9.78164	89.72828		9.82122	89.46482		11.43	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
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	9.74333		94.59359		9.77025	94.38759		11.79	0.00	0.00	0	70,441.00
R2035	On 07/02/2019	Bond Future	9.82775		96.42196		9.85559	96.21250		12.02	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future	9.89735		93.52716		9.92615	93.31342		12.17	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	9.79367		91.33965		9.82012	91.13593		12.36	0.00	0.00	0	49,450.00
R2037	On 07/02/2019	Bond Future	9.87111		88.84502		9.89841	88.63790		13.21	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future	9.94174		90.32148		9.96996	90.11016		12.77	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	9.87865		94.62324		9.89482	94.48972		12.77	0.00	0.00	0	23,588.00
R2040	On 01/11/2018	Bond Future	8.50	Call	9.72000	0.00972	9.41000	0.00941	9.720	10.86	0.01	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	191.82000	0.19182	185.10000	0.18510	191.820	11.01	0.09	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	292.86000	0.29286	282.88000	0.28288	292.860	11.16	0.12	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	1,858.65000	1.85865	1,811.30000	1.81130	1,858.650	12.47	0.46	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future	9.95600		91.94149		9.97267	91.80585		13.69	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future	10.02633		93.46937		10.04359	93.33070		13.25	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	9.89638		91.73230		9.91765	91.55395		13.41	0.00	0.00	0	38,585.00
R2044	On 07/02/2019	Bond Future	9.97062		89.11988		9.99253	88.93870		14.38	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future	10.03796		90.60087		10.06060	90.41590		13.93	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	9.88210		90.81652		9.90372	90.63046		13.87	0.00	0.00	0	97,212.00
R2048	On 07/02/2019	Bond Future	9.95777		92.57190		9.98007	92.38270		14.18	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future	10.01981		89.67647		10.04283	89.48337		14.42	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/11/2018	Bond Future	7.72135		101.70335		7.79954	101.61626		0.71	0.00	21,052,593.45	207	19,555.00
R207	On 07/02/2019	Bond Future	7.85403		100.02401		7.95530	99.93585		0.70	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future	8.06903		101.68652		8.20666	101.59605		0.65	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	8.03282		97.92670		8.11066	97.76289		1.90	0.00	0.00	0	28,717.00

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 07/02/2019	Bond Future		8.14178	99.81932		8.23001	99.65294		2.05	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		8.25299	98.07886		8.35327	97.90888		2.07	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		9.70597	71.86194		9.72724	71.72396		13.30	0.00	0.00	0	127,060.00
R209	On 01/11/2018	Bond Future	8.89	Call	147.29000	0.14729	139.64000	0.13964	147.290	11.69	0.09	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	221.42000	0.22142	210.38000	0.21038	221.420	11.83	0.12	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,603.97000	2.60397	2,702.05000	2.70205	2,603.970	12.88	0.63	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,528.54000	1.52854	1,475.32000	1.47532	1,528.540	13.14	0.47	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,413.20000	1.41320	1,483.47000	1.48347	1,413.200	13.41	0.42	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,037.57000	1.03757	1,095.44000	1.09544	1,037.570	13.66	0.34	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	997.14000	0.99714	1,053.53000	1.05353	997.140	13.69	0.33	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future		9.77868	73.25075		9.80057	73.11059		13.54	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	841.50000	0.84150	814.31000	0.81431	841.500	12.48	0.24	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	2,007.47000	2.00747	1,955.60000	1.95560	2,007.470	13.28	0.43	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,704.73000	1.70473	1,760.07000	1.76007	1,704.730	14.23	0.34	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		9.84195	71.32040		9.86456	71.17726		13.75	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future		185.08511	185.08511		185.09562	185.09562			0.00	0.00	0	2,149.00
R210	On 07/02/2019	Bond Future		188.69702	188.69702		188.70859	188.70859			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future		189.31295	189.31295		189.32274	189.32274			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		155.49895	155.49895		155.50887	155.50887			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future		156.37850	156.37850		156.38933	156.38933			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future		159.00604	159.00604		159.01537	159.01537			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		9.53779	83.11560		9.57497	82.88378		10.85	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future		9.62166	84.72212		9.66019	84.48626		10.90	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future		9.69102	82.58312		9.73091	82.34259		11.12	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

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/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	9.85141		71.14426		9.87299	70.99858		14.22	0.00	0.00	0	28,498.00
R214	On 07/02/2019	Bond Future	9.92609		72.51936		9.94832	72.37124		14.51	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.98733		70.43084		10.01025	70.27969		14.70	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 17/09/2018	Foreign Exchange Future	10.67030		10.67030		10.65310	10.65310		20.04	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.81780		10.81780		10.79890	10.79890		18.81	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.97950		10.97950		10.96150	10.96150		18.22	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.13550		11.13550		11.11810	11.11810		18.08	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.48410		2.48410		2.36550	2.36550		41.94	0.00	0.00	0	5,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.35610		2.35610		2.24520	2.24520		32.79	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.23720		2.23720		2.13440	2.13440		29.87	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.14570		2.14570		2.04430	2.04430		28.43	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.40470		1.40470		1.41300	1.41300			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.35700		1.35700		1.36490	1.36490			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.30480		1.30480		1.31210	1.31210			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.26210		1.26210		1.26960	1.26960			0.00	0.00	0	0.00
Total for Derivatives :												3,250,006,616.87	484,482	6 689 473.00
Grand Total:												3,250,006,616.87	484,482	6 689 473.00