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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 21/08/2018

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	
<b>Derivatives</b>														
\$ / R	On 23/08/2018	Any day expiry	14.35540	14.35540		14.64580	14.64580		26.16	0.00	0.00	0	0.00	
\$ / R	On 23/08/2018	Any day expiry	13.21	Put	0.49870	0.00050	0.26960	0.00027	0.499	42.05	0.00	0.00	0	50,000.00
\$ / R	On 24/08/2018	Any day expiry	14.35540		14.35540	14.64780	14.64780		25.96	0.00	0.00	0	0.00	
\$ / R	On 24/08/2018	Any day expiry	14.50	Put	228.79750	0.22880	116.02650	0.11603	228.798	27.82	0.65	0.00	0	20,000.00
\$ / R	On 28/08/2018	Any day expiry	14.36350		14.36350	14.65580	14.65580		23.33	0.00	0.00	0	0.00	
\$ / R	On 30/08/2018	Any day expiry	14.36750		14.36750	14.65970	14.65970		23.25	0.00	0.00	0	0.00	
\$ / R	On 30/08/2018	Any day expiry	14.57	Call	135.53390	0.13553	287.19520	0.28720	135.534	24.52	0.37	0.00	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.59	Call	129.61950	0.12962	277.35140	0.27735	129.620	24.64	0.35	0.00	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.74	Call	92.23540	0.09224	212.20600	0.21221	92.235	25.51	0.27	0.00	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.74	Put	464.73540	0.46474	292.50600	0.29251	464.735	25.51	0.73	0.00	0	7,500.00
\$ / R	On 31/08/2018	Any day expiry	14.36940		14.36940	14.66170	14.66170		23.24	0.00	0.00	0	3,299.00	
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	4.23130	0.00423	2.89910	0.00290	4.231	28.83	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	734.84690	0.73485	1,022.20640	1.02221	734.847	21.14	0.93	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	32.43630	0.03244	13.87530	0.01388	32.436	21.59	0.13	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	14.25	Put	162.25900	0.16226	80.51800	0.08052	162.259	22.94	0.41	0.00	0	250.00
\$ / R	On 31/08/2018	Any day expiry	14.42	Call	200.23910	0.20024	380.59000	0.38059	200.239	23.63	0.47	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	5.13340	0.00513	14.68340	0.01468	5.133	31.79	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	2.03520	0.00204	5.90470	0.00590	2.035	35.01	0.01	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			14.37520	14.37520	14.66770	14.66770		22.36	0.00	0.00	0	197.00
\$ / R	On 06/09/2018	Any day expiry			14.38100	14.38100	14.67370	14.67370		22.62	0.00	0.00	0	300.00
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	19.83780	0.01984	13.17590	0.01318	19.838	22.12	0.07	0.00	0	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	20.29650	0.02030	13.48570	0.01349	20.297	22.04	0.07	0.00	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry			14.38290	14.38290	14.67560	14.67560		22.71	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	6.82100	0.00682	3.50790	0.00351	6.821	25.54	0.02	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	10.61850	0.01062	5.72690	0.00573	10.618	24.40	0.03	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	1,080.59110	1.08059	1,366.02370	1.36602	1,080.591	22.89	0.94	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	956.60990	0.95661	1,240.36720	1.24037	956.610	22.04	0.92	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	643.29440	0.64329	911.86110	0.91186	643.294	20.72	0.83	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	566.90380	0.56690	821.92280	0.82192	566.904	21.05	0.78	0.00	0	600.00
\$ / R	On 13/09/2018	Any day expiry			14.39450	14.39450	14.68760	14.68760		22.49	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	24.57960	0.02458	11.81430	0.01181	24.580	21.69	0.07	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.40220	14.40220	14.69550	14.69550		22.25	0.00	1,440,839,294.60	100,043	525,620.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.69710	0.00070	0.75810	0.00076	0.697	29.42	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	0.72960	0.00073	0.79510	0.00080	0.730	29.34	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	0.86510	0.00087	1.00740	0.00101	0.865	28.77	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	1.11900	0.00112	1.42890	0.00143	1.119	27.93	0.00	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	1.33040	0.00133	1.60120	0.00160	1.330	27.36	0.00	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	1.45130	0.00145	1.69580	0.00170	1.451	27.08	0.00	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	1.72880	0.00173	1.90420	0.00190	1.729	26.52	0.01	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	2.69520	0.00270	2.56280	0.00256	2.695	25.11	0.01	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,154.89520	2.15490	2,448.06280	2.44806	2,154.895	25.11	0.99	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	2.94920	0.00295	2.72350	0.00272	2.949	24.82	0.01	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	3.40940	0.00341	3.00510	0.00301	3.409	24.37	0.01	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,906.44740	1.90645	2,198.99270	2.19899	1,906.447	23.69	0.99	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	4.24740	0.00425	3.49270	0.00349	4.247	23.69	0.01	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	4.92540	0.00493	3.86860	0.00387	4.925	23.24	0.01	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	5.20850	0.00521	4.02160	0.00402	5.209	23.07	0.02	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	5.61300	0.00561	4.23660	0.00424	5.613	22.85	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,639.23970	1.63924	1,930.46690	1.93047	1,639.240	22.17	0.98	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	7.45340	0.00745	5.17190	0.00517	7.453	22.00	0.02	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,609.65340	1.60965	1,900.67190	1.90067	1,609.653	22.00	0.98	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	8.20140	0.00820	5.53610	0.00554	8.201	21.72	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	11.68280	0.01168	6.82560	0.00683	11.683	21.11	0.04	0.00	0	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,413.88280	1.41388	1,702.32560	1.70233	1,413.883	21.11	0.97	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	15.95230	0.01595	7.88470	0.00788	15.952	21.03	0.05	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	21.50390	0.02150	9.14520	0.00915	21.504	20.95	0.06	0.00	0	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	1,223.70390	1.22370	1,504.64520	1.50465	1,223.704	20.95	0.94	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	22.79250	0.02279	9.42550	0.00943	22.793	20.93	0.06	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,177.04800	1.17705	1,455.36530	1.45537	1,177.048	20.91	0.93	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	24.84800	0.02485	9.86530	0.00987	24.848	20.91	0.07	0.00	0	74,064.00

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	13.30	Call	1,130.82240		1.13082	1,407.56170	1.40756	1,130.822	20.87	0.92	0.00	0	500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	951.06920		0.95107	1,220.72380	1.22072	951.069	20.70	0.88	0.00	0	2,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	62.71770		0.06272	35.05880	0.03506	62.718	20.62	0.15	0.00	0	4,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	864.91770		0.86492	1,130.55880	1.13056	864.918	20.62	0.85	0.00	0	26,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	822.93930		0.82294	1,086.46130	1.08646	822.939	20.58	0.84	0.00	0	1,464.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.66	Call	814.63770		0.81464	1,077.72620	1.07773	814.638	20.57	0.83	0.00	0	100.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	567.32710		0.56733	800.90120	0.80090	567.327	21.27	0.70	0.00	0	60,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	165.12710		0.16513	105.40120	0.10540	165.127	21.27	0.30	0.00	0	1,500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	448.29780		0.44830	660.74730	0.66075	448.298	21.76	0.61	0.00	0	500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	308.18290		0.30818	484.03740	0.48404	308.183	22.64	0.47	0.00	0	500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	239.77130		0.23977	388.32720	0.38833	239.771	23.42	0.39	0.00	0	63,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	761.49720		0.76150	584.21930	0.58422	761.497	24.60	0.72	0.00	0	50.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	163.69720		0.16370	279.71930	0.27972	163.697	24.60	0.28	0.00	0	4,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	44.66290		0.04466	94.18770	0.09419	44.663	27.71	0.09	0.00	0	5,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	39.90530		0.03991	87.05580	0.08706	39.905	27.80	0.08	0.00	0	1,550.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	33.92120		0.03392	77.84280	0.07784	33.921	27.92	0.07	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	26.49910		0.02650	64.13340	0.06413	26.499	28.11	0.06	0.00	0	73,314.00	
\$ / R	On 25/09/2018	Any day expiry			14.41760		14.41760	14.71150	14.71150		22.07	0.00	0.00	0	0.00	
\$ / R	On 28/09/2018	Any day expiry			14.42330		14.42330	14.71730	14.71730		22.12	0.00	0.00	0	2,863.00	
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	16.38320		0.01638	16.99520	0.01700	16.383	19.20	0.04	0.00	0	500.00	
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	781.93100		0.78193	1,031.26890	1.03127	781.931	20.72	0.76	0.00	0	500.00	
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	144.52540		0.14453	98.06080	0.09806	144.525	20.76	0.24	0.00	0	1,000.00	
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	321.18130		0.32118	232.66650	0.23267	321.181	21.78	0.42	0.00	0	250.00	
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	365.40190		0.36540	539.81980	0.53982	365.402	22.60	0.47	0.00	0	250.00	
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	59.47510		0.05948	110.63470	0.11063	59.475	27.90	0.10	0.00	0	500.00	
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	32.84810		0.03285	65.42070	0.06542	32.848	29.25	0.06	0.00	0	500.00	
\$ / R	On 02/10/2018	Any day expiry			14.43100		14.43100	14.72510	14.72510		22.07	0.00	0.00	0	55.00	
\$ / R	On 12/10/2018	Any day expiry			14.45000		14.45000	14.74450	14.74450		21.94	0.00	0.00	0	0.00	
\$ / R	On 17/10/2018	Any day expiry			14.45950		14.45950	14.75420	14.75420		21.82	0.00	0.00	0	235.00	
\$ / R	On 22/10/2018	Any day expiry			14.46900		14.46900	14.76390	14.76390		21.67	0.00	0.00	0	0.00	
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	70.58000		0.07058	54.04940	0.05405	70.580	19.55	0.12	0.00	0	1,630.00	
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	754.06330		0.75406	977.05670	0.97706	754.063	20.68	0.67	0.00	0	1,630.00	
\$ / R	On 25/10/2018	Any day expiry			14.47480		14.47480	14.76980	14.76980		21.68	0.00	0.00	0	70.00	
\$ / R	On 29/10/2018	Any day expiry			14.48250		14.48250	14.77760	14.77760		21.66	0.00	0.00	0	225.00	
\$ / R	On 31/10/2018	Any day expiry			14.48640		14.48640	14.78160	14.78160		21.67	0.00	0.00	0	3,808.00	
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	57.89500		0.05790	49.42440	0.04942	57.895	19.44	0.10	0.00	0	500.00	
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	229.86520		0.22987	177.04070	0.17704	229.865	20.10	0.28	0.00	0	1,000.00	
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	835.32650		0.83533	1,065.85900	1.06586	835.326	20.39	0.68	0.00	0	500.00	
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	423.62910		0.42363	332.27240	0.33227	423.629	21.11	0.41	0.00	0	250.00	
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	480.26280		0.48026	650.50250	0.65050	480.263	22.13	0.47	0.00	0	250.00	
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	126.93290		0.12693	194.00950	0.19401	126.933	26.68	0.15	0.00	0	500.00	
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	85.99290		0.08599	135.00400	0.13500	85.993	27.90	0.11	0.00	0	500.00	
\$ / R	On 01/11/2018	Any day expiry			14.48830		14.48830	14.78350	14.78350		21.67	0.00	0.00	0	55.00	
\$ / R	On 05/11/2018	Any day expiry			14.49610		14.49610	14.79140	14.79140		21.55	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 05/11/2018	Any day expiry	11.90	Put	13.62390	0.01362	10.02390	0.01002	13.624	22.38	0.02	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	261.90570	0.26191	203.54090	0.20354	261.906	20.12	0.30	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	109.87200	0.10987	167.73930	0.16774	109.872	27.18	0.13	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.51160	14.51160	14.80710	14.80710		21.43	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			14.51740	14.51740	14.81290	14.81290		21.44	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	4.95790	0.00496	4.59530	0.00460	4.958	25.56	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	11.53340	0.01153	9.27800	0.00928	11.533	22.21	0.02	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,407.38420	1.40738	1,680.44890	1.68045	1,407.384	19.30	0.85	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	529.35910	0.52936	700.25500	0.70025	529.359	21.98	0.47	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	522.23380	0.52223	691.61050	0.69161	522.234	22.03	0.47	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	471.78730	0.47179	630.27960	0.63028	471.787	22.39	0.43	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	844.38730	0.84439	707.37960	0.70738	844.387	22.39	0.57	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.52320	14.52320	14.81880	14.81880		21.33	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	497.92440	0.49792	660.82130	0.66082	497.924	22.15	0.44	0.00	0	10,000.00
\$ / R	On 23/11/2018	Any day expiry			14.53100	14.53100	14.56330	14.56330		21.42	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	593.29350	0.59329	0.00000	0.00000	593.293	21.59	0.50	173,223,145.53	23,800	11,900.00
\$ / R	On 29/11/2018	Any day expiry			14.54240	14.54240	14.83840	14.83840		21.30	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.54430	14.54430	14.84030	14.84030		21.30	0.00	0.00	0	7,004.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	91.73330	0.09173	76.28170	0.07628	91.733	19.11	0.12	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	287.66260	0.28766	232.57460	0.23257	287.663	19.72	0.29	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	869.80020	0.86980	1,086.36950	1.08637	869.800	20.31	0.64	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	488.05700	0.48806	397.00330	0.39700	488.057	20.67	0.40	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	546.33500	0.54633	712.75410	0.71275	546.335	21.93	0.46	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	175.90590	0.17591	249.67640	0.24968	175.906	26.11	0.17	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	124.71110	0.12471	180.03920	0.18004	124.711	27.32	0.13	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.56530	14.56530	14.86180	14.86180		21.10	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	253.54260	0.25354	204.60470	0.20460	253.543	19.39	0.26	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	328.00260	0.32800	266.45540	0.26646	328.003	19.68	0.31	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	500.64120	0.50064	652.42650	0.65243	500.641	22.28	0.41	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	352.21350	0.35221	469.09240	0.46909	352.213	23.68	0.31	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.57110	14.57110	14.86770	14.86770		21.10	0.00	2,300,456,125.80	157,878	280,399.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	13.70490	0.01370	11.20230	0.01120	13.705	20.33	0.02	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	16.39420	0.01639	12.18240	0.01218	16.394	20.18	0.03	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	21.04150	0.02104	13.68330	0.01368	21.042	20.03	0.03	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	24.74550	0.02475	16.58640	0.01659	24.746	19.93	0.04	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	25.55080	0.02555	17.22560	0.01723	25.551	19.90	0.04	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	29.00430	0.02900	19.99640	0.02000	29.004	19.82	0.04	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	33.88410	0.03388	23.98100	0.02398	33.884	19.72	0.05	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	36.57940	0.03658	26.21030	0.02621	36.579	19.67	0.05	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	44.46340	0.04446	32.83210	0.03283	44.463	19.53	0.06	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	52.98780	0.05299	40.12200	0.04012	52.988	19.41	0.07	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,124.08780	2.12409	2,407.82200	2.40782	2,124.088	19.41	0.93	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	63.74930	0.06375	49.47020	0.04947	63.749	19.27	0.08	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	68.35330	0.06835	53.50840	0.05351	68.353	19.22	0.09	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	75.26370		0.07526		59.60650	0.05961	75.264	19.15	0.10	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	98.29670		0.09830		80.16840	0.08017	98.297	18.94	0.12	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	104.88380		0.10488		86.10090	0.08610	104.884	18.89	0.13	0.00	0	146,370.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,675.98380		1.67598	1,953.80090	1.95380	1,675.984	18.89	0.87	0.00	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	119.17490		0.11917		99.00090	0.09900	119.175	18.79	0.14	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,510.34600		1.51035	1,781.06610	1.78107	1,510.346	18.90	0.84	0.00	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	143.52740		0.14353		116.42490	0.11642	143.527	18.92	0.17	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	150.11960		0.15012		121.13030	0.12113	150.120	18.95	0.17	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,471.21960		1.47122	1,738.83030	1.73883	1,471.220	18.95	0.83	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	166.31600		0.16632		132.67970	0.13268	166.316	19.03	0.19	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	168.72480		0.16872		134.39670	0.13440	168.725	19.04	0.19	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,320.59540		1.32060	1,577.11720	1.57712	1,320.595	19.17	0.79	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	199.49540		0.19950		159.41720	0.15942	199.495	19.17	0.21	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	213.35810		0.21336		171.00870	0.17101	213.358	19.23	0.22	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,284.45810		1.28446	1,538.70870	1.53871	1,284.458	19.23	0.78	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	242.96200		0.24296		195.89050	0.19589	242.962	19.34	0.25	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	275.11970		0.27512		223.08480	0.22308	275.120	19.45	0.27	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	278.47860		0.27848		225.93360	0.22593	278.479	19.46	0.27	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	292.16820		0.29217		237.56950	0.23757	292.168	19.50	0.28	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,093.80770		1.09381	1,334.24590	1.33425	1,093.808	19.53	0.71	0.00	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	306.27490		0.30627		249.58880	0.24959	306.275	19.54	0.29	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	309.86830		0.30987		252.65320	0.25265	309.868	19.55	0.29	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,080.96830		1.08097	1,320.35320	1.32035	1,080.968	19.55	0.71	0.00	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	992.23400		0.99223	1,219.24440	1.21924	992.234	19.86	0.67	0.00	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	392.95830		0.39296		319.06890	0.31907	392.958	19.97	0.34	50,121,654.00	10,000	24,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	964.05830		0.96406	1,186.76890	1.18677	964.058	19.97	0.66	2,898,327.47	300	20,400.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	438.67220		0.43867		355.96900	0.35597	438.672	20.17	0.36	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	448.14450		0.44814		0.00000	0.00000	448.144	20.21	0.37	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	894.01810		0.89402	1,106.05850	1.10606	894.018	20.23	0.63	0.00	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	462.54920		0.46255		376.75190	0.37675	462.549	20.27	0.38	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	467.40650		0.46741		380.98680	0.38099	467.407	20.29	0.38	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	487.09970		0.48710		398.19920	0.39820	487.100	20.38	0.39	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	507.21360		0.50721		415.82910	0.41583	507.214	20.46	0.40	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Put	512.30940		0.51231		420.30040	0.42030	512.309	20.48	0.40	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	554.00160		0.55400		457.01740	0.45702	554.002	20.64	0.42	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	795.10160		0.79510	994.71740	0.99472	795.102	20.64	0.58	0.00	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	564.68090		0.56468		466.45430	0.46645	564.681	20.69	0.42	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	785.78090		0.78578	984.15430	0.98415	785.781	20.69	0.58	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	771.99180		0.77199	968.50280	0.96850	771.992	20.75	0.57	0.00	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	745.09090		0.74509	937.88060	0.93788	745.091	20.87	0.55	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	647.97780		0.64798		540.45920	0.54046	647.978	20.99	0.46	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	706.75440		0.70675		592.88710	0.59289	706.754	21.21	0.48	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	677.85440		0.67785	860.58710	0.86059	677.854	21.21	0.52	0.00	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	673.88340		0.67388	855.96430	0.85596	673.883	21.23	0.51	0.00	0.00	0	1,500.00

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 14/12/2018	Foreign Exchange Future	14.62	Call	669.93550	0.66994	851.36220	0.85136	669.936	21.25	0.51	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	650.53610	0.65054	828.71660	0.82872	650.536	21.36	0.50	73,547,859.00	10,000	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	749.43610	0.74944	631.01660	0.63102	749.436	21.36	0.50	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	639.16640	0.63917	815.40820	0.81541	639.166	21.42	0.49	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	620.66350	0.62066	793.69470	0.79369	620.663	21.53	0.48	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	831.60520	0.83161	704.84700	0.70485	831.605	21.64	0.53	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	602.70520	0.60271	772.54700	0.77255	602.705	21.64	0.47	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	588.72150	0.58872	756.03270	0.75603	588.722	21.73	0.46	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	536.06620	0.53607	693.41290	0.69341	536.066	22.08	0.43	0.00	0	7,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	532.94390	0.53294	689.67860	0.68968	532.944	22.10	0.43	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	508.64430	0.50864	660.53160	0.66053	508.644	22.28	0.41	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	505.69100	0.50569	656.97950	0.65698	505.691	22.30	0.41	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	491.19370	0.49119	639.51120	0.63951	491.194	22.41	0.40	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,106.04130	1.10604	954.83050	0.95483	1,106.041	22.52	0.61	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	432.77100	0.43277	0.00000	0.00000	432.771	22.90	0.36	46,396,812.96	8,744	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	411.32040	0.41132	541.60140	0.54160	411.320	23.11	0.35	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	406.71630	0.40672	535.86020	0.53586	406.716	23.15	0.34	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	399.92400	0.39992	527.37690	0.52738	399.924	23.22	0.34	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	382.43340	0.38243	505.46110	0.50546	382.433	23.40	0.33	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	378.19980	0.37820	500.16620	0.50017	378.200	23.45	0.32	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	359.80400	0.35980	477.21870	0.47722	359.804	23.66	0.31	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	353.90560	0.35391	469.83480	0.46983	353.906	23.73	0.31	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	331.41120	0.33141	441.57940	0.44158	331.411	24.00	0.29	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	320.79820	0.32080	428.18360	0.42818	320.798	24.14	0.28	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	305.62820	0.30563	408.96600	0.40897	305.628	24.35	0.27	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	282.23220	0.28223	381.04060	0.38104	282.232	24.61	0.25	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	223.28660	0.22329	307.60010	0.30760	223.287	25.41	0.20	0.00	0	13,650.00
\$ / R	On 21/12/2018	Any day expiry			14.58440	14.58440	14.88130	14.88130		21.09	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	146.79890	0.14680	120.34540	0.12035	146.799	18.81	0.17	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	169.70040	0.16970	137.18620	0.13719	169.700	18.93	0.18	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	677.87050	0.67787	857.16330	0.85716	677.871	21.22	0.51	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	643.94680	0.64395	817.69290	0.81769	643.947	21.41	0.49	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.60350	14.60350	14.90090	14.90090		20.89	0.00	0.00	0	2,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	119.90280	0.11990	96.95110	0.09695	119.903	18.66	0.14	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	332.55300	0.33255	273.36180	0.27336	332.553	19.32	0.29	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	903.72870	0.90373	1,110.00600	1.11001	903.729	20.12	0.61	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	535.47580	0.53548	442.57720	0.44258	535.476	20.18	0.40	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	957.93970	0.95794	823.35290	0.82335	957.940	21.63	0.55	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	215.63540	0.21564	292.76650	0.29277	215.635	25.54	0.19	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	159.63930	0.15964	217.01890	0.21702	159.639	26.80	0.14	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.60740	14.60740	14.90480	14.90480		20.87	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.63790	14.63790	14.93600	14.93600		20.84	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	85.60830	0.08561	62.91400	0.06291	85.608	18.47	0.10	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.66080	14.66080	14.95940	14.95940		20.72	0.00	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 31/01/2019	Any day expiry			14.66270	14.66270		14.96140	14.96140		20.71	0.00	0.00	0	1,225.00
\$ / R	13.00	Put	On 31/01/2019	Any day expiry	147.07100	0.14707		114.78180	0.11478	147.071	18.40	0.15	0.00	0	500.00		
\$ / R	14.25	Put	On 31/01/2019	Any day expiry	578.97590	0.57898	485.34250	0.48534	578.976	19.94	0.39	0.00	0	250.00			
\$ / R	14.38	Call	On 31/01/2019	Any day expiry	930.42830	0.93043	1,128.39940	1.12840	930.428	20.19	0.58	0.00	0	500.00			
\$ / R	15.13	Call	On 31/01/2019	Any day expiry	644.15660	0.64416	803.17200	0.80317	644.157	21.62	0.44	0.00	0	250.00			
\$ / R			On 13/02/2019	Any day expiry	14.68760	14.68760		14.98680	14.98680		20.71	0.00	0.00	0	70.00		
\$ / R			On 28/02/2019	Any day expiry	14.71640	14.71640		15.01630	15.01630		20.59	0.00	0.00	0	4,725.00		
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	167.05780	0.16706	127.33910	0.12734	167.058	18.12	0.16	0.00	0	500.00			
\$ / R	14.25	Put	On 28/02/2019	Any day expiry	612.15710	0.61216	517.64500	0.51764	612.157	19.74	0.38	0.00	0	250.00			
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	955.39180	0.95539	1,146.91880	1.14692	955.392	20.25	0.57	0.00	0	500.00			
\$ / R	15.27	Call	On 28/02/2019	Any day expiry	682.53360	0.68253	838.89920	0.83890	682.534	21.59	0.44	0.00	0	250.00			
\$ / R			On 18/03/2019	Foreign Exchange Future	14.75170	14.75170		15.05240	15.05240		20.52	0.00	0.00	0	8,610.00		
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	10.54090	0.01054	8.41360	0.00841	10.541	21.64	0.01	0.00	0	1,000.00			
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	19.27390	0.01927	17.25260	0.01725	19.274	16.15	0.03	0.00	0	1,000.00			
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	78.39680	0.07840	50.76600	0.05077	78.397	17.01	0.09	0.00	0	721.00			
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future	83.95590	0.08396	55.12860	0.05513	83.956	17.07	0.09	0.00	0	720.00			
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future	153.46890	0.15347	112.57180	0.11257	153.469	17.71	0.14	0.00	0	16,000.00			
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future	176.10920	0.17611	132.08900	0.13209	176.109	17.87	0.16	0.00	0	14,028.00			
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	304.82740	0.30483	249.93090	0.24993	304.827	18.53	0.23	0.00	0	20,000.00			
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future	405.51630	0.40552	341.68030	0.34168	405.516	18.85	0.29	0.00	0	17,981.00			
\$ / R	13.86	Put	On 18/03/2019	Foreign Exchange Future	448.33090	0.44833	379.84060	0.37984	448.331	18.96	0.31	0.00	0	721.00			
\$ / R	13.90	Put	On 18/03/2019	Foreign Exchange Future	464.53070	0.46453	394.32620	0.39433	464.531	19.01	0.31	0.00	0	720.00			
\$ / R	14.00	Put	On 18/03/2019	Foreign Exchange Future	506.48860	0.50649	431.96090	0.43196	506.489	19.12	0.33	0.00	0	16,000.00			
\$ / R	14.28	Put	On 18/03/2019	Foreign Exchange Future	644.41510	0.64442	548.10010	0.54810	644.415	19.64	0.38	0.00	0	7,028.00			
\$ / R	14.30	Call	On 18/03/2019	Foreign Exchange Future	1,106.60850	1.10661	1,309.39960	1.30940	1,106.609	19.68	0.61	0.00	0	500.00			
\$ / R	14.44	Put	On 18/03/2019	Foreign Exchange Future	730.65470	0.73065	625.66260	0.62566	730.655	19.94	0.41	0.00	0	7,000.00			
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	1,024.72170	1.02472	1,218.42430	1.21842	1,024.722	20.01	0.58	0.00	0	1,000.00			
\$ / R	14.53	Put	On 18/03/2019	Foreign Exchange Future	781.42050	0.78142	671.92990	0.67193	781.421	20.11	0.43	0.00	0	108.00			
\$ / R	14.82	Put	On 18/03/2019	Foreign Exchange Future	954.90480	0.95490	831.78490	0.83178	954.905	20.64	0.48	0.00	0	4,145.00			
\$ / R	14.96	Call	On 18/03/2019	Foreign Exchange Future	834.93060	0.83493	1,006.94760	1.00695	834.931	20.88	0.50	0.00	0	17,981.00			
\$ / R	15.17	Call	On 18/03/2019	Foreign Exchange Future	763.46320	0.76346	926.29270	0.92629	763.463	21.24	0.46	0.00	0	720.00			
\$ / R	15.45	Call	On 18/03/2019	Foreign Exchange Future	678.55140	0.67855	828.60220	0.82860	678.551	21.72	0.42	0.00	0	20,000.00			
\$ / R	15.46	Call	On 18/03/2019	Foreign Exchange Future	675.72400	0.67572	825.33310	0.82533	675.724	21.73	0.42	0.00	0	108.00			
\$ / R	15.54	Call	On 18/03/2019	Foreign Exchange Future	653.70390	0.65370	799.69480	0.79969	653.704	21.87	0.41	0.00	0	721.00			
\$ / R	15.89	Call	On 18/03/2019	Foreign Exchange Future	567.25030	0.56725	697.93190	0.69793	567.250	22.50	0.36	0.00	0	4,145.00			
\$ / R	16.60	Call	On 18/03/2019	Foreign Exchange Future	427.95240	0.42795	535.68950	0.53569	427.952	23.67	0.28	0.00	0	50.00			
\$ / R	17.08	Call	On 18/03/2019	Foreign Exchange Future	355.32140	0.35532	448.19310	0.44819	355.321	24.40	0.24	0.00	0	7,028.00			
\$ / R	17.09	Call	On 18/03/2019	Foreign Exchange Future	353.97940	0.35398	446.56400	0.44656	353.979	24.42	0.24	0.00	0	7,000.00			
\$ / R	17.50	Call	On 18/03/2019	Foreign Exchange Future	304.00920	0.30401	385.65940	0.38566	304.009	25.04	0.21	0.00	0	16,000.00			
\$ / R			On 27/03/2019	Any day expiry	14.76930	14.76930		15.07040	15.07040		20.47	0.00	0.00	0	4,414.00		
\$ / R			On 29/03/2019	Any day expiry	14.77330	14.77330		15.07440	15.07440		20.46	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	183.05220	0.18305	137.23680	0.13724	183.052	17.79	0.16	0.00	0	500.00			
\$ / R	14.25	Put	On 29/03/2019	Any day expiry	639.97200	0.63997	545.46100	0.54546	639.972	19.53	0.38	0.00	0	250.00			
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	977.76720	0.97777	1,162.27620	1.16228	977.767	20.31	0.55	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 29/03/2019	Any day expiry	15.43	Call	714.25720	0.71426	866.59670	0.86660	714.257	21.60	0.43	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.78110	14.78110	15.08250	15.08250		20.50	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.83610	14.83610	15.13850	15.13850		20.38	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	195.21410	0.19521	147.27790	0.14728	195.214	17.36	0.16	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,695.54170	1.69554	1,933.23870	1.93324	1,695.542	18.35	0.76	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	665.27570	0.66528	572.62720	0.57263	665.276	19.30	0.37	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	998.59420	0.99859	1,176.53580	1.17654	998.594	20.37	0.53	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	744.34150	0.74434	892.73770	0.89274	744.341	21.59	0.42	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.89710	14.89710	15.20090	15.20090		20.31	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	209.63970	0.20964	161.88440	0.16188	209.640	17.14	0.16	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	689.62530	0.68963	597.30590	0.59731	689.625	19.16	0.36	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	1,018.63480	1.01863	1,192.29850	1.19230	1,018.635	20.48	0.52	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	772.86190	0.77286	917.85500	0.91785	772.862	21.66	0.42	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.90310	14.90310	15.20700	15.20700		20.28	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.92500	14.92500	15.22940	15.22940		20.32	0.00	14,925,000.00	1,000	19,510.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	20.15960	0.02016	18.58280	0.01858	20.160	18.86	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	59.86430	0.05986	48.85170	0.04885	59.864	14.93	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	144.96470	0.14496	115.55610	0.11556	144.965	16.23	0.13	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	205.35120	0.20535	163.53670	0.16354	205.351	16.86	0.16	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	289.21600	0.28922	231.16400	0.23116	289.216	17.58	0.20	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	510.45000	0.51045	435.54040	0.43554	510.450	18.59	0.30	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	531.06750	0.53107	454.34090	0.45434	531.068	18.65	0.30	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,518.67660	1.51868	1,742.71290	1.74271	1,518.677	18.76	0.68	0.00	0	500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,294.68920	1.29469	1,495.71410	1.49571	1,294.689	19.39	0.61	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,224.37260	1.22437	1,416.26460	1.41626	1,224.373	19.67	0.59	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,126.98420	1.12698	1,308.22040	1.30822	1,126.984	20.09	0.55	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	874.71770	0.87472	1,030.51420	1.03051	874.718	21.20	0.45	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	854.03620	0.85404	1,007.19580	1.00720	854.036	21.30	0.44	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	803.79400	0.80379	950.03470	0.95003	803.794	21.57	0.42	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	772.46240	0.77246	914.08830	0.91409	772.462	21.76	0.41	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.95290	14.95290	15.25790	15.25790		20.26	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	217.41780	0.21742	173.32380	0.17332	217.418	16.85	0.16	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	709.33090	0.70933	617.49900	0.61750	709.331	19.05	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,034.13450	1.03413	1,205.07540	1.20508	1,034.134	20.57	0.51	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	795.41180	0.79541	937.47010	0.93747	795.412	21.73	0.41	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.95890	14.95890	15.26400	15.26400		20.23	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.96290	14.96290	15.26810	15.26810		20.23	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	381.51930	0.38152	306.77090	0.30677	381.519	18.11	0.24	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	694.97190	0.69497	821.72480	0.82172	694.972	22.40	0.36	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.01870	15.01870	15.32510	15.32510		20.19	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	232.20240	0.23220	188.49220	0.18849	232.202	16.73	0.17	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	730.14420	0.73014	639.58090	0.63958	730.144	18.93	0.35	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,058.45810	1.05846	1,226.69810	1.22670	1,058.458	20.66	0.50	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	825.86280	0.82586	965.71920	0.96572	825.863	21.78	0.41	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 01/08/2019	Any day expiry			15.02070	15.02070		15.32710	15.32710		20.19	0.00	0.00	0	55.00
\$ / R			On 13/08/2019	Any day expiry			15.04460	15.04460		15.35150	15.35150		20.20	0.00	0.00	0	0.00
\$ / R	14.48	Put	On 13/08/2019	Any day expiry	860.03580	0.86004	755.26600	0.75527	860.036	19.26	0.38	0.00	0	3,950.00			
\$ / R	16.35	Call	On 13/08/2019	Any day expiry	804.20010	0.80420	939.11060	0.93911	804.200	21.99	0.39	0.00	0	3,950.00			
\$ / R			On 30/08/2019	Any day expiry	15.08000	15.08000	15.38780	15.38780		20.26	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	247.09310	0.24709	198.39450	0.19839	247.093	16.70	0.17	0.00	0	500.00			
\$ / R	14.25	Put	On 30/08/2019	Any day expiry	751.34240	0.75134	659.36860	0.65937	751.342	18.91	0.35	0.00	0	250.00			
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	1,075.53550	1.07554	1,241.47080	1.24147	1,075.536	20.81	0.49	0.00	0	500.00			
\$ / R	16.33	Call	On 30/08/2019	Any day expiry	849.93290	0.84993	988.68490	0.98868	849.933	21.91	0.40	0.00	0	250.00			
\$ / R			On 02/09/2019	Any day expiry	15.08660	15.08660	15.39450	15.39450		20.24	0.00	0.00	0	55.00			
\$ / R			On 16/09/2019	Foreign Exchange Future	15.11750	15.11750	15.42580	15.42580		20.25	0.00	0.00	0	10,138.00			
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	27.92490	0.02792	22.36260	0.02236	27.925	17.64	0.03	0.00	0	1,000.00			
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	127.78330	0.12778	104.28350	0.10428	127.783	15.52	0.10	0.00	0	1,000.00			
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	631.05560	0.63106	548.79000	0.54879	631.056	18.55	0.31	0.00	0	800.00			
\$ / R	15.55	Call	On 16/09/2019	Foreign Exchange Future	1,111.86160	1.11186	1,279.29920	1.27930	1,111.862	20.84	0.49	0.00	0	30,000.00			
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	1,013.87150	1.01387	1,170.72050	1.17072	1,013.871	21.26	0.46	0.00	0	1,000.00			
\$ / R	17.23	Call	On 16/09/2019	Foreign Exchange Future	703.83630	0.70384	821.98890	0.82199	703.836	23.06	0.33	0.00	0	800.00			
\$ / R			On 30/09/2019	Any day expiry	15.14840	15.14840	15.45710	15.45710		20.32	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	259.40340	0.25940	215.62560	0.21563	259.403	16.65	0.17	0.00	0	500.00			
\$ / R	14.25	Put	On 30/09/2019	Any day expiry	770.88790	0.77089	679.90960	0.67991	770.888	18.90	0.34	0.00	0	250.00			
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	1,108.64030	1.10864	1,273.85370	1.27385	1,108.640	21.01	0.48	0.00	0	500.00			
\$ / R	16.50	Call	On 30/09/2019	Any day expiry	887.24150	0.88724	1,026.41060	1.02641	887.241	22.09	0.40	0.00	0	250.00			
\$ / R			On 02/10/2019	Any day expiry	15.15280	15.15280	15.46160	15.46160		20.33	0.00	0.00	0	55.00			
\$ / R			On 31/10/2019	Any day expiry	15.21670	15.21670	15.52640	15.52640		20.40	0.00	0.00	0	55.00			
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	274.82000	0.27482	235.40790	0.23541	274.820	16.69	0.17	0.00	0	500.00			
\$ / R	14.25	Put	On 31/10/2019	Any day expiry	789.59960	0.78960	699.06470	0.69906	789.600	18.91	0.34	0.00	0	250.00			
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	1,133.11070	1.13311	1,296.99700	1.29700	1,133.111	21.24	0.47	0.00	0	500.00			
\$ / R	16.70	Call	On 31/10/2019	Any day expiry	917.54690	0.91755	1,056.39640	1.05640	917.547	22.31	0.40	0.00	0	250.00			
\$ / R			On 29/11/2019	Any day expiry	15.28070	15.28070	15.59130	15.59130		20.52	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	292.03860	0.29204	251.12350	0.25112	292.039	16.80	0.17	0.00	0	500.00			
\$ / R	14.25	Put	On 29/11/2019	Any day expiry	806.44960	0.80645	716.04890	0.71605	806.450	18.92	0.33	0.00	0	250.00			
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	1,160.91710	1.16092	1,324.24900	1.32425	1,160.917	21.42	0.47	0.00	0	500.00			
\$ / R	16.87	Call	On 29/11/2019	Any day expiry	948.83980	0.94884	1,087.83640	1.08784	948.840	22.47	0.40	0.00	0	250.00			
\$ / R			On 02/12/2019	Any day expiry	15.28730	15.28730	15.59800	15.59800		20.51	0.00	0.00	0	55.00			
\$ / R			On 13/12/2019	Foreign Exchange Future	15.31150	15.31150	15.62260	15.62260		20.51	0.00	0.00	0	0.00			
\$ / R	11.89	Put	On 13/12/2019	Foreign Exchange Future	87.34470	0.08734	82.53210	0.08253	87.345	15.69	0.07	0.00	0	1,000.00			
\$ / R	13.66	Put	On 13/12/2019	Foreign Exchange Future	543.40670	0.54341	471.52610	0.47153	543.407	18.05	0.26	0.00	0	1,000.00			
\$ / R	17.38	Call	On 13/12/2019	Foreign Exchange Future	875.63480	0.87563	1,004.89950	1.00490	875.635	23.06	0.36	0.00	0	1,000.00			
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	581.43330	0.58143	664.73450	0.66473	581.433	27.09	0.24	0.00	0	2,000.00			
\$ / R			On 31/12/2019	Any day expiry	15.35120	15.35120	15.66280	15.66280		20.56	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	307.14990	0.30715	264.56070	0.26456	307.150	16.85	0.17	0.00	0	500.00			
\$ / R	14.25	Put	On 31/12/2019	Any day expiry	822.28690	0.82229	732.61240	0.73261	822.287	18.90	0.33	0.00	0	250.00			
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	1,189.37890	1.18938	1,352.21910	1.35222	1,189.379	21.59	0.46	0.00	0	500.00			
\$ / R	17.05	Call	On 31/12/2019	Any day expiry	982.97990	0.98298	1,123.18370	1.12318	982.980	22.61	0.40	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 02/01/2020	Any day expiry		15.35560	15.35560		15.66730	15.66730		20.57	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		15.41960	15.41960		15.73210	15.73210		20.62	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		15.48790	15.48790		15.80150	15.80150		20.71	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry		15.55630	15.55630		15.87080	15.87080		20.74	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		15.61580	15.61580		15.93120	15.93120		20.77	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		15.69080	15.69080		16.00720	16.00720		20.84	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.71280	15.71280		16.02960	16.02960		20.84	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		15.81430	15.81430		16.13240	16.13240		20.89	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.92780	15.92780		16.24890	16.24890		21.02	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		14.40220	14.40220		14.69550	14.69550		22.25	0.00	288,044.00	20	355.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		14.57110	14.57110		14.86770	14.86770		21.10	0.00	0.00	0	70.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.75170	14.75170		15.05240	15.05240		20.52	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.92500	14.92500		15.22940	15.22940		20.32	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future		18.54970	18.54970		18.77370	18.77370		20.63	0.00	37,099.40	2	197,756.00
£ / R	On 28/09/2018	Any day expiry		18.58560	18.58560		18.81040	18.81040		20.50	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry		18.64190	18.64190		18.86720	18.86720		20.02	0.00	18,690.00	1	3.00
£ / R	On 14/12/2018	Foreign Exchange Future		18.84020	18.84020		19.06760	19.06760		19.54	0.00	3,462,922,961.00	183,805	205,083.00
£ / R	On 18/03/2019	Foreign Exchange Future		19.16590	19.16590		19.39780	19.39780		19.22	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	553.41170	0.55341	517.40830	0.51741	553.412	18.44	0.30	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	473.89860	0.47390	567.24610	0.56725	473.899	21.39	0.27	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.47670	19.47670		19.71330	19.71330		19.60	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.82200	19.82200		20.06160	20.06160		19.85	0.00	0.00	0	4,645.00
¥ / R	On 23/08/2018	Any day expiry		0.13000	0.13000		0.13260	0.13260		58.88	0.00	0.00	0	0.00
¥ / R	On 06/09/2018	Any day expiry		0.13030	0.13030		0.13300	0.13300		31.24	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.13060	0.13060		0.13331	0.13331		27.87	0.00	0.00	0	6,873.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.13299	0.13299		0.13575	0.13575		25.86	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.13569	0.13569		0.13851	0.13851		24.39	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13829	0.13829		0.14118	0.14118		23.60	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry		16.58490	16.58490		16.79730	16.79730		21.44	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry		16.59840	16.59840		16.81120	16.81120		21.05	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future		16.61920	16.61920		16.83240	16.83240		20.86	0.00	2,077,400.00	125	97,885.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	1.38470	0.00138	2.21310	0.00221	1.385	28.67	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	3.95250	0.00395	4.55310	0.00455	3.953	24.74	0.01	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	87.93700	0.08794	75.11660	0.07512	87.937	19.54	0.18	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	321.62910	0.32163	461.53030	0.46153	321.629	21.43	0.45	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	8.21190	0.00821	20.20560	0.02021	8.212	28.13	0.02	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry		16.64740	16.64740		16.86110	16.86110		20.77	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future		16.93060	16.93060		17.14730	17.14730		19.86	0.00	0.00	0	37,475.00
€ / R	On 18/03/2019	Foreign Exchange Future		17.28120	17.28120		17.50270	17.50270		19.26	0.00	0.00	0	4,711.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,662.64440	1.66264	1,859.12390	1.85912	1,662.644	17.48	0.74	0.00	0	650.00

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			17.61960		17.61960		17.84530	17.84530		18.94	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			17.86010		17.86010		18.08940	18.08940		18.88	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	432.52070		0.43252		416.80740	0.41681	432.521	16.72	0.23	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	505.20570		0.50521		477.49180	0.47749	505.206	16.90	0.26	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	821.26560		0.82127		938.94240	0.93894	821.266	21.04	0.36	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.97830		17.97830		18.20780	18.20780		18.95	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.27000		98.27000		98.32000	98.32000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			590.40800		590.40800		589.75200	589.75200			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			601.81300		601.81300		601.14400	601.14400			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			611.81600		611.81600		611.14100	611.14100			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			684.01200		684.01200		682.75300	682.75300			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			697.22600		697.22600		695.94100	695.94100			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			708.81500		708.81500		707.51500	707.51500			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			620.18800		620.18800		618.91700	618.91700			0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future			632.16800		632.16800		630.87200	630.87200			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			642.67600		642.67600		641.36400	641.36400			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			10.58520		10.58520		10.74320	10.74320		17.93	0.00	0.00	0	11,333.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.71240		10.71240		10.87240	10.87240		16.63	0.00	0.00	0	11,820.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.85240		10.85240		11.01520	11.01520		16.17	0.00	0.00	0	510.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.99070		10.99070		11.15680	11.15680		16.25	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.18930		11.18930		11.39510	11.39510		17.93	0.00	0.00	0	590.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.34410		11.34410		11.55370	11.55370		17.52	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future			530.11300		530.11300		553.00110	553.00110			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future			14.59640		14.59640		14.81040	14.81040		20.90	0.00	0.00	0	1,975.00
CHF / R	On 14/12/2018	Foreign Exchange Future			14.88350		14.88350		15.10160	15.10160		19.83	0.00	0.00	0	770.00
CHF / R	On 18/03/2019	Foreign Exchange Future			15.20860		15.20860		15.43180	15.43180		19.49	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.52180		15.52180		15.75010	15.75010		19.38	0.00	3,104,360.00	200	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future			2.10530		2.10530		2.14390	2.14390		19.43	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			2.12540		2.12540		2.16470	2.16470		18.77	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.14670		2.14670		2.18670	2.18670		18.00	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.16710		2.16710		2.20790	2.20790		17.86	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future			567.64930		567.64930		713.52650	713.52650			0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future			2.23560		2.23560		2.26460	2.26460		20.29	0.00	0.00	0	245.00

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
DKK / R	On 14/12/2018	Foreign Exchange Future		2.27980	2.27980		2.30920	2.30920		19.06	0.00	0.00	0	235.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.32750	2.32750		2.35780	2.35780		18.57	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.37360	2.37360		2.40440	2.40440		18.32	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future		11.08247	75.24160		11.10955	75.08492			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.21810	76.69479		11.24628	76.53500			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.33419	74.17957		11.36320	74.01782			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		11.28438	77.47546		11.31144	77.29762			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.41136	78.97164		11.43950	78.79025			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.52538	76.02355		11.55437	75.83996			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		614.98400	614.98400		613.66800	613.66800			0.00	0.00	0	464.00
GOVI	On 07/02/2019	GOVI		626.86400	626.86400		625.52200	625.52200			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		637.28300	637.28300		635.92400	635.92400			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.83570	1.83570		1.87300	1.87300		22.61	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.86000	1.86000		1.89780	1.89780		20.97	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.88540	1.88540		1.92390	1.92390		20.64	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.90950	1.90950		1.94860	1.94860		20.13	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.76099	132.76099		132.96661	132.96661			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.93599	133.93599		134.14534	134.14534			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		136.18551	136.18551		136.40011	136.40011			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		99.47885	99.47885		99.48392	99.48392			0.00	0.00	0	1,600.00
I2029	On 07/02/2019	Bond Future		101.41902	101.41902		101.42404	101.42404			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.04991	102.04991		102.05633	102.05633			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 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	101.84697		101.84697		102.48617	102.48617			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	103.83338		103.83338		104.48493	104.48493			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	104.43274		104.43274		105.09658	105.09658			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/11/2018	Bond Future	122.97227		122.97227		122.97858	122.97858			0.00	0.00	0	9,641.00
I2038	On 07/02/2019	Bond Future	123.77942		123.77942		123.78573	123.78573			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	125.85847		125.85847		125.86628	125.86628			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	116.14875		116.14875		116.60368	116.60368			0.00	0.00	0	11,966.00
I2046	On 07/02/2019	Bond Future	118.41414		118.41414		118.87771	118.87771			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	118.71755		118.71755		119.19065	119.19065			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	122.20083		122.20083		122.33613	122.33613			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future	122.81276		122.81276		122.95041	122.95041			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	124.87547		124.87547		125.01692	125.01692			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	253.12300		253.12300		253.50300	253.50300			0.00	0.00	0	742.00
IGOV	On 07/02/2019	Index Future	258.06100		258.06100		258.44700	258.44700			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	262.39600		262.39600		262.79300	262.79300			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	0.14210		0.14210		0.14510	0.14510			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.14120		0.14120		0.14500	0.14500			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.14180		0.14180		0.14470	0.14470			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14150		0.14150		0.14440	0.14440			0.00	0.00	0	1,628.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.71220		1.71220		1.73710	1.73710		18.37	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.73870		1.73870		1.76390	1.76390		17.70	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.76710		1.76710		1.79300	1.79300		17.06	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.79460		1.79460		1.82060	1.82060		17.70	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.60970		9.60970		9.72810	9.72810		19.34	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.72430		9.72430		9.84400	9.84400		18.17	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.85310		9.85310		9.97440	9.97440		17.72	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.98140		9.98140		10.10430	10.10430		17.73	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 17/09/2018	Foreign Exchange Future			1.34390		1.34390		1.36320	1.36320			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.35290		1.35290		1.37220	1.37220			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.36330		1.36330		1.38280	1.38280			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37320		1.37320		1.39290	1.39290			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.28800		1.28800		1.27750	1.27750			0.00	0.00	0	20.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.15390		1.15390		1.14540	1.14540			0.00	0.00	0	240.00
R / ¥	On 23/08/2018	Any day expiry			7.69340		7.69340	0.12995	7.53900	7.53900		23.46	0.00	0.00	0	0.00
R / ¥	On 23/08/2018	Any day expiry	8.27	Call	4.03400		0.00040	0.12995	1.33100	0.00013	4.034	38.46	0.01	0.00	0	13,000.00
R / ¥	On 23/08/2018	Any day expiry	8.35	Call	1.80510		0.00018	0.12995	0.80040	0.00008	1.805	39.56	0.00	0.00	0	20,000.00
R / ¥	On 06/09/2018	Any day expiry			7.67370		7.67370	0.12995	7.51820	7.51820		21.87	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	71.53250		0.00715	0.12995	47.97800	0.00480	71.533	21.21	0.05	0.00	0	25,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.65690		7.65690	0.12995	7.50150	7.50150		21.99	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.05456		112.12552		9.08660	111.93456		7.26	0.00	16,930,953.52	151	65,558.00
R186	On 01/11/2018	Bond Future	7.96	Call	26.00000		0.02600		23.17000	0.02317	26.000	6.52	0.02	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	262.25000		0.26225		239.91000	0.23991	262.250	6.83	0.15	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,945.87000		1.94587	2,071.02000	2.07102	1,945.870	7.19	0.60	0.60	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,221.13000		1.22113	1,316.87000	1.31687	1,221.130	7.37	0.44	0.44	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.14409		108.98623		9.17780	108.79139		7.48	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	423.11000		0.42311		395.36000	0.39536	423.110	6.64	0.17	0.00	0	210.00
R186	On 02/05/2019	Bond Future			9.22584		110.79681		9.26088	110.59977		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			301.52980		301.52980		301.61656	301.61656			0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future			300.06004		300.06004		300.14803	300.14803			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			305.09955		305.09955		305.19274	305.19274			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			234.83573		234.83573		234.98668	234.98668			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.51186		235.51186		235.66522	235.66522			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.46739		239.46739		239.62643	239.62643			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			8.49040		98.78661		8.52300	98.67274		3.91	0.00	2,173,305.42	22	38,272.00
R2023	On 07/02/2019	Bond Future			8.59352		100.69470		8.62876	100.57854		4.11	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
R2023	On 02/05/2019	Bond Future		8.68189	98.44047		8.71932	98.32327		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		9.45460	92.17246		9.48632	91.97082		9.89	0.00	0.00	0	52,011.00
R2030	On 07/02/2019	Bond Future		9.53722	89.94324		9.57023	89.73767		10.39	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.70	Call	588.13000	0.58813	554.53000	0.55453	588.130	9.44	0.19	0.00	0	920.00
R2030	On 07/02/2019	Bond Future	9.40	Call	2,123.95000	2.12395	2,038.05000	2.03805	2,123.950	10.29	0.46	0.00	0	920.00
R2030	On 02/05/2019	Bond Future		9.61391	91.43740		9.64795	91.22918		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		9.63189	90.54389		9.66361	90.32562		11.12	0.00	0.00	0	38,867.00
R2032	On 07/02/2019	Bond Future		9.71626	92.29262		9.74920	92.07002		11.32	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future		9.79027	89.67074		9.82416	89.44530		11.43	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/11/2018	Bond Future		9.77183	94.37553		9.79318	94.21267		11.79	0.00	163,741,544.55	1,735	72,792.00
R2035	On 07/02/2019	Bond Future		9.85747	96.19838		9.87961	96.03235		12.02	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future		9.92806	93.29927		9.95077	93.13130		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		9.82218	91.12009		9.84348	90.95659		12.36	0.00	0.00	0	49,471.00
R2037	On 07/02/2019	Bond Future		9.90077	88.62003		9.92283	88.45326		13.21	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future		9.97238	90.09208		9.99499	89.92338		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		9.88664	94.55723		9.91819	94.29729		12.77	0.00	0.00	0	24,834.00
R2040	On 01/11/2018	Bond Future	8.50	Call	6.85000	0.00685	6.08000	0.00608	6.850	10.86	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	161.99000	0.16199	146.88000	0.14688	161.990	11.01	0.08	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	253.19000	0.25319	230.90000	0.23090	253.190	11.16	0.11	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	1,757.26000	1.75726	1,655.40000	1.65540	1,757.260	12.47	0.46	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.96442	91.87293		9.99707	91.60789		13.69	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future		10.03509	93.39895		10.06860	93.13037		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		9.91471	91.57857		9.94621	91.31541		13.41	0.00	3,296,828.52	36	38,549.00
R2044	On 07/02/2019	Bond Future		9.98970	88.96207		10.02228	88.69369		14.38	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future		10.05767	90.43980		10.09110	90.16775		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

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
R2048	On 01/11/2018	Bond Future			9.90051		90.65804		9.93198	90.38828		13.87	0.00	0.00	0	97,212.00
R2048	On 07/02/2019	Bond Future			9.97695		92.40913		10.00951	92.13401		14.18	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.03960		89.51042		10.07298	89.23157		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			7.70705		101.71929		7.74347	101.67870		0.71	0.00	8,137,543.20	80	19,635.00
R207	On 07/02/2019	Bond Future			7.83689		100.03894		7.88451	99.99746		0.70	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			8.04709		101.70095		8.10978	101.65972		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			7.99736		98.00144		8.04208	97.90719		1.90	0.00	1,862,027.36	19	28,736.00
R208	On 07/02/2019	Bond Future			8.10212		99.89422		8.15305	99.79804		2.05	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.20857		98.15427		8.26563	98.05741		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			9.72941		71.70991		9.75579	71.53939		13.30	0.00	0.00	0	127,187.00
R209	On 01/11/2018	Bond Future	8.89	Call	116.73000		0.11673		108.30000	0.10830	116.730	11.69	0.07	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	180.34000		0.18034		167.91000	0.16791	180.340	11.83	0.10	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,648.79000		2.64879		2,771.14000	2.77114	2,648.790	12.88	0.65	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,401.07000		1.40107		1,336.01000	1.33601	1,401.070	13.14	0.46	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,420.95000		1.42095		1,507.92000	1.50792	1,420.950	13.41	0.43	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,034.78000		1.03478		1,105.92000	1.10592	1,034.780	13.66	0.34	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	993.32000		0.99332		1,062.56000	1.06256	993.320	13.69	0.33	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.80303		73.09486		9.83028	72.92101		13.54	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	777.82000		0.77782		744.75000	0.74475	777.820	12.48	0.23	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,903.76000		1.90376		1,839.72000	1.83972	1,903.760	13.28	0.42	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,719.77000		1.71977		1,788.01000	1.78801	1,719.770	14.23	0.34	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.86707		71.16140		9.89498	70.98535		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			184.12079		184.12079		184.90809	184.90809			0.00	0.00	0	2,149.00
R210	On 07/02/2019	Bond Future			187.71185		187.71185		188.51416	188.51416			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
R210	On 02/05/2019	Bond Future	188.30981		188.30981		189.12787	189.12787			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	155.46962		155.46962		155.52961	155.52961			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	156.34676		156.34676		156.40773	156.40773			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	158.97263		158.97263		159.03657	159.03657			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	9.54066		83.09767		9.57229	82.90046		10.85	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.62482		84.70274		9.65767	84.50166		10.90	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.69438		82.56282		9.72816	82.35914		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
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	9.87496		70.98530		9.90128	70.80833		14.22	0.00	0.00	0	28,498.00
R214	On 07/02/2019	Bond Future	9.95055		72.35640		9.97774	72.17598		14.51	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	10.01252		70.26475		10.04036	70.08192		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	10.53310		10.53310		10.71930	10.71930		19.77	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.67850		10.67850		10.86660	10.86660		18.53	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.83840		10.83840		11.03090	11.03090		17.91	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.99430		10.99430		11.18800	11.18800		17.74	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.33690		2.33690		2.33760	2.33760		41.19	0.00	0.00	0	5,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.21610		2.21610		2.21810	2.21810		33.36	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.10520		2.10520		2.10420	2.10420		30.31	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.00890		2.00890		2.01160	2.01160		28.81	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.39100		1.39100		1.40480	1.40480			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.33550		1.33550		1.34900	1.34900			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.27830		1.27830		1.29250	1.29250			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.23180		1.23180		1.24610	1.24610			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>7,766,998,976.34</b>	<b>497,961</b>	<b>7 435 357.00</b>
<b>Grand Total:</b>												<b>7,766,998,976.34</b>	<b>497,961</b>	<b>7 435 357.00</b>