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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/08/2018

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 24/08/2018	Any day expiry	14.27150	14.27150		14.29270	14.29270		13.43	0.00	285,430,000.00	20,000	0.00	
\$ / R	On 28/08/2018	Any day expiry	14.25680	14.25680		14.28890	14.28890		16.36	0.00	0.00	0	0.00	
\$ / R	On 30/08/2018	Any day expiry	14.25840	14.25840		14.29280	14.29280		19.33	0.00	0.00	0	0.00	
\$ / R	On 30/08/2018	Any day expiry	14.57	Call	46.37460	0.04637	82.38760	0.08239	46.375	20.99	0.21	0.00	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.59	Call	42.90980	0.04291	77.84830	0.07785	42.910	21.10	0.20	0.00	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.74	Call	23.55640	0.02356	50.51060	0.05051	23.556	21.88	0.12	0.00	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.74	Put	505.15640	0.50516	497.71060	0.49771	505.156	21.88	0.88	0.00	0	7,500.00
\$ / R	On 31/08/2018	Any day expiry	14.26000	14.26000		14.29470	14.29470		20.13	0.00	0.00	0	3,299.00	
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	0.71480	0.00071	2.02460	0.00202	0.715	25.72	0.00	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	626.04550	0.62605	661.07820	0.66108	626.046	22.57	0.92	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	30.57170	0.03057	33.11700	0.03312	30.572	21.96	0.14	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	14.25	Put	153.60360	0.15360	165.40800	0.16541	153.604	20.13	0.48	0.00	0	250.00
\$ / R	On 31/08/2018	Any day expiry	14.42	Call	100.29030	0.10029	137.99740	0.13800	100.290	21.25	0.36	0.00	0	250.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	0.86220	0.00086	2.18250	0.00218	0.862	32.30	0.00	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	0.23880	0.00024	0.79250	0.00079	0.239	35.51	0.00	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry	14.26490	14.26490		14.30060	14.30060		19.10	0.00	0.00	0	197.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 06/09/2018	Any day expiry										
					14.27000	14.27000	14.30630	14.30630		19.62	0.00	0.00	0	300.00
\$ / R	13.43	Put	On 06/09/2018	Any day expiry	10.61050	0.01061	11.73230	0.01173	10.610	19.52	0.05	0.00	0	10,000.00
\$ / R	13.44	Put	On 06/09/2018	Any day expiry	10.83770	0.01084	11.99200	0.01199	10.838	19.41	0.05	0.00	0	15,000.00
\$ / R			On 07/09/2018	Any day expiry	14.27200	14.27200	14.30820	14.30820		19.75	0.00	0.00	0	0.00
\$ / R	12.90	Put	On 07/09/2018	Any day expiry	3.69910	0.00370	4.83500	0.00484	3.699	24.11	0.02	0.00	0	100.00
\$ / R	13.09	Put	On 07/09/2018	Any day expiry	5.22350	0.00522	6.99580	0.00700	5.224	22.21	0.02	0.00	0	600.00
\$ / R	13.32	Call	On 07/09/2018	Any day expiry	960.28840	0.96029	999.50150	0.99950	960.288	19.92	0.96	0.00	0	600.00
\$ / R	13.45	Call	On 07/09/2018	Any day expiry	833.03540	0.83304	873.28360	0.87328	833.035	18.62	0.95	0.00	0	100.00
\$ / R	13.80	Call	On 07/09/2018	Any day expiry	519.63850	0.51964	561.35550	0.56136	519.638	18.38	0.83	0.00	0	100.00
\$ / R	13.90	Call	On 07/09/2018	Any day expiry	442.97330	0.44297	485.77380	0.48577	442.973	18.69	0.77	0.00	0	600.00
\$ / R			On 13/09/2018	Any day expiry	14.28380	14.28380	14.31950	14.31950		19.87	0.00	0.00	0	0.00
\$ / R	13.30	Put	On 13/09/2018	Any day expiry	16.42310	0.01642	20.65650	0.02066	16.423	19.63	0.06	0.00	0	747.00
\$ / R			On 17/09/2018	Foreign Exchange Future	14.29170	14.29170	14.32710	14.32710		19.65	0.00	782,784,992.40	54,772	497,997.00
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	0.14700	0.00015	0.21700	0.00022	0.147	26.50	0.00	0.00	0	5,200.00
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	0.15640	0.00016	0.22490	0.00022	0.156	26.43	0.00	0.00	0	45,000.00
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	0.21280	0.00021	0.29520	0.00030	0.213	26.07	0.00	0.00	0	2,000.00
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	0.33610	0.00034	0.44280	0.00044	0.336	25.54	0.00	0.00	0	93,314.00
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	0.45440	0.00045	0.57950	0.00058	0.454	25.19	0.00	0.00	0	48,200.00
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	0.52790	0.00053	0.66260	0.00066	0.528	25.01	0.00	0.00	0	3,000.00
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	0.71120	0.00071	0.86550	0.00087	0.711	24.66	0.00	0.00	0	13,300.00
\$ / R	12.25	Put	On 17/09/2018	Foreign Exchange Future	1.48170	0.00148	1.67870	0.00168	1.482	23.78	0.01	0.00	0	40,000.00
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	2,043.18170	2.04318	2,078.77870	2.07878	2,043.182	23.78	0.99	0.00	0	500.00
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	1.71260	0.00171	1.91470	0.00191	1.713	23.60	0.01	0.00	0	100.00
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	2.15600	0.00216	2.36150	0.00236	2.156	23.32	0.01	0.00	0	60,000.00
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	1,794.73490	1.79473	1,830.32940	1.83033	1,794.735	22.90	0.99	0.00	0	4,600.00
\$ / R	12.50	Put	On 17/09/2018	Foreign Exchange Future	3.03490	0.00303	3.22940	0.00323	3.035	22.90	0.01	0.00	0	44,000.00
\$ / R	12.58	Put	On 17/09/2018	Foreign Exchange Future	3.80300	0.00380	3.97400	0.00397	3.803	22.62	0.01	0.00	0	8,000.00
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	4.13660	0.00414	4.29440	0.00429	4.137	22.51	0.01	0.00	0	13,231.00
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	4.62540	0.00463	4.76130	0.00476	4.625	22.37	0.02	0.00	0	1,550.00
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	1,528.14630	1.52815	1,563.57810	1.56358	1,528.146	21.95	0.98	0.00	0	5,200.00
\$ / R	12.80	Put	On 17/09/2018	Foreign Exchange Future	6.99880	0.00700	6.99380	0.00699	6.999	21.84	0.02	0.00	0	500.00
\$ / R	12.80	Call	On 17/09/2018	Foreign Exchange Future	1,498.69880	1.49870	1,534.09380	1.53409	1,498.699	21.84	0.98	0.00	0	50.00
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	8.02130	0.00802	7.94300	0.00794	8.021	21.67	0.03	0.00	0	750.00
\$ / R	13.00	Put	On 17/09/2018	Foreign Exchange Future	11.20220	0.01120	11.79960	0.01180	11.202	20.86	0.04	0.00	0	70,000.00
\$ / R	13.00	Call	On 17/09/2018	Foreign Exchange Future	1,302.90220	1.30290	1,338.89960	1.33890	1,302.902	20.86	0.96	0.00	0	7,500.00
\$ / R	13.10	Put	On 17/09/2018	Foreign Exchange Future	14.02000	0.01402	15.37630	0.01538	14.020	20.33	0.04	0.00	0	2,500.00
\$ / R	13.20	Put	On 17/09/2018	Foreign Exchange Future	17.56840	0.01757	19.94620	0.01995	17.568	19.80	0.06	0.00	0	4,500.00
\$ / R	13.20	Call	On 17/09/2018	Foreign Exchange Future	1,109.26840	1.10927	1,147.04620	1.14705	1,109.268	19.80	0.94	0.00	0	4,000.00
\$ / R	13.22	Put	On 17/09/2018	Foreign Exchange Future	18.38150	0.01838	20.99960	0.02100	18.382	19.69	0.06	0.00	0	10,000.00
\$ / R	13.25	Call	On 17/09/2018	Foreign Exchange Future	1,061.37460	1.06137	1,099.77710	1.09978	1,061.375	19.53	0.94	0.00	0	1,250.00
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	19.67460	0.01967	22.67710	0.02268	19.675	19.53	0.06	0.00	0	74,064.00
\$ / R	13.30	Call	On 17/09/2018	Foreign Exchange Future	1,013.73890	1.01374	1,052.85020	1.05285	1,013.739	19.26	0.93	0.00	0	500.00
\$ / R	13.50	Call	On 17/09/2018	Foreign Exchange Future	826.46600	0.82647	869.35800	0.86936	826.466	18.19	0.89	0.00	0	500.00
\$ / R	13.60	Put	On 17/09/2018	Foreign Exchange Future	43.73660	0.04374	53.68500	0.05369	43.737	17.66	0.13	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	13.60	Call	735.43660	0.73544	780.78500	0.78079	735.437	17.66	0.87	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	694.20730	0.69421	737.49110	0.73749	694.207	17.81	0.85	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.66	Call	686.10240	0.68610	729.47660	0.72948	686.102	17.83	0.84	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	442.37260	0.44237	486.70800	0.48671	442.373	18.80	0.67	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	150.67260	0.15067	159.60800	0.15961	150.673	18.80	0.33	46,835,008.60	10,000	22,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	330.41230	0.33041	372.99100	0.37299	330.412	19.37	0.56	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	209.67850	0.20968	245.23730	0.24524	209.678	20.54	0.40	2,881,924.43	500	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	154.51270	0.15451	185.08580	0.18509	154.513	21.44	0.31	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	806.04340	0.80604	793.93460	0.79393	806.043	22.78	0.79	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	97.74340	0.09774	121.03460	0.12103	97.743	22.78	0.21	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	19.69420	0.01969	27.90070	0.02790	19.694	25.91	0.05	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	17.30590	0.01731	24.70740	0.02471	17.306	26.06	0.05	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	14.38020	0.01438	20.74980	0.02075	14.380	26.26	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	10.88370	0.01088	15.94160	0.01594	10.884	26.57	0.03	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			14.30740	14.30740	14.34220	14.34220		19.65	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			14.31330	14.31330	14.34780	14.34780		19.76	0.00	0.00	0	2,863.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	16.11050	0.01611	15.68250	0.01568	16.110	18.77	0.05	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	656.53490	0.65653	699.29670	0.69930	656.535	18.56	0.75	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	129.24730	0.12925	137.56960	0.13757	129.247	18.61	0.25	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	315.86270	0.31586	322.71570	0.32272	315.863	19.65	0.46	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	266.31640	0.26632	301.73690	0.30174	266.316	20.69	0.42	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	30.38630	0.03039	40.30300	0.04030	30.386	26.04	0.06	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	14.18280	0.01418	20.35880	0.02036	14.183	27.14	0.03	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			14.32090	14.32090	14.35540	14.35540		19.59	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			14.33980	14.33980	14.37440	14.37440		19.72	0.00	0.00	0	0.00
\$ / R	On 17/10/2018	Any day expiry			14.34920	14.34920	14.38390	14.38390		19.63	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			14.35870	14.35870	14.39340	14.39340		19.54	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	52.74690	0.05275	61.83570	0.06184	52.747	17.31	0.11	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	629.69550	0.62970	674.82550	0.67483	629.696	18.76	0.65	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			14.36430	14.36430	14.39900	14.39900		19.59	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.37190	14.37190	14.40660	14.40660		19.52	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.37570	14.37570	14.41040	14.41040		19.72	0.00	0.00	0	3,815.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	41.44040	0.04144	48.86000	0.04886	41.440	17.24	0.08	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	214.83660	0.21484	226.84570	0.22685	214.837	18.34	0.29	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	711.27310	0.71127	757.76130	0.75776	711.273	18.64	0.67	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	417.19900	0.41720	427.03940	0.42704	417.199	19.38	0.44	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	379.03490	0.37903	418.00220	0.41800	379.035	20.51	0.43	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	85.92270	0.08592	100.94680	0.10095	85.923	25.32	0.12	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	55.99350	0.05599	66.82360	0.06682	55.994	26.58	0.08	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.37760	14.37760	14.41230	14.41230		19.74	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			14.38520	14.38520	14.41990	14.41990		19.67	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	10.50100	0.01050	12.37170	0.01237	10.501	21.20	0.02	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	248.27620	0.24828	260.59210	0.26059	248.276	18.44	0.31	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	74.85070	0.07485	88.23810	0.08824	74.851	25.94	0.10	0.00	0	1,880.00

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\$ / R	On 13/11/2018	Any day expiry		14.40040	14.40040		14.43510	14.43510		19.66	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry		14.40610	14.40610		14.44080	14.44080		19.71	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	3.29900	0.00330	3.86000	0.00386	3.299	24.19	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	10.21090	0.01021	10.71060	0.01071	10.211	21.53	0.02	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,279.73120	1.27973	1,325.19730	1.32520	1,279.731	17.59	0.86	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	429.81510	0.42982	470.48300	0.47048	429.815	20.57	0.43	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	423.43800	0.42344	463.83380	0.46383	423.438	20.63	0.43	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	378.64470	0.37864	416.95370	0.41695	378.645	21.03	0.39	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	862.54470	0.86254	866.15370	0.86615	862.545	21.03	0.61	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry		14.41180	14.41180		14.44650	14.44650		19.64	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	402.72470	0.40272	442.13710	0.44214	402.725	20.80	0.41	0.00	0	10,000.00
\$ / R	On 23/11/2018	Any day expiry		14.41940	14.41940		14.45410	14.45410		19.67	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	490.47030	0.49047	533.50430	0.53350	490.470	20.25	0.47	0.00	0	20,400.00
\$ / R	On 29/11/2018	Any day expiry		14.43080	14.43080		14.46550	14.46550		19.74	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry		14.43270	14.43270		14.46740	14.46740		19.75	0.00	0.00	0	7,004.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	74.12530	0.07413	83.01640	0.08302	74.125	17.33	0.11	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	275.80850	0.27581	288.44350	0.28844	275.808	18.29	0.30	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	751.38170	0.75138	797.94290	0.79794	751.382	18.92	0.62	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	485.27720	0.48528	496.14510	0.49615	485.277	19.30	0.43	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	450.59490	0.45059	489.99420	0.48999	450.595	20.69	0.42	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	133.36150	0.13336	151.56200	0.15156	133.361	25.15	0.15	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	92.93330	0.09293	106.68470	0.10668	92.933	26.44	0.10	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry		14.45350	14.45350		14.48840	14.48840		19.62	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	239.36900	0.23937	251.45560	0.25146	239.369	17.98	0.26	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	317.57110	0.31757	328.38610	0.32839	317.571	18.33	0.32	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	412.42230	0.41242	448.26610	0.44827	412.422	21.15	0.38	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	283.25870	0.28326	311.55060	0.31155	283.259	22.66	0.27	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future		14.45920	14.45920		14.49420	14.49420		19.63	0.00	32,518,740.80	2,249	273,559.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	13.08790	0.01309	13.09110	0.01309	13.088	19.87	0.02	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	15.43760	0.01544	15.69840	0.01570	15.438	19.65	0.03	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	19.27250	0.01927	20.00190	0.02000	19.273	19.36	0.03	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	22.29740	0.02230	23.42670	0.02343	22.297	19.17	0.04	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	22.95260	0.02295	24.17090	0.02417	22.953	19.13	0.04	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	25.75450	0.02575	27.36220	0.02736	25.754	18.98	0.04	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	29.69700	0.02970	31.87310	0.03187	29.697	18.79	0.05	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	31.86860	0.03187	34.36580	0.03437	31.869	18.69	0.05	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	38.21490	0.03821	41.66510	0.04167	38.215	18.44	0.06	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	45.07430	0.04507	49.57300	0.04957	45.074	18.21	0.07	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,004.27430	2.00427	2,043.77300	2.04377	2,004.274	18.21	0.93	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	53.75370	0.05375	59.58560	0.05959	53.754	17.95	0.08	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	57.47590	0.05748	63.87800	0.06388	57.476	17.86	0.08	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	63.08050	0.06308	70.33540	0.07034	63.081	17.72	0.09	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	81.90480	0.08190	91.95990	0.09196	81.905	17.34	0.12	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	87.33610	0.08734	98.17500	0.09818	87.336	17.24	0.12	0.00	0	146,370.00

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	1,546.53610	1.54654	1,592.37500	1.59238	1,546.536	17.24	0.88	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	95.68450	0.09568	104.74040	0.10474	95.685	17.30	0.13	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	104.63300	0.10463	114.01960	0.11402	104.633	17.36	0.14	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,383.49690	1.38350	1,428.50440	1.42850	1,383.497	17.47	0.84	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	128.52280	0.12852	138.64520	0.13865	128.523	17.50	0.17	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	135.04460	0.13504	145.33890	0.14534	135.045	17.53	0.17	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,344.24460	1.34424	1,389.53890	1.38954	1,344.245	17.53	0.83	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	151.15530	0.15116	161.81550	0.16182	151.155	17.61	0.19	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	153.55840	0.15356	164.27040	0.16427	153.558	17.62	0.19	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,193.67460	1.19367	1,239.90870	1.23991	1,193.675	17.76	0.78	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	184.47460	0.18447	195.70870	0.19571	184.475	17.76	0.22	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	198.50160	0.19850	209.91250	0.20991	198.502	17.82	0.23	0.00	0	30,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,157.70160	1.15770	1,204.11250	1.20411	1,157.702	17.82	0.77	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	228.62920	0.22863	240.31880	0.24032	228.629	17.94	0.25	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	261.57070	0.26157	273.43010	0.27343	261.571	18.05	0.28	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	265.01980	0.26502	276.89300	0.27689	265.020	18.07	0.28	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	279.11080	0.27911	291.01380	0.29101	279.111	18.11	0.29	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	969.99960	0.97000	1,016.09240	1.01609	970.000	18.18	0.70	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	294.76340	0.29476	305.57560	0.30558	294.763	18.20	0.30	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	298.76090	0.29876	309.29500	0.30930	298.761	18.22	0.30	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	957.96090	0.95796	1,003.49500	1.00350	957.961	18.22	0.70	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	871.58370	0.87158	916.92020	0.91692	871.584	18.55	0.66	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	385.11420	0.38511	395.32640	0.39533	385.114	18.66	0.36	0.00	0	34,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	844.31420	0.84431	889.52640	0.88953	844.314	18.66	0.64	0.00	0	20,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	432.81900	0.43282	442.70420	0.44270	432.819	18.87	0.38	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	442.71180	0.44271	452.51960	0.45252	442.712	18.92	0.39	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	776.90190	0.77690	821.66950	0.82167	776.902	18.94	0.61	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	457.77230	0.45777	467.45320	0.46745	457.772	18.98	0.40	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	462.84930	0.46285	472.48690	0.47249	462.849	19.00	0.40	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	742.64720	0.74265	787.10190	0.78710	742.647	19.09	0.59	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	483.44720	0.48345	492.90190	0.49290	483.447	19.09	0.41	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	504.50000	0.50450	513.75640	0.51376	504.500	19.18	0.42	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	719.03280	0.71903	763.23730	0.76324	719.033	19.20	0.58	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Put	509.83280	0.50983	519.03730	0.51904	509.833	19.20	0.42	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	553.50040	0.55350	562.25350	0.56225	553.500	19.37	0.45	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	682.70040	0.68270	726.45350	0.72645	682.700	19.37	0.55	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	564.69270	0.56469	573.32190	0.57332	564.693	19.42	0.45	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	673.89270	0.67389	717.52190	0.71752	673.893	19.42	0.55	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	660.87850	0.66088	704.32020	0.70432	660.879	19.48	0.54	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	635.57230	0.63557	678.61500	0.67862	635.572	19.61	0.53	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	611.53290	0.61153	653.81710	0.65382	611.533	19.75	0.51	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	652.33290	0.65233	659.61710	0.65962	652.333	19.75	0.49	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	714.38890	0.71439	720.65990	0.72066	714.389	19.99	0.51	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	573.58890	0.57359	614.85990	0.61486	573.589	19.99	0.49	0.00	0	84,900.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	569.92900	0.56993	611.09520	0.61110	569.929	20.01	0.48	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	566.29310	0.56629	607.35390	0.60735	566.293	20.04	0.48	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	548.47270	0.54847	588.99570	0.58900	548.473	20.16	0.47	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	759.27270	0.75927	764.79570	0.76480	759.273	20.16	0.53	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	538.05890	0.53806	578.25840	0.57826	538.059	20.23	0.46	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	521.16240	0.52116	560.80530	0.56081	521.162	20.35	0.45	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	845.62310	0.84562	849.69960	0.84970	845.623	20.47	0.56	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	504.82310	0.50482	543.89960	0.54390	504.823	20.47	0.44	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	492.14000	0.49214	530.76280	0.53076	492.140	20.56	0.43	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	444.72970	0.44473	481.47650	0.48148	444.730	20.94	0.40	0.00	0	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	441.93480	0.44193	478.56310	0.47856	441.935	20.97	0.40	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	420.25820	0.42026	455.93360	0.45593	420.258	21.16	0.38	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	417.63140	0.41763	453.18730	0.45319	417.631	21.18	0.38	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	404.77000	0.40477	439.72430	0.43972	404.770	21.30	0.37	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,133.28180	1.13328	1,132.50200	1.13250	1,133.282	21.42	0.64	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	353.77120	0.35377	385.81360	0.38581	353.771	21.84	0.33	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	335.07190	0.33507	366.04320	0.36604	335.072	22.07	0.31	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	331.07490	0.33107	361.81090	0.36181	331.075	22.12	0.31	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	327.13370	0.32713	357.63520	0.35764	327.134	22.16	0.31	0.00	0	4,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	325.18380	0.32518	355.56690	0.35557	325.184	22.19	0.31	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	310.07210	0.31007	339.52100	0.33952	310.072	22.39	0.29	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	306.42460	0.30642	335.64350	0.33564	306.425	22.44	0.29	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	290.63180	0.29063	318.82380	0.31882	290.632	22.66	0.28	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	285.58600	0.28559	313.44030	0.31344	285.586	22.73	0.27	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	266.43640	0.26644	292.96260	0.29296	266.436	23.03	0.26	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	257.32190	0.25732	283.32800	0.28333	257.322	23.17	0.25	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	243.47960	0.24348	269.01000	0.26901	243.480	23.35	0.24	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	223.58820	0.22359	247.69220	0.24769	223.588	23.63	0.22	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	174.24000	0.17424	194.41310	0.19441	174.240	24.47	0.18	0.00	0	13,650.00
\$ / R	On 21/12/2018	Any day expiry			14.47240	14.47240	14.50750	14.50750		19.56	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	131.80290	0.13180	141.57650	0.14158	131.803	17.42	0.16	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	154.50880	0.15451	164.77690	0.16478	154.509	17.54	0.19	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	575.22840	0.57523	615.54760	0.61555	575.228	20.05	0.48	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	544.05520	0.54406	583.42420	0.58342	544.055	20.26	0.46	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.49140	14.49140	14.52660	14.52660		19.52	0.00	0.00	0	2,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	103.86140	0.10386	113.52340	0.11352	103.861	17.21	0.13	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	320.47640	0.32048	330.68440	0.33068	320.476	18.02	0.31	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	788.56810	0.78857	832.21700	0.83222	788.568	18.92	0.59	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	533.09400	0.53309	541.35660	0.54136	533.094	18.98	0.42	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	975.67170	0.97567	977.25500	0.97725	975.672	20.55	0.58	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	169.97440	0.16997	187.96980	0.18797	169.974	24.67	0.16	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	125.92940	0.12593	138.99770	0.13900	125.929	26.08	0.12	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.49520	14.49520	14.53050	14.53050		19.51	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.52540	14.52540	14.56100	14.56100		19.54	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 18/01/2019	Any day expiry	12.66	Put	77.00150	0.07700	81.32200	0.08132	77.001	17.43	0.10	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.54820	14.54820	14.58390	14.58390		19.46	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.55010	14.55010	14.58580	14.58580		19.46	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	132.80200	0.13280	140.30310	0.14030	132.802	17.19	0.15	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	576.71830	0.57672	582.67650	0.58268	576.718	18.86	0.41	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	818.16720	0.81817	859.10210	0.85910	818.167	19.12	0.56	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	550.91910	0.55092	585.38190	0.58538	550.919	20.63	0.41	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.57470	14.57470	14.61070	14.61070		19.41	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.60310	14.60310	14.63930	14.63930		19.43	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	155.82870	0.15583	161.82240	0.16182	155.829	17.12	0.16	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	610.30790	0.61031	614.49630	0.61450	610.308	18.76	0.40	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	845.21850	0.84522	884.20500	0.88421	845.219	19.28	0.54	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	589.64980	0.58965	622.84540	0.62285	589.650	20.68	0.41	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.63750	14.63750	14.67400	14.67400		19.44	0.00	0.00	0	8,595.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	8.29370	0.00829	8.57110	0.00857	8.294	20.70	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	20.39420	0.02039	19.76330	0.01976	20.394	15.98	0.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	79.04870	0.07905	79.90940	0.07991	79.049	16.60	0.09	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	84.19840	0.08420	85.22410	0.08522	84.198	16.63	0.09	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	148.10610	0.14811	151.21750	0.15122	148.106	16.96	0.15	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	168.86370	0.16886	172.63800	0.17264	168.864	17.05	0.16	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	292.46100	0.29246	297.69400	0.29769	292.461	17.51	0.24	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	395.18530	0.39519	400.03820	0.40004	395.185	17.83	0.30	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	439.09460	0.43909	443.69710	0.44370	439.095	17.95	0.32	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	455.73840	0.45574	460.23300	0.46023	455.738	18.00	0.33	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	502.18680	0.50219	506.31670	0.50632	502.187	18.19	0.35	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	644.55570	0.64456	647.40690	0.64741	644.556	18.73	0.40	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	992.89400	0.99289	1,032.14230	1.03214	992.894	18.77	0.59	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	733.65950	0.73366	735.64840	0.73565	733.659	19.03	0.43	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	914.27690	0.91428	952.53260	0.95253	914.277	19.11	0.56	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	786.12610	0.78613	787.58930	0.78759	786.126	19.21	0.45	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	965.06640	0.96507	964.48300	0.96448	965.066	19.74	0.50	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	734.14310	0.73414	768.93810	0.76894	734.143	20.00	0.47	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	667.64020	0.66764	700.70940	0.70071	667.640	20.38	0.44	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	589.53330	0.58953	620.29110	0.62029	589.533	20.89	0.40	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	586.97380	0.58697	617.64440	0.61764	586.974	20.90	0.39	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	566.95050	0.56695	596.97650	0.59698	566.951	21.05	0.38	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	488.55770	0.48856	515.80800	0.51581	488.558	21.71	0.34	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	362.02420	0.36202	384.57400	0.38457	362.024	22.89	0.26	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	297.72920	0.29773	317.58420	0.31758	297.729	23.64	0.22	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	296.54920	0.29655	316.35300	0.31635	296.549	23.66	0.22	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	252.89960	0.25290	270.65220	0.27065	252.900	24.30	0.19	0.00	0	16,000.00
\$ / R	On 27/03/2019	Any day expiry			14.65470	14.65470	14.69130	14.69130		19.42	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			14.65850	14.65850	14.69520	14.69520		19.42	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	176.82760	0.17683	178.26920	0.17827	176.828	17.02	0.16	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	14.25	Put	640.43450	0.64043	641.39900	0.64140	640.434	18.66	0.39	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	870.95910	0.87096	906.72170	0.90672	870.959	19.45	0.53	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	624.21220	0.62421	654.72700	0.65473	624.212	20.80	0.41	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.66610	14.66610	14.70290	14.70290		19.47	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.71960	14.71960	14.75680	14.75680		19.45	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	193.72380	0.19372	193.23190	0.19323	193.724	16.79	0.17	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,569.74000	1.56974	1,608.16290	1.60816	1,569.740	17.47	0.75	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	667.41120	0.66741	666.28800	0.66629	667.411	18.51	0.39	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	894.28710	0.89429	927.46050	0.92746	894.287	19.60	0.51	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	657.05800	0.65706	685.18470	0.68518	657.058	20.89	0.40	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.77900	14.77900	14.81650	14.81650		19.44	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	210.38170	0.21038	207.57330	0.20757	210.382	16.65	0.17	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	693.01150	0.69301	689.85370	0.68985	693.011	18.43	0.38	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	916.20910	0.91621	947.24830	0.94725	916.209	19.77	0.50	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	686.78770	0.68679	713.46420	0.71346	686.788	21.02	0.39	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.78490	14.78490	14.82240	14.82240		19.41	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.80650	14.80650	14.84380	14.84380		19.40	0.00	0.00	0	20,510.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	20.68060	0.02068	18.22070	0.01822	20.681	18.67	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	70.26820	0.07027	60.56190	0.06056	70.268	15.12	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	154.46060	0.15446	144.83920	0.14484	154.461	16.10	0.13	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	212.59440	0.21259	204.55220	0.20455	212.594	16.58	0.17	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	292.58850	0.29259	287.50830	0.28751	292.588	17.12	0.21	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	505.40790	0.50541	503.35300	0.50335	505.408	17.81	0.31	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	526.36420	0.52636	524.22870	0.52423	526.364	17.86	0.31	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,396.20930	1.39621	1,431.21360	1.43121	1,396.209	17.97	0.67	4,970,796.57	500	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,183.25850	1.18326	1,215.06250	1.21506	1,183.259	18.71	0.60	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,115.73970	1.11574	1,146.94420	1.14694	1,115.740	19.00	0.57	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,022.45960	1.02246	1,053.01990	1.05302	1,022.460	19.43	0.53	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	782.78480	0.78278	810.38150	0.81038	782.785	20.56	0.43	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	763.71020	0.76371	790.82680	0.79083	763.710	20.67	0.42	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	717.25540	0.71726	743.45760	0.74346	717.255	20.96	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	688.25760	0.68826	713.86430	0.71386	688.258	21.15	0.39	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.83400	14.83400	14.87120	14.87120		19.44	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	222.06110	0.22206	216.72780	0.21673	222.061	16.48	0.17	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	713.25610	0.71326	708.24550	0.70825	713.256	18.37	0.37	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	934.05790	0.93406	962.76320	0.96276	934.058	19.92	0.49	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	711.26330	0.71126	736.14950	0.73615	711.263	21.14	0.39	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.83990	14.83990	14.87700	14.87700		19.42	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.84380	14.84380	14.88090	14.88090		19.42	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	375.69270	0.37569	372.91490	0.37291	375.693	17.39	0.24	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	618.57270	0.61857	641.54930	0.64155	618.573	21.84	0.34	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.89880	14.89880	14.93560	14.93560		19.43	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	236.42800	0.23643	222.44700	0.22245	236.428	16.36	0.17	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	734.85040	0.73485	727.53500	0.72754	734.850	18.30	0.37	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	960.43340	0.96043	986.69690	0.98670	960.433	20.06	0.48	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	743.07370	0.74307	766.28360	0.76628	743.074	21.24	0.39	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.90080	14.90080	14.93750	14.93750		19.42	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.92430	14.92430	14.96100	14.96100		19.39	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	869.14540	0.86915	860.36420	0.86036	869.145	18.67	0.40	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	724.33540	0.72434	746.60230	0.74660	724.335	21.48	0.37	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			14.95810	14.95810	14.99480	14.99480		19.45	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	244.76200	0.24476	227.87800	0.22788	244.762	16.17	0.17	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	753.70490	0.75370	745.62010	0.74562	753.705	18.26	0.36	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	977.37150	0.97737	1,003.01700	1.00302	977.371	20.24	0.47	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	766.61500	0.76662	789.25650	0.78926	766.615	21.39	0.38	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.96440	14.96440	15.00120	15.00120		19.44	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.99430	14.99430	15.03150	15.03150		19.52	0.00	0.00	0	10,138.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	30.01080	0.03001	24.50690	0.02451	30.011	17.59	0.03	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	111.62670	0.11163	109.26770	0.10927	111.627	14.54	0.10	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	631.08000	0.63108	625.12840	0.62513	631.080	17.93	0.32	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,012.30820	1.01231	1,038.42320	1.03842	1,012.308	20.27	0.47	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	920.31220	0.92031	945.18160	0.94518	920.312	20.71	0.44	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	631.03170	0.63103	651.39630	0.65140	631.032	22.56	0.32	0.00	0	800.00
\$ / R	On 30/09/2019	Any day expiry			15.02410	15.02410	15.06170	15.06170		19.53	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	249.27160	0.24927	246.86670	0.24687	249.272	15.93	0.17	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	772.10720	0.77211	766.46710	0.76647	772.107	18.26	0.36	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,009.53190	1.00953	1,035.76550	1.03577	1,009.532	20.45	0.46	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	802.48660	0.80249	825.35700	0.82536	802.487	21.58	0.38	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.02830	15.02830	15.06610	15.06610		19.61	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.09010	15.09010	15.12870	15.12870		19.68	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	262.70370	0.26270	262.86460	0.26286	262.704	15.94	0.17	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	792.55850	0.79256	787.24100	0.78724	792.559	18.31	0.35	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,033.52070	1.03352	1,060.00970	1.06001	1,033.521	20.69	0.46	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	831.70590	0.83171	854.69580	0.85470	831.706	21.81	0.38	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.15180	15.15180	15.19140	15.19140		19.76	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	274.55320	0.27455	279.32930	0.27933	274.553	15.95	0.17	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	808.80160	0.80880	803.98550	0.80399	808.802	18.32	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,060.54960	1.06055	1,087.38110	1.08738	1,060.550	20.89	0.45	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	861.34630	0.86135	884.48210	0.88448	861.346	21.97	0.38	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.15820	15.15820	15.19780	15.19780		19.75	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.18160	15.18160	15.22160	15.22160		19.82	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	71.56130	0.07156	72.39390	0.07239	71.561	14.64	0.06	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	542.83750	0.54284	540.76730	0.54077	542.838	17.50	0.26	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	793.69920	0.79370	815.34080	0.81534	793.699	22.58	0.35	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	511.69190	0.51169	528.55230	0.52855	511.692	26.43	0.22	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.21990	15.21990	15.26050	15.26050		19.82	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	292.00490	0.29200	296.61210	0.29661	292.005	16.07	0.17	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	824.74530	0.82475	820.78780	0.82079	824.745	18.32	0.34	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,088.21550	1.08822	1,115.28980	1.11529	1,088.216	21.07	0.45	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	893.98380	0.89398	917.71400	0.91771	893.984	22.12	0.38	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.22420	15.22420	15.26480	15.26480		19.82	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.28590	15.28590	15.32750	15.32750		19.94	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.35190	15.35190	15.39440	15.39440		19.98	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.38170	15.38170	15.42470	15.42470		20.03	0.00	0.00	0	0.00
\$ / R	On 02/04/2020	Any day expiry			15.41790	15.41790	15.46140	15.46140		20.03	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.47540	15.47540	15.51970	15.51970		20.06	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.54780	15.54780	15.59320	15.59320		20.15	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.56910	15.56910	15.61480	15.61480		20.19	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.66700	15.66700	15.71420	15.71420		20.20	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.77600	15.77600	15.82520	15.82520		20.34	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.29170	14.29170	14.32710	14.32710		19.65	0.00	428,751.00	30	338.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.45920	14.45920	14.49420	14.49420		19.63	0.00	0.00	0	75.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.63750	14.63750	14.67400	14.67400		19.44	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.80650	14.80650	14.84380	14.84380		19.40	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.39080	18.39080	18.40090	18.40090		18.05	0.00	4,965,516.00	270	198,020.00
£ / R	On 28/09/2018	Any day expiry			18.42640	18.42640	18.43510	18.43510		18.25	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			18.48210	18.48210	18.49090	18.49090		18.05	0.00	0.00	0	3.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.67860	18.67860	18.68720	18.68720		18.04	0.00	1,961,253.00	105	205,078.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.99780	18.99780	19.00830	19.00830		18.06	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	541.19070	0.54119	562.02720	0.56203	541.191	17.31	0.32	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	383.46080	0.38346	406.98470	0.40698	383.461	20.52	0.24	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.30180	19.30180	19.31260	19.31260		18.67	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.63970	19.63970	19.64950	19.64950		19.07	0.00	0.00	0	4,645.00
¥ / R	On 06/09/2018	Any day expiry			0.12840	0.12840	0.12870	0.12870		33.68	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12867	0.12867	0.12899	0.12899		29.69	0.00	0.00	0	6,873.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13102	0.13102	0.13133	0.13133		25.31	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13369	0.13369	0.13401	0.13401		23.80	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13624	0.13624	0.13657	0.13657		23.09	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry			16.60020	16.60020	16.57120	16.57120		18.40	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			16.61410	16.61410	16.58390	16.58390		18.18	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.63490	16.63490	16.60410	16.60410		18.39	0.00	5,373,072.70	323	97,873.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	0.17870	0.00018	0.37820	0.00038	0.179	25.42	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	1.28090	0.00128	1.94750	0.00195	1.281	23.10	0.00	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	45.50310	0.04550	63.85230	0.06385	45.503	16.75	0.13	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	262.84840	0.26285	275.41150	0.27541	262.848	18.83	0.45	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	3.70350	0.00370	4.73820	0.00474	3.704	26.69	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			16.66350	16.66350	16.63190	16.63190		18.41	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.94660	16.94660	16.91400	16.91400		18.43	0.00	0.00	0	37,775.00

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			17.29640		17.29640		17.26430	17.26430		18.15	0.00	0.00	0	4,716.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,622.62480		1.62262	1,618.41080	1.61841	1,622.625		16.37	0.76	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.63150		17.63150		17.59880	17.59880		18.08	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			17.87190		17.87190		17.83730	17.83730		18.03	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	382.48630		0.38249	406.78840	0.40679	382.486		15.90	0.22	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	451.01220		0.45101	477.93570	0.47794	451.012		16.06	0.25	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	771.11340		0.77111	779.42400	0.77942	771.113		20.30	0.35	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.99100		17.99100		17.95610	17.95610		18.11	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.97000		97.97000		98.13000	98.13000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			592.58800		592.58800		591.61000	591.61000			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			604.02900		604.02900		603.03200	603.03200			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			614.06700		614.06700		613.05800	613.05800			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			688.21600		688.21600		686.33300	686.33300			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			701.50300		701.50300		699.58400	699.58400			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			713.16000		713.16000		711.21500	711.21500			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			624.78900		624.78900		622.61000	622.61000			0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future			636.85200		636.85200		634.63100	634.63100			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			647.43500		647.43500		645.18200	645.18200			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			10.48130		10.48130		10.42270	10.42270		15.56	0.00	0.00	0	11,333.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.60840		10.60840		10.54820	10.54820		15.28	0.00	0.00	0	11,820.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.74810		10.74810		10.68840	10.68840		15.15	0.00	0.00	0	510.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.88460		10.88460		10.82410	10.82410		15.39	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.11050		11.11050		11.13340	11.13340		16.35	0.00	0.00	0	590.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.26350		11.26350		11.28790	11.28790		16.33	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future			549.23940		549.23940		540.22520	540.22520			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future			14.56490		14.56490		14.57690	14.57690		18.38	0.00	0.00	0	1,975.00
CHF / R	On 14/12/2018	Foreign Exchange Future			14.85190		14.85190		14.86340	14.86340		18.52	0.00	0.00	0	770.00
CHF / R	On 18/03/2019	Foreign Exchange Future			15.17560		15.17560		15.18810	15.18810		18.55	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.48510		15.48510		15.49790	15.49790		18.71	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future			2.10100		2.10100		2.07940	2.07940		17.06	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			2.12140		2.12140		2.09960	2.09960		16.76	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.14290		2.14290		2.12090	2.12090		16.97	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.16370		2.16370		2.14090	2.14090		17.06	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future			448.23160		448.23160		480.37110	480.37110			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
DKK / R	On 17/09/2018	Foreign Exchange Future		2.23980	2.23980		2.23540	2.23540		17.72	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.28390	2.28390		2.27940	2.27940		17.53	0.00	0.00	0	235.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.33170	2.33170		2.32720	2.32720		17.39	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.37770	2.37770		2.37300	2.37300		17.75	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		10.96798	75.90944		11.02064	75.60117			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.09914	77.37503		11.15391	77.06070			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.21124	74.87098		11.26774	74.55207			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		11.17001	78.23491		11.22267	77.88365			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.29263	79.74516		11.34734	79.38707			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.40258	76.80979		11.45905	76.44651			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		619.84000	619.84000		617.53500	617.53500			0.00	0.00	0	465.00
GOVI	On 07/02/2019	GOVI		631.80800	631.80800		629.45700	629.45700			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		642.30700	642.30700		639.92300	639.92300			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.82150	1.82150		1.82600	1.82600		19.09	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.84590	1.84590		1.85030	1.85030		19.69	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.87100	1.87100		1.87560	1.87560		19.71	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.89440	1.89440		1.89930	1.89930		19.40	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.36813	132.36813		132.29669	132.29669			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.53545	133.53545		133.46240	133.46240			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.77813	135.77813		135.70505	135.70505			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		99.59384	99.59384		99.36383	99.36383			0.00	0.00	0	1,600.00
I2029	On 07/02/2019	Bond Future		101.53625	101.53625		101.30158	101.30158			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
I2029	On 02/05/2019	Bond Future		102.16908	102.16908		101.93135	101.93135			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		101.82075	101.82075		101.82584	101.82584			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future		103.80675	103.80675		103.81170	103.81170			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		104.40556	104.40556		104.41161	104.41161			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		122.94000	122.94000		122.75861	122.75861			0.00	0.00	0	9,641.00
I2038	On 07/02/2019	Bond Future		123.74654	123.74654		123.56157	123.56157			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		125.82482	125.82482		125.63781	125.63781			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		116.56739	116.56739		115.01227	115.01227			0.00	0.00	0	11,966.00
I2046	On 07/02/2019	Bond Future		118.84080	118.84080		117.25526	117.25526			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		119.15156	119.15156		117.54019	117.54019			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		122.29851	122.29851		121.91810	121.91810			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future		122.91231	122.91231		122.52422	122.52422			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		124.97655	124.97655		124.58315	124.58315			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		253.11200	253.11200		252.62100	252.62100			0.00	7,593,360.00	3	745.00
IGOV	On 07/02/2019	Index Future		258.04900	258.04900		257.54800	257.54800			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		262.38300	262.38300		261.87600	261.87600			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		0.14130	0.14130		0.14190	0.14190			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.14010	0.14010		0.14170	0.14170			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.13940	0.13940		0.14150	0.14150			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14010	0.14010		0.14120	0.14120			0.00	0.00	0	1,628.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.72040	1.72040		1.71970	1.71970		15.73	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.74710	1.74710		1.74630	1.74630		16.17	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.77570	1.77570		1.77490	1.77490		16.43	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.80270	1.80270		1.80210	1.80210		16.76	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.55890	9.55890		9.53860	9.53860		16.77	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.67350	9.67350		9.65210	9.65210		16.63	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.80140		9.80140		9.78050	9.78050		16.56	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.92680		9.92680		9.90590	9.90590		16.84	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.34230		1.34230		1.34650	1.34650			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.35150		1.35150		1.35450	1.35450			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.36180		1.36180		1.36200	1.36200			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37170		1.37170		1.36960	1.36960			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.28680		1.28680		1.28430	1.28430			0.00	0.00	0	25.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16400		1.16400		1.15890	1.15890			0.00	23,280.00	20	2,899.00
R / ¥	On 06/09/2018	Any day expiry			7.78880		7.78880	0.12819	7.76930	7.76930		21.16	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	86.14680		0.00861	0.12819	86.81820	0.00868	86.147	20.44	0.07	0.00	0	25,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.77160		7.77160	0.12819	7.75270	7.75270		21.26	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			8.94663		112.77209		8.99407	112.48727		7.29	0.00	189,231,567.02	1,678	63,100.00
R186	On 01/11/2018	Bond Future	7.96	Call	40.98000		0.04098		33.99000	0.03399	40.980	6.58	0.03	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	353.76000		0.35376		307.96000	0.30796	353.760	6.82	0.19	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,557.72000		1.55772		1,721.97000	1.72197	1,557.720	7.21	0.53	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	936.05000		0.93605		1,055.34000	1.05534	936.050	7.40	0.37	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.03080		109.64442		9.08068	109.35398		7.90	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	619.39000		0.61939		564.16000	0.56416	619.390	7.06	0.21	0.00	0	210.00
R186	On 02/05/2019	Bond Future			9.10751		111.46573		9.15945	111.17145		7.72	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			301.44044		301.44044		301.18191	301.18191			0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future			299.96902		299.96902		299.70506	299.70506			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			305.00676		305.00676		304.74090	304.74090			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			234.63610		234.63610		234.64809	234.64809			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.30811		235.30811		235.32006	235.32006			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.26005		239.26005		239.27411	239.27411			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			8.38080		99.17064		8.42899	99.00156		4.12	0.00	0.00	0	38,272.00
R2023	On 07/02/2019	Bond Future			8.47536		101.08541		8.52745	100.91293		4.47	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.55551		98.83744		8.61097	98.66299		4.57	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 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		9.34779	92.85591		9.39482	92.55412		9.89	0.00	46,149,387.27	497	52,508.00
R2030	On 07/02/2019	Bond Future		9.42621	90.63924		9.47515	90.33151		10.90	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.70	Call	811.20000	0.81120	746.68000	0.74668	811.200	9.95	0.23	0.00	0	920.00
R2030	On 07/02/2019	Bond Future	9.40	Call	2,561.53000	2.56153	2,416.95000	2.41695	2,561.530	10.80	0.50	0.00	0	920.00
R2030	On 02/05/2019	Bond Future		9.49906	92.14476		9.54957	91.83275		10.60	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		9.52500	91.28494		9.57201	90.95797		11.08	0.00	118,670,422.00	1,300	40,167.00
R2032	On 07/02/2019	Bond Future		9.60544	93.04731		9.65424	92.71388		11.80	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future		9.67586	90.43779		9.72613	90.09963		11.91	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		9.66536	95.19409		9.71739	94.79273		11.79	0.00	27,511,092.01	289	73,081.00
R2035	On 07/02/2019	Bond Future		9.74719	97.03207		9.80113	96.62290		12.58	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future		9.81444	94.14660		9.86991	93.73149		12.75	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		9.71078	91.98277		9.76273	91.57888		12.34	0.00	0.00	0	51,781.00
R2037	On 07/02/2019	Bond Future		9.78559	89.49868		9.83936	89.08684		13.82	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future		9.85378	90.98515		9.90904	90.56732		13.37	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		9.78043	95.44103		9.83236	95.00721		12.73	0.00	0.00	0	24,834.00
R2040	On 01/11/2018	Bond Future	8.50	Call	11.86000	0.01186	9.41000	0.00941	11.860	11.02	0.01	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	232.86000	0.23286	195.33000	0.19533	232.860	11.09	0.11	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	346.53000	0.34653	293.81000	0.29381	346.530	11.16	0.15	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	2,138.06000	2.13806	1,933.04000	1.93304	2,138.060	12.43	0.52	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.85466	92.77306		9.90838	92.33075		14.30	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future		9.92211	94.31391		9.97730	93.86512		13.85	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		9.80868	92.47409		9.86056	92.03403		13.37	0.00	0.00	0	38,549.00
R2044	On 07/02/2019	Bond Future		9.88021	89.87413		9.93383	89.42550		15.03	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future		9.94505	91.36683		10.00010	90.91165		14.56	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		9.79463	91.57630		9.84648	91.12455		13.83	0.00	0.00	0	97,212.00

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 07/02/2019	Bond Future		9.86758	93.34438		9.92118	92.88388		14.82	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		9.92719	90.46100		9.98219	89.99366		15.08	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		7.59733	101.84171		7.65068	101.78216		0.70	0.00	0.00	0	19,635.00
R207	On 07/02/2019	Bond Future		7.69470	100.16296		7.76439	100.10215		0.76	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		7.85601	101.82683		7.94842	101.76592		0.72	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		7.89494	98.21771		7.93928	98.12401		1.94	0.00	0.00	0	28,736.00
R208	On 07/02/2019	Bond Future		7.98601	100.11395		8.03651	100.01831		2.23	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		8.07737	98.37747		8.13396	98.28111		2.24	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		9.61827	72.43502		9.67014	72.09525		13.31	0.00	71,203,624.66	983	127,865.00
R209	On 01/11/2018	Bond Future	8.89	Call	169.65000	0.16965	142.76000	0.14276	169.650	11.76	0.10	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	250.50000	0.25050	212.87000	0.21287	250.500	11.82	0.14	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,166.40000	2.16640	2,381.64000	2.38164	2,166.400	12.86	0.58	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,721.77000	1.72177	1,560.77000	1.56077	1,721.770	13.14	0.53	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,097.63000	1.09763	1,239.01000	1.23901	1,097.630	13.42	0.37	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	777.69000	0.77769	888.98000	0.88898	777.690	13.68	0.28	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	743.89000	0.74389	851.69000	0.85169	743.890	13.71	0.27	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future		9.68835	73.83346		9.74192	73.48704		14.18	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	1,045.98000	1.04598	961.03000	0.96103	1,045.980	13.13	0.27	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	2,331.14000	2.33114	2,182.21000	2.18221	2,331.140	13.92	0.46	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,570.09000	1.57009	1,688.79000	1.68879	1,570.090	14.87	0.31	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		9.74920	71.91208		9.80416	71.56060		14.41	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		183.91746	183.91746		183.77222	183.77222			0.00	0.00	0	2,149.00
R210	On 07/02/2019	Bond Future		187.50443	187.50443		187.35612	187.35612			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future		188.09875	188.09875		187.94960	187.94960			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 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	155.57263		155.57263		155.48139	155.48139			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	156.45174		156.45174		156.35852	156.35852			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	159.07925		159.07925		158.98584	158.98584			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	9.43418		83.76633		9.48111	83.47071		10.85	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.51440		85.38361		9.56312	85.08225		11.45	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.58045		83.25489		9.63061	82.94922		11.67	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	9.76408		71.73884		9.81588	71.38519		14.20	0.00	0.00	0	28,498.00
R214	On 07/02/2019	Bond Future	9.83614		73.12395		9.88964	72.76335		15.16	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.89505		71.04481		9.94988	70.67896		15.38	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	10.47160		10.47160		10.44510	10.44510		17.03	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.61530		10.61530		10.58770	10.58770		16.95	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.77290		10.77290		10.74580	10.74580		16.73	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.92590		10.92590		10.89830	10.89830		16.88	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.33790		2.33790		2.31910	2.31910		37.21	0.00	0.00	0	5,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.22110		2.22110		2.19750	2.19750		31.87	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.10270		2.10270		2.08660	2.08660		29.57	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.00690		2.00690		1.99260	1.99260		28.27	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.38830		1.38830		1.40510	1.40510			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.32980		1.32980		1.34610	1.34610			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.27290		1.27290		1.28800	1.28800			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.22650		1.22650		1.24030	1.24030			0.00	0.00	0	0.00

Total for Derivatives : **1,628,532,788.46** **93,519** **7 354 610.00**

Grand Total: **1,628,532,788.46** **93,519** **7 354 610.00**