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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 27/08/2018

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 28/08/2018	Any day expiry	14.14100	14.14100		14.25680	14.25680		24.57	0.00	0.00	0	0.00
\$ / R	On 30/08/2018	Any day expiry	14.14110	14.14110		14.25840	14.25840		23.48	0.00	0.00	0	0.00
\$ / R	On 30/08/2018	Any day expiry	14.57	Call	25.87780	0.02588	46.37460	0.04637	25.878	29.65	0.14	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.59	Call	24.16010	0.02416	42.90980	0.04291	24.160	29.94	0.13	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.74	Call	14.66060	0.01466	23.55640	0.02356	14.661	32.15	0.08	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.74	Put	613.56060	0.61356	505.15640	0.50516	613.561	32.15	0.92	0	7,500.00
\$ / R	On 31/08/2018	Any day expiry	14.14200	14.14200		14.26000	14.26000		23.35	0.00	0.00	0	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	0.70950	0.00071	0.71480	0.00071	0.710	31.27	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	511.41490	0.51141	626.04550	0.62605	511.415	26.87	0.90	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	37.51440	0.03751	30.57170	0.03057	37.514	25.82	0.18	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	14.25	Put	205.25940	0.20526	153.60360	0.15360	205.259	24.44	0.61	0	250.00
\$ / R	On 31/08/2018	Any day expiry	14.42	Call	55.47080	0.05547	100.29030	0.10029	55.471	26.29	0.24	0	250.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	0.45370	0.00045	0.86220	0.00086	0.454	42.64	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	0.10180	0.00010	0.23880	0.00024	0.102	46.16	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry	14.14470	14.14470		14.26490	14.26490		21.08	0.00	0.00	0	197.00
\$ / R	On 06/09/2018	Any day expiry	14.14740	14.14740		14.27000	14.27000		21.24	0.00	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	10.52260	0.01052	10.61050	0.01061	10.523	19.69	0.05	0.00	0	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	10.78520	0.01079	10.83770	0.01084	10.785	19.57	0.05	0.00	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry			14.14960	14.14960	14.27200	14.27200		21.28	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	3.47390	0.00347	3.69910	0.00370	3.474	24.99	0.02	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	5.02970	0.00503	5.22350	0.00522	5.030	22.82	0.02	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	837.92210	0.83792	960.28840	0.96029	837.922	20.20	0.96	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	711.04550	0.71105	833.03540	0.83304	711.046	18.72	0.94	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	416.54520	0.41655	519.63850	0.51964	416.545	20.00	0.77	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	347.15410	0.34715	442.97330	0.44297	347.154	20.37	0.70	0.00	0	600.00
\$ / R	On 13/09/2018	Any day expiry			14.16280	14.16280	14.28380	14.28380		20.74	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	16.13570	0.01614	16.42310	0.01642	16.136	19.23	0.06	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.17160	14.17160	14.29170	14.29170		20.38	0.00	364,904,528.40	25,749	502,933.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.14500	0.00015	0.14700	0.00015	0.145	27.30	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	0.15420	0.00015	0.15640	0.00016	0.154	27.22	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	0.20990	0.00021	0.21280	0.00021	0.210	26.82	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	0.33220	0.00033	0.33610	0.00034	0.332	26.21	0.00	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	0.45010	0.00045	0.45440	0.00045	0.450	25.81	0.00	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	0.52360	0.00052	0.52790	0.00053	0.524	25.61	0.00	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	0.70760	0.00071	0.71120	0.00071	0.708	25.21	0.00	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	1.48960	0.00149	1.48170	0.00148	1.490	24.21	0.01	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,923.08960	1.92309	2,043.18170	2.04318	1,923.090	24.21	0.99	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	1.72600	0.00173	1.71260	0.00171	1.726	24.01	0.01	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	2.18250	0.00218	2.15600	0.00216	2.183	23.69	0.01	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,674.69490	1.67469	1,794.73490	1.79473	1,674.695	23.21	0.99	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	3.09490	0.00309	3.03490	0.00303	3.095	23.21	0.01	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	3.89890	0.00390	3.80300	0.00380	3.899	22.89	0.01	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	4.24970	0.00425	4.13660	0.00414	4.250	22.77	0.02	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	4.76550	0.00477	4.62540	0.00463	4.766	22.61	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,408.23480	1.40823	1,528.14630	1.52815	1,408.235	22.09	0.98	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	7.11130	0.00711	6.99880	0.00700	7.111	21.91	0.02	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,378.71130	1.37871	1,498.69880	1.49870	1,378.711	21.91	0.98	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	7.98650	0.00799	8.02130	0.00802	7.986	21.62	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	11.34880	0.01135	11.20220	0.01120	11.349	20.74	0.04	0.00	0	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,182.94880	1.18295	1,302.90220	1.30290	1,182.949	20.74	0.96	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	14.38130	0.01438	14.02000	0.01402	14.381	20.16	0.05	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	18.25850	0.01826	17.56840	0.01757	18.258	19.57	0.06	0.00	0	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	989.85850	0.98986	1,109.26840	1.10927	989.859	19.57	0.94	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	19.15560	0.01916	18.38150	0.01838	19.156	19.45	0.07	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	942.18660	0.94219	1,061.37460	1.06137	942.187	19.28	0.93	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	20.58660	0.02059	19.67460	0.01967	20.587	19.28	0.07	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	894.82090	0.89482	1,013.73890	1.01374	894.821	18.98	0.92	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	712.54210	0.71254	826.46600	0.82647	712.542	18.27	0.87	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	59.58510	0.05959	43.73660	0.04374	59.585	18.59	0.17	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	631.18510	0.63119	735.43660	0.73544	631.185	18.59	0.83	0.00	0	26,000.00

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	13.65	Call	592.45650	0.59246	694.20730	0.69421	592.457	18.76	0.80	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.66	Call	584.87560	0.58488	686.10240	0.68610	584.876	18.79	0.80	1,146,021.27	100	0.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	362.56070	0.36256	442.37260	0.44237	362.561	19.89	0.61	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	190.96070	0.19096	150.67260	0.15067	190.961	19.89	0.39	0.00	0	22,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	265.81050	0.26581	330.41230	0.33041	265.810	20.61	0.49	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	165.96580	0.16597	209.67850	0.20968	165.966	22.03	0.34	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	120.70870	0.12071	154.51270	0.15451	120.709	22.98	0.26	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	902.10660	0.90211	806.04340	0.80604	902.107	24.24	0.83	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	73.70660	0.07371	97.74340	0.09774	73.707	24.24	0.17	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	13.18760	0.01319	19.69420	0.01969	13.188	27.29	0.04	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	11.56420	0.01156	17.30590	0.01731	11.564	27.47	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	9.58780	0.00959	14.38020	0.01438	9.588	27.72	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	7.24340	0.00724	10.88370	0.01088	7.243	28.10	0.02	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			14.18920	14.18920	14.30740	14.30740		20.44	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			14.19580	14.19580	14.31330	14.31330		20.53	0.00	2,875,360.00	200	2,663.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	17.16170	0.01716	16.11050	0.01611	17.162	18.53	0.05	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	569.85130	0.56985	656.53490	0.65653	569.851	19.36	0.71	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	161.19620	0.16120	129.24730	0.12925	161.196	19.42	0.30	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	376.06620	0.37607	315.86270	0.31586	376.066	20.73	0.51	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	225.07720	0.22508	266.31640	0.26632	225.077	21.93	0.37	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	21.62520	0.02163	30.38630	0.03039	21.625	26.74	0.05	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	8.80340	0.00880	14.18280	0.01418	8.803	27.47	0.02	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			14.20320	14.20320	14.32090	14.32090		20.31	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			14.22190	14.22190	14.33980	14.33980		20.21	0.00	0.00	0	0.00
\$ / R	On 17/10/2018	Any day expiry			14.23120	14.23120	14.34920	14.34920		20.24	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			14.24050	14.24050	14.35870	14.35870		20.13	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	68.45490	0.06845	52.74690	0.05275	68.455	17.91	0.13	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	561.08440	0.56108	629.69550	0.62970	561.084	19.50	0.60	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			14.24610	14.24610	14.36430	14.36430		20.18	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.25360	14.25360	14.37190	14.37190		20.06	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.25740	14.25740	14.37570	14.37570		20.10	0.00	460,928.00	32	3,847.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	52.86020	0.05286	41.44040	0.04144	52.860	17.69	0.10	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	256.32530	0.25633	214.83660	0.21484	256.325	18.99	0.33	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	640.25810	0.64026	711.27310	0.71127	640.258	19.31	0.63	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	478.42400	0.47842	417.19900	0.41720	478.424	20.10	0.48	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	339.83350	0.33983	379.03490	0.37903	339.833	21.38	0.39	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	76.05180	0.07605	85.92270	0.08592	76.052	26.18	0.11	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	49.56190	0.04956	55.99350	0.05599	49.562	27.47	0.07	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.25930	14.25930	14.37760	14.37760		20.10	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			14.26700	14.26700	14.38520	14.38520		20.00	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	11.02840	0.01103	10.50100	0.01050	11.028	21.03	0.02	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	292.45380	0.29245	248.27620	0.24828	292.454	19.06	0.35	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	66.61840	0.06662	74.85070	0.07485	66.618	26.77	0.09	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.28220	14.28220	14.40040	14.40040		20.06	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 16/11/2018	Any day expiry										
					14.28800	14.28800	14.40610	14.40610		20.09	0.00	0.00	0	420.00
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	3.27110	0.00327	3.29900	0.00330	3.271	24.00	0.01	0.00	0	51,000.00
\$ / R	11.67	Put	On 16/11/2018	Any day expiry	10.31520	0.01032	10.21090	0.01021	10.315	21.24	0.02	0.00	0	51,000.00
\$ / R	13.22	Call	On 16/11/2018	Any day expiry	1,180.16460	1.18016	1,279.73120	1.27973	1,180.165	17.92	0.83	0.00	0	51,000.00
\$ / R	14.72	Call	On 16/11/2018	Any day expiry	389.08890	0.38909	429.81510	0.42982	389.089	21.28	0.40	0.00	0	5,000.00
\$ / R	14.74	Call	On 16/11/2018	Any day expiry	383.31510	0.38332	423.43800	0.42344	383.315	21.33	0.40	0.00	0	5,000.00
\$ / R	14.89	Call	On 16/11/2018	Any day expiry	342.84150	0.34284	378.64470	0.37864	342.842	21.75	0.36	0.00	0	5,000.00
\$ / R	14.89	Put	On 16/11/2018	Any day expiry	944.84150	0.94484	862.54470	0.86254	944.841	21.75	0.64	0.00	0	15,000.00
\$ / R			On 19/11/2018	Any day expiry	14.29370	14.29370	14.41180	14.41180		20.00	0.00	0.00	0	0.00
\$ / R	14.84	Call	On 19/11/2018	Any day expiry	365.06560	0.36507	402.72470	0.40272	365.066	21.50	0.38	0.00	0	10,000.00
\$ / R			On 23/11/2018	Any day expiry	14.30130	14.30130	14.41940	14.41940		20.01	0.00	0.00	0	0.00
\$ / R	14.62	Call	On 23/11/2018	Any day expiry	445.56750	0.44557	490.47030	0.49047	445.568	20.88	0.44	0.00	0	20,400.00
\$ / R			On 29/11/2018	Any day expiry	14.31280	14.31280	14.43080	14.43080		19.94	0.00	0.00	0	461.00
\$ / R			On 30/11/2018	Any day expiry	14.31470	14.31470	14.43270	14.43270		19.95	0.00	0.00	0	7,004.00
\$ / R	13.00	Put	On 30/11/2018	Any day expiry	88.32060	0.08832	74.12530	0.07413	88.321	17.58	0.13	0.00	0	500.00
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	318.40320	0.31840	275.80850	0.27581	318.403	18.78	0.33	0.00	0	1,000.00
\$ / R	14.08	Call	On 30/11/2018	Any day expiry	686.44720	0.68645	751.38170	0.75138	686.447	19.43	0.59	0.00	0	500.00
\$ / R	14.25	Put	On 30/11/2018	Any day expiry	544.48080	0.54448	485.27720	0.48528	544.481	19.83	0.46	0.00	0	250.00
\$ / R	14.82	Call	On 30/11/2018	Any day expiry	410.91390	0.41091	450.59490	0.45059	410.914	21.32	0.40	0.00	0	250.00
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	121.21960	0.12122	133.36150	0.13336	121.220	25.82	0.13	0.00	0	500.00
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	86.58250	0.08658	92.93330	0.09293	86.583	27.28	0.10	0.00	0	500.00
\$ / R			On 11/12/2018	Any day expiry	14.33530	14.33530	14.45350	14.45350		19.92	0.00	0.00	0	0.00
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	273.42810	0.27343	239.36900	0.23937	273.428	18.27	0.29	0.00	0	20,000.00
\$ / R	13.86	Put	On 11/12/2018	Any day expiry	362.18160	0.36218	317.57110	0.31757	362.182	18.77	0.35	0.00	0	7,500.00
\$ / R	15.08	Call	On 11/12/2018	Any day expiry	378.29950	0.37830	412.42230	0.41242	378.299	21.76	0.35	0.00	0	7,500.00
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	259.96500	0.25997	283.25870	0.28326	259.965	23.29	0.26	0.00	0	20,000.00
\$ / R			On 14/12/2018	Foreign Exchange Future	14.34090	14.34090	14.45920	14.45920		19.92	0.00	23,174,894.40	1,616	274,522.00
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	13.67160	0.01367	13.08790	0.01309	13.672	19.65	0.02	0.00	0	2,764.00
\$ / R	11.75	Put	On 14/12/2018	Foreign Exchange Future	16.25540	0.01626	15.43760	0.01544	16.255	19.45	0.03	0.00	0	228,616.00
\$ / R	11.90	Put	On 14/12/2018	Foreign Exchange Future	20.50140	0.02050	19.27250	0.01927	20.501	19.18	0.03	0.00	0	11,300.00
\$ / R	12.00	Put	On 14/12/2018	Foreign Exchange Future	23.87120	0.02387	22.29740	0.02230	23.871	18.99	0.04	0.00	0	174,530.00
\$ / R	12.02	Put	On 14/12/2018	Foreign Exchange Future	24.60290	0.02460	22.95260	0.02295	24.603	18.96	0.04	0.00	0	5,500.00
\$ / R	12.10	Put	On 14/12/2018	Foreign Exchange Future	27.73850	0.02774	25.75450	0.02575	27.738	18.81	0.04	0.00	0	8,580.00
\$ / R	12.20	Put	On 14/12/2018	Foreign Exchange Future	32.16640	0.03217	29.69700	0.02970	32.166	18.63	0.05	0.00	0	7,300.00
\$ / R	12.25	Put	On 14/12/2018	Foreign Exchange Future	34.61330	0.03461	31.86860	0.03187	34.613	18.54	0.05	0.00	0	3,300.00
\$ / R	12.38	Put	On 14/12/2018	Foreign Exchange Future	41.78110	0.04178	38.21490	0.03821	41.781	18.30	0.06	0.00	0	39,589.00
\$ / R	12.50	Put	On 14/12/2018	Foreign Exchange Future	49.55640	0.04956	45.07430	0.04507	49.556	18.09	0.08	0.00	0	26,500.00
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	1,890.45640	1.89046	2,004.27430	2.00427	1,890.456	18.09	0.93	0.00	0	228,616.00
\$ / R	12.63	Put	On 14/12/2018	Foreign Exchange Future	59.42410	0.05942	53.75370	0.05375	59.424	17.85	0.09	0.00	0	39,589.00
\$ / R	12.68	Put	On 14/12/2018	Foreign Exchange Future	63.66490	0.06366	57.47590	0.05748	63.665	17.76	0.09	0.00	0	10,000.00
\$ / R	12.75	Put	On 14/12/2018	Foreign Exchange Future	70.05290	0.07005	63.08050	0.06308	70.053	17.63	0.10	0.00	0	1,000.00
\$ / R	12.95	Put	On 14/12/2018	Foreign Exchange Future	94.05510	0.09406	81.90480	0.08190	94.055	17.42	0.13	0.00	0	500.00
\$ / R	13.00	Put	On 14/12/2018	Foreign Exchange Future	103.03150	0.10303	87.33610	0.08734	103.031	17.48	0.14	0.00	0	146,370.00
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	1,443.93150	1.44393	1,546.53610	1.54654	1,443.931	17.48	0.86	0.00	0	7,000.00

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	13.05	Put	112.60140	0.11260	95.68450	0.09568	112.601	17.54	0.15	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	122.78560	0.12279	104.63300	0.10463	122.786	17.61	0.16	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,285.95260	1.28595	1,383.49690	1.38350	1,285.953	17.73	0.82	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	149.81680	0.14982	128.52280	0.12852	149.817	17.76	0.19	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	157.16430	0.15716	135.04460	0.13504	157.164	17.79	0.19	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,248.06430	1.24806	1,344.24460	1.34424	1,248.064	17.79	0.81	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	175.25080	0.17525	151.15530	0.15116	175.251	17.88	0.21	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	177.94310	0.17794	153.55840	0.15356	177.943	17.89	0.21	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,103.33040	1.10333	1,193.67460	1.19367	1,103.330	18.04	0.76	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	212.43040	0.21243	184.47460	0.18447	212.430	18.04	0.24	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	227.99920	0.22800	198.50160	0.19850	227.999	18.10	0.25	0.00	0	30,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,068.89920	1.06890	1,157.70160	1.15770	1,068.899	18.10	0.75	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	261.29580	0.26130	228.62920	0.22863	261.296	18.23	0.28	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	298.99680	0.29900	261.57070	0.26157	298.997	18.41	0.31	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	303.08130	0.30308	265.01980	0.26502	303.081	18.43	0.31	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	319.73950	0.31974	279.11080	0.27911	319.740	18.52	0.32	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	893.46070	0.89346	969.99960	0.97000	893.461	18.59	0.67	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	336.89870	0.33690	294.76340	0.29476	336.899	18.62	0.33	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	341.26510	0.34127	298.76090	0.29876	341.265	18.64	0.33	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	882.16510	0.88217	957.96090	0.95796	882.165	18.64	0.67	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	801.37200	0.80137	871.58370	0.87158	801.372	18.99	0.62	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	435.05380	0.43505	385.11420	0.38511	435.054	19.10	0.39	0.00	0	34,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	775.95380	0.77595	844.31420	0.84431	775.954	19.10	0.61	0.00	0	20,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	486.42970	0.48643	432.81900	0.43282	486.430	19.34	0.42	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	497.05220	0.49705	442.71180	0.44271	497.052	19.38	0.42	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	713.30460	0.71330	776.90190	0.77690	713.305	19.41	0.58	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	513.19770	0.51320	457.77230	0.45777	513.198	19.45	0.43	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	518.63500	0.51864	462.84930	0.46285	518.635	19.48	0.43	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	681.57020	0.68157	742.64720	0.74265	681.570	19.57	0.56	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	540.67020	0.54067	483.44720	0.48345	540.670	19.57	0.44	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	563.14780	0.56315	504.50000	0.50450	563.148	19.66	0.45	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	659.73720	0.65974	719.03280	0.71903	659.737	19.69	0.54	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Put	568.83720	0.56884	509.83280	0.50983	568.837	19.69	0.46	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	615.30120	0.61530	553.50040	0.55350	615.301	19.87	0.48	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	626.20120	0.62620	682.70040	0.68270	626.201	19.87	0.52	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	627.18170	0.62718	564.69270	0.56469	627.182	19.92	0.48	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	618.08170	0.61808	673.89270	0.67389	618.082	19.92	0.52	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	606.24800	0.60625	660.87850	0.66088	606.248	19.99	0.51	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	583.27090	0.58327	635.57230	0.63557	583.271	20.14	0.50	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	561.18880	0.56119	611.53290	0.61153	561.189	20.29	0.48	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	720.28880	0.72029	652.33290	0.65233	720.289	20.29	0.52	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	785.39970	0.78540	714.38890	0.71439	785.400	20.54	0.54	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	526.29970	0.52630	573.58890	0.57359	526.300	20.54	0.46	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	522.93910	0.52294	569.92900	0.56993	522.939	20.56	0.46	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	519.60120	0.51960	566.29310	0.56629	519.601	20.59	0.45	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	503.24490	0.50324	548.47270	0.54847	503.245	20.71	0.44	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	832.34490	0.83234	759.27270	0.75927	832.345	20.71	0.56	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	493.69430	0.49369	538.05890	0.53806	493.694	20.79	0.44	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	478.20840	0.47821	521.16240	0.52116	478.208	20.91	0.43	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	922.34610	0.92235	845.62310	0.84562	922.346	21.04	0.59	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	463.24610	0.46325	504.82310	0.50482	463.246	21.04	0.41	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	451.64220	0.45164	492.14000	0.49214	451.642	21.14	0.41	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	408.32560	0.40833	444.72970	0.44473	408.326	21.54	0.37	0.00	0	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	405.77620	0.40578	441.93480	0.44193	405.776	21.56	0.37	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	386.01860	0.38602	420.25820	0.42026	386.019	21.76	0.36	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	383.62830	0.38363	417.63140	0.41763	383.628	21.78	0.35	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	371.92340	0.37192	404.77000	0.40477	371.923	21.91	0.35	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,219.72430	1.21972	1,133.28180	1.13328	1,219.724	22.03	0.66	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	325.06150	0.32506	353.77120	0.35377	325.062	22.46	0.31	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	307.89870	0.30790	335.07190	0.33507	307.899	22.68	0.29	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	304.22970	0.30423	331.07490	0.33107	304.230	22.73	0.29	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	300.61510	0.30062	327.13370	0.32713	300.615	22.78	0.29	0.00	0	4,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	298.82690	0.29883	325.18380	0.32518	298.827	22.81	0.29	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	284.96370	0.28496	310.07210	0.31007	284.964	23.01	0.27	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	281.61770	0.28162	306.42460	0.30642	281.618	23.06	0.27	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	267.13990	0.26714	290.63180	0.29063	267.140	23.28	0.26	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	262.51700	0.26252	285.58600	0.28559	262.517	23.36	0.25	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	244.39140	0.24439	266.43640	0.26644	244.391	23.63	0.24	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	235.49810	0.23550	257.32190	0.25732	235.498	23.76	0.23	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	222.83570	0.22284	243.47960	0.24348	222.836	23.94	0.22	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	204.64740	0.20465	223.58820	0.22359	204.647	24.22	0.20	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	159.58260	0.15958	174.24000	0.17424	159.583	25.08	0.16	0.00	0	13,650.00
\$ / R	On 21/12/2018	Any day expiry			14.35400	14.35400	14.47240	14.47240		19.83	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	153.11660	0.15312	131.80290	0.13180	153.117	17.67	0.19	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	178.56330	0.17856	154.50880	0.15451	178.563	17.80	0.21	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	529.08540	0.52909	575.22840	0.57523	529.085	20.58	0.45	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	500.43730	0.50044	544.05520	0.54406	500.437	20.80	0.43	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.37270	14.37270	14.49140	14.49140		19.66	0.00	0.00	0	2,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	118.49980	0.11850	103.86140	0.10386	118.500	17.30	0.15	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	364.38840	0.36439	320.47640	0.32048	364.388	18.44	0.33	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	727.94940	0.72795	788.56810	0.78857	727.949	19.37	0.56	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	592.14620	0.59215	533.09400	0.53309	592.146	19.44	0.45	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	1,055.20090	1.05520	975.67170	0.97567	1,055.201	21.08	0.60	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	156.93300	0.15693	169.97440	0.16997	156.933	25.23	0.15	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	120.23240	0.12023	125.92940	0.12593	120.232	26.89	0.12	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.37640	14.37640	14.49520	14.49520		19.76	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.40640	14.40640	14.52540	14.52540		19.67	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	86.07350	0.08607	77.00150	0.07700	86.074	17.42	0.11	0.00	0	263.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 30/01/2019	Any day expiry			14.42880	14.42880		14.54820	14.54820	19.67	0.00	0.00	0	55.00	
\$ / R			On 31/01/2019	Any day expiry			14.43070	14.43070		14.55010	14.55010	19.67	0.00	0.00	0	1,225.00	
\$ / R	13.00	Put	On 31/01/2019	Any day expiry			148.87850	0.14888		132.80200	0.13280	148.879	17.24	0.16	0.00	0	500.00
\$ / R	14.25	Put	On 31/01/2019	Any day expiry			634.58000	0.63458		576.71830	0.57672	634.580	19.24	0.44	0.00	0	250.00
\$ / R	14.38	Call	On 31/01/2019	Any day expiry			760.73450	0.76073		818.16720	0.81817	760.734	19.52	0.54	0.00	0	500.00
\$ / R	15.13	Call	On 31/01/2019	Any day expiry			512.83980	0.51284		550.91910	0.55092	512.840	21.10	0.39	0.00	0	250.00
\$ / R			On 13/02/2019	Any day expiry			14.45500	14.45500		14.57470	14.57470	19.60	0.00	0.00	0	70.00	
\$ / R			On 28/02/2019	Any day expiry			14.48310	14.48310		14.60310	14.60310	19.61	0.00	0.00	0	4,725.00	
\$ / R	13.00	Put	On 28/02/2019	Any day expiry			174.97320	0.17497		155.82870	0.15583	174.973	17.23	0.17	0.00	0	500.00
\$ / R	14.25	Put	On 28/02/2019	Any day expiry			667.56690	0.66757		610.30790	0.61031	667.567	19.10	0.43	0.00	0	250.00
\$ / R	14.52	Call	On 28/02/2019	Any day expiry			790.21380	0.79021		845.21850	0.84522	790.214	19.65	0.52	0.00	0	500.00
\$ / R	15.27	Call	On 28/02/2019	Any day expiry			552.17310	0.55217		589.64980	0.58965	552.173	21.11	0.39	0.00	0	250.00
\$ / R			On 18/03/2019	Foreign Exchange Future			14.51710	14.51710		14.63750	14.63750	19.49	0.00	0.00	0	8,595.00	
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future			8.13130	0.00813		8.29370	0.00829	8.131	20.38	0.01	0.00	0	1,000.00
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future			23.31340	0.02331		20.39420	0.02039	23.313	15.99	0.03	0.00	0	1,000.00
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future			89.13760	0.08914		79.04870	0.07905	89.138	16.65	0.10	0.00	0	721.00
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future			94.85990	0.09486		84.19840	0.08420	94.860	16.69	0.10	0.00	0	720.00
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future			165.36190	0.16536		148.10610	0.14811	165.362	17.04	0.16	0.00	0	16,000.00
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future			188.09280	0.18809		168.86370	0.16886	188.093	17.14	0.18	0.00	0	14,028.00
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future			323.87120	0.32387		292.46100	0.29246	323.871	17.67	0.26	0.00	0	20,000.00
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future			434.43070	0.43443		395.18530	0.39519	434.431	18.02	0.32	0.00	0	17,981.00
\$ / R	13.86	Put	On 18/03/2019	Foreign Exchange Future			483.35360	0.48335		439.09460	0.43909	483.354	18.20	0.34	0.00	0	721.00
\$ / R	13.90	Put	On 18/03/2019	Foreign Exchange Future			502.43350	0.50243		455.73840	0.45574	502.433	18.28	0.35	0.00	0	720.00
\$ / R	14.00	Put	On 18/03/2019	Foreign Exchange Future			551.79960	0.55180		502.18680	0.50219	551.800	18.48	0.37	0.00	0	16,000.00
\$ / R	14.28	Put	On 18/03/2019	Foreign Exchange Future			702.13430	0.70213		644.55570	0.64456	702.134	19.05	0.43	0.00	0	7,028.00
\$ / R	14.30	Call	On 18/03/2019	Foreign Exchange Future			930.62910	0.93063		992.89400	0.99289	930.629	19.09	0.57	0.00	0	500.00
\$ / R	14.44	Put	On 18/03/2019	Foreign Exchange Future			795.61670	0.79562		733.65950	0.73366	795.617	19.37	0.46	0.00	0	7,000.00
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future			856.90100	0.85690		914.27690	0.91428	856.901	19.45	0.54	0.00	0	1,000.00
\$ / R	14.53	Put	On 18/03/2019	Foreign Exchange Future			850.29490	0.85029		786.12610	0.78613	850.295	19.55	0.47	0.00	0	108.00
\$ / R	14.82	Put	On 18/03/2019	Foreign Exchange Future			1,035.66780	1.03567		965.06640	0.96507	1,035.668	20.09	0.53	0.00	0	4,145.00
\$ / R	14.96	Call	On 18/03/2019	Foreign Exchange Future			687.52390	0.68752		734.14310	0.73414	687.524	20.35	0.45	0.00	0	17,981.00
\$ / R	15.17	Call	On 18/03/2019	Foreign Exchange Future			625.50800	0.62551		667.64020	0.66764	625.508	20.75	0.42	0.00	0	720.00
\$ / R	15.45	Call	On 18/03/2019	Foreign Exchange Future			553.14570	0.55315		589.53330	0.58953	553.146	21.28	0.38	0.00	0	20,000.00
\$ / R	15.46	Call	On 18/03/2019	Foreign Exchange Future			550.76030	0.55076		586.97380	0.58697	550.760	21.30	0.38	0.00	0	108.00
\$ / R	15.54	Call	On 18/03/2019	Foreign Exchange Future			532.11620	0.53212		566.95050	0.56695	532.116	21.46	0.36	0.00	0	721.00
\$ / R	15.89	Call	On 18/03/2019	Foreign Exchange Future			459.22160	0.45922		488.55770	0.48856	459.222	22.13	0.32	0.00	0	4,145.00
\$ / R	16.60	Call	On 18/03/2019	Foreign Exchange Future			339.41130	0.33941		362.02420	0.36202	339.411	23.28	0.25	0.00	0	50.00
\$ / R	17.08	Call	On 18/03/2019	Foreign Exchange Future			279.47130	0.27947		297.72920	0.29773	279.471	24.05	0.21	0.00	0	7,028.00
\$ / R	17.09	Call	On 18/03/2019	Foreign Exchange Future			278.37040	0.27837		296.54920	0.29655	278.370	24.06	0.21	0.00	0	7,000.00
\$ / R	17.50	Call	On 18/03/2019	Foreign Exchange Future			240.24430	0.24024		252.89960	0.25290	240.244	24.80	0.18	0.00	0	16,000.00
\$ / R			On 27/03/2019	Any day expiry			14.53410	14.53410		14.65470	14.65470	19.54	0.00	0.00	0	4,414.00	
\$ / R			On 29/03/2019	Any day expiry			14.53780	14.53780		14.65850	14.65850	19.54	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 29/03/2019	Any day expiry			196.35300	0.19635		176.82760	0.17683	196.353	17.10	0.18	0.00	0	500.00
\$ / R	14.25	Put	On 29/03/2019	Any day expiry			696.03730	0.69604		640.43450	0.64043	696.037	18.94	0.42	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	815.99520	0.81600	870.95910	0.87096	815.995	19.76	0.51	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	585.95390	0.58595	624.21220	0.62421	585.954	21.16	0.39	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.54540	14.54540	14.66610	14.66610		19.50	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.59830	14.59830	14.71960	14.71960		19.43	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	216.00320	0.21600	193.72380	0.19372	216.003	16.92	0.18	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,479.33120	1.47933	1,569.74000	1.56974	1,479.331	17.57	0.73	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	722.02080	0.72202	667.41120	0.66741	722.021	18.76	0.41	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	839.77520	0.83978	894.28710	0.89429	839.775	19.85	0.49	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	617.81330	0.61781	657.05800	0.65706	617.813	21.20	0.38	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.65690	14.65690	14.77900	14.77900		19.39	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	234.53550	0.23454	210.38170	0.21038	234.535	16.81	0.19	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	745.71590	0.74572	693.01150	0.69301	745.716	18.64	0.40	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	861.73560	0.86174	916.20910	0.91621	861.736	19.98	0.48	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	646.88600	0.64689	686.78770	0.68679	646.886	21.28	0.38	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.66260	14.66260	14.78490	14.78490		19.36	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.68380	14.68380	14.80650	14.80650		19.41	0.00	19,088,940.00	1,300	20,510.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	19.91400	0.01991	20.68060	0.02068	19.914	18.26	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	79.72790	0.07973	70.26820	0.07027	79.728	15.19	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	171.33230	0.17133	154.46060	0.15446	171.332	16.17	0.15	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	233.68900	0.23369	212.59440	0.21259	233.689	16.65	0.18	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	318.76060	0.31876	292.58850	0.29259	318.761	17.19	0.23	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	543.35350	0.54335	505.40790	0.50541	543.353	17.88	0.32	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	565.53240	0.56553	526.36420	0.52636	565.532	17.94	0.33	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,316.13880	1.31614	1,396.20930	1.39621	1,316.139	18.08	0.65	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,115.72280	1.11572	1,183.25850	1.18326	1,115.723	18.89	0.58	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,051.70500	1.05171	1,115.73970	1.11574	1,051.705	19.19	0.55	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	962.23300	0.96223	1,022.45960	1.02246	962.233	19.61	0.51	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	737.35180	0.73735	782.78480	0.78278	737.352	20.79	0.41	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	719.46020	0.71946	763.71020	0.76371	719.460	20.90	0.41	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	675.93130	0.67593	717.25540	0.71726	675.931	21.20	0.39	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	648.79050	0.64879	688.25760	0.68826	648.791	21.40	0.37	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.71070	14.71070	14.83400	14.83400		19.37	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	247.37970	0.24738	222.06110	0.22206	247.380	16.66	0.19	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	764.74000	0.76474	713.25610	0.71326	764.740	18.54	0.39	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	879.48620	0.87949	934.05790	0.93406	879.486	20.11	0.47	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	670.63150	0.67063	711.26330	0.71126	670.631	21.37	0.37	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.71650	14.71650	14.83990	14.83990		19.34	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.72030	14.72030	14.84380	14.84380		19.34	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	403.84910	0.40385	375.69270	0.37569	403.849	17.41	0.26	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	582.08330	0.58208	618.57270	0.61857	582.083	22.05	0.33	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.77410	14.77410	14.89880	14.89880		19.33	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	259.91240	0.25991	236.42800	0.23643	259.912	16.46	0.19	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	784.94410	0.78494	734.85040	0.73485	784.944	18.44	0.39	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	905.32230	0.90532	960.43340	0.96043	905.322	20.21	0.46	0.00	0	500.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	701.29890	0.70130	743.07370	0.74307	701.299	21.44	0.37	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.77610	14.77610	14.90080	14.90080		19.40	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.79910	14.79910	14.92430	14.92430		19.35	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	922.87060	0.92287	869.14540	0.86915	922.871	18.80	0.42	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	683.59430	0.68359	724.33540	0.72434	683.594	21.66	0.36	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			14.83200	14.83200	14.95810	14.95810		19.40	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	266.65310	0.26665	244.76200	0.24476	266.653	16.22	0.19	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	802.40490	0.80240	753.70490	0.75370	802.405	18.37	0.38	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	922.22320	0.92222	977.37150	0.97737	922.223	20.37	0.45	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	724.06380	0.72406	766.61500	0.76662	724.064	21.56	0.37	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.83820	14.83820	14.96440	14.96440		19.39	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.86750	14.86750	14.99430	14.99430		19.42	0.00	0.00	0	10,138.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	28.29950	0.02830	30.01080	0.03001	28.299	17.12	0.03	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	128.44280	0.12844	111.62670	0.11163	128.443	14.72	0.11	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	671.04050	0.67104	631.08000	0.63108	671.041	17.97	0.33	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	957.13060	0.95713	1,012.30820	1.01231	957.131	20.41	0.46	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	870.60480	0.87060	920.31220	0.92031	870.605	20.87	0.42	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	596.93130	0.59693	631.03170	0.63103	596.931	22.75	0.30	0.00	0	800.00
\$ / R	On 30/09/2019	Any day expiry			14.89670	14.89670	15.02410	15.02410		19.51	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	276.79680	0.27680	249.27160	0.24927	276.797	16.11	0.19	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	823.12470	0.82312	772.10720	0.77211	823.125	18.40	0.37	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	956.47220	0.95647	1,009.53190	1.00953	956.472	20.60	0.45	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	760.47840	0.76048	802.48660	0.80249	760.478	21.76	0.37	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.90080	14.90080	15.02830	15.02830		19.52	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.96130	14.96130	15.09010	15.09010		19.63	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	292.10370	0.29210	262.70370	0.26270	292.104	16.14	0.19	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	843.63510	0.84364	792.55850	0.79256	843.635	18.45	0.37	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	982.69710	0.98270	1,033.52070	1.03352	982.697	20.87	0.44	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	790.91810	0.79092	831.70590	0.83171	790.918	22.00	0.37	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.02190	15.02190	15.15180	15.15180		19.72	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	310.54900	0.31055	274.55320	0.27455	310.549	16.28	0.19	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	860.96440	0.86096	808.80160	0.80880	860.964	18.48	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,011.28180	1.01128	1,060.54960	1.06055	1,011.282	21.08	0.44	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	821.83290	0.82183	861.34630	0.86135	821.833	22.18	0.37	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.02810	15.02810	15.15820	15.15820		19.78	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.05110	15.05110	15.18160	15.18160		19.79	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	78.02410	0.07802	71.56130	0.07156	78.024	14.60	0.07	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	585.49590	0.58550	542.83750	0.54284	585.496	17.68	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	758.95840	0.75896	793.69920	0.79370	758.958	22.80	0.34	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	478.52720	0.47853	511.69190	0.51169	478.527	26.42	0.21	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.08860	15.08860	15.21990	15.21990		19.86	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	330.11750	0.33012	292.00490	0.29200	330.118	16.43	0.19	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	880.11710	0.88012	824.74530	0.82475	880.117	18.53	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,040.18350	1.04018	1,088.21550	1.08822	1,040.184	21.28	0.43	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	855.45470	0.85545	893.98380	0.89398	855.455	22.34	0.37	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.09280	15.09280	15.22420	15.22420		19.87	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.15330	15.15330	15.28590	15.28590		19.94	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.21800	15.21800	15.35190	15.35190		19.99	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.24720	15.24720	15.38170	15.38170		20.05	0.00	0.00	0	0.00
\$ / R	On 02/04/2020	Any day expiry			15.28270	15.28270	15.41790	15.41790		20.11	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.33900	15.33900	15.47540	15.47540		20.15	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.40990	15.40990	15.54780	15.54780		20.19	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.43080	15.43080	15.56910	15.56910		20.24	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.52680	15.52680	15.66700	15.66700		20.31	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.63290	15.63290	15.77600	15.77600		20.40	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.17160	14.17160	14.29170	14.29170		20.38	0.00	0.00	0	338.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.34090	14.34090	14.45920	14.45920		19.92	0.00	57,363.60	4	75.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.51710	14.51710	14.63750	14.63750		19.49	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.68380	14.68380	14.80650	14.80650		19.41	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.27570	18.27570	18.39080	18.39080		18.71	0.00	0.00	0	198,020.00
£ / R	On 28/09/2018	Any day expiry			18.31540	18.31540	18.42640	18.42640		18.62	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			18.37060	18.37060	18.48210	18.48210		18.25	0.00	0.00	0	3.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.56660	18.56660	18.67860	18.67860		18.06	0.00	0.00	0	205,078.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.88390	18.88390	18.99780	18.99780		18.01	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	568.84220	0.56884	541.19070	0.54119	568.842	17.25	0.33	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	356.92820	0.35693	383.46080	0.38346	356.928	20.67	0.23	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.18540	19.18540	19.30180	19.30180		18.59	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.51800	19.51800	19.63970	19.63970		18.97	0.00	0.00	0	4,645.00
¥ / R	On 06/09/2018	Any day expiry			0.12750	0.12750	0.12840	0.12840		37.18	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12778	0.12778	0.12867	0.12867		29.90	0.00	0.00	0	6,873.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13013	0.13013	0.13102	0.13102		25.51	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13279	0.13279	0.13369	0.13369		24.06	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13532	0.13532	0.13624	0.13624		23.29	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry			16.51860	16.51860	16.60020	16.60020		19.14	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			16.53350	16.53350	16.61410	16.61410		18.94	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.55590	16.55590	16.63490	16.63490		18.90	0.00	99,335.40	6	97,871.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	0.14790	0.00015	0.17870	0.00018	0.148	26.23	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	1.21120	0.00121	1.28090	0.00128	1.211	23.88	0.00	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	50.27500	0.05027	45.50310	0.04550	50.275	17.23	0.14	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	223.68780	0.22369	262.84840	0.26285	223.688	19.78	0.41	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	2.72960	0.00273	3.70350	0.00370	2.730	28.22	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			16.58670	16.58670	16.66350	16.66350		19.07	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.86970	16.86970	16.94660	16.94660		18.57	0.00	16,869,700.00	1,000	37,775.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.21680	17.21680	17.29640	17.29640		18.22	0.00	0.00	0	4,716.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,562.12420		1.56212	1,622.62480	1.62262	1,562.124		16.47	0.74	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.54960		17.54960	17.63150	17.63150			18.12	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			17.78800		17.78800	17.87190	17.87190			18.12	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	400.02990		0.40003	382.48630	0.38249	400.030		15.94	0.23	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	472.88620		0.47289	451.01220	0.45101	472.886		16.14	0.26	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	748.08780		0.74809	771.11340	0.77111	748.088		20.49	0.35	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.90740		17.90740	17.99100	17.99100			18.14	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.95000		97.95000	97.97000	97.97000				0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			593.17600		593.17600	592.58800	592.58800				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			604.62400		604.62400	604.02900	604.02900				0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			614.67700		614.67700	614.06700	614.06700				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			689.34500		689.34500	688.21600	688.21600				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			702.64900		702.64900	701.50300	701.50300				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			714.33100		714.33100	713.16000	713.16000				0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			626.01200		626.01200	624.78900	624.78900				0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future			638.09300		638.09300	636.85200	636.85200				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			648.70200		648.70200	647.43500	647.43500				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			10.40920		10.40920	10.48130	10.48130			15.86	0.00	0.00	0	11,333.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.53810		10.53810	10.60840	10.60840			15.23	0.00	0.00	0	11,820.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.67710		10.67710	10.74810	10.74810			15.01	0.00	0.00	0	510.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.81180		10.81180	10.88460	10.88460			15.24	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.07180		11.07180	11.11050	11.11050			16.48	0.00	0.00	0	590.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.22450		11.22450	11.26350	11.26350			16.31	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future			496.22070		496.22070	549.23940	549.23940				0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future			14.47460		14.47460	14.56490	14.56490			19.61	0.00	0.00	0	1,975.00
CHF / R	On 14/12/2018	Foreign Exchange Future			14.76320		14.76320	14.85190	14.85190			18.87	0.00	0.00	0	770.00
CHF / R	On 18/03/2019	Foreign Exchange Future			15.08420		15.08420	15.17560	15.17560			18.78	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.39150		15.39150	15.48510	15.48510			18.90	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future			2.08400		2.08400	2.10100	2.10100			18.31	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			2.10500		2.10500	2.12140	2.12140			17.22	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.12610		2.12610	2.14290	2.14290			17.23	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.14590		2.14590	2.16370	2.16370			17.16	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future			411.60810		411.60810	448.23160	448.23160				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			2.22900		2.22900		2.23980	2.23980		18.60	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future			2.27340		2.27340		2.28390	2.28390		17.10	0.00	0.00	0	235.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.32110		2.32110		2.33170	2.33170		16.97	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.36700		2.36700		2.37770	2.37770		17.37	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			10.94107		76.06770		10.96798	75.90944			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future			11.07131		77.53549		11.09914	77.37503			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future			11.18238		75.03466		11.21124	74.87098			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			11.14313		78.41526		11.17001	78.23491			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future			11.26483		79.92821		11.29263	79.74516			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future			11.37374		76.99646		11.40258	76.80979			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			621.12400		621.12400		619.84000	619.84000			0.00	6,211,240.00	1	465.00
GOVI	On 07/02/2019	GOVI			633.11100		633.11100		631.80800	631.80800			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI			643.63700		643.63700		642.30700	642.30700			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future			1.80620		1.80620		1.82150	1.82150		20.32	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future			1.83090		1.83090		1.84590	1.84590		20.17	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future			1.85550		1.85550		1.87100	1.87100		19.40	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			1.87930		1.87930		1.89440	1.89440		19.54	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future			132.36035		132.36035		132.36813	132.36813			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future			133.52610		133.52610		133.53545	133.53545			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future			135.76916		135.76916		135.77813	135.77813			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			99.68247		99.68247		99.59384	99.59384			0.00	0.00	0	1,600.00
I2029	On 07/02/2019	Bond Future			101.62555		101.62555		101.53625	101.53625			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future			102.26021		102.26021		102.16908	102.16908			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		101.81528	101.81528		101.82075	101.82075			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future		103.80006	103.80006		103.80675	103.80675			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		104.39913	104.39913		104.40556	104.40556			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		122.93332	122.93332		122.94000	122.94000			0.00	0.00	0	9,641.00
I2038	On 07/02/2019	Bond Future		123.73837	123.73837		123.74654	123.74654			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		125.81702	125.81702		125.82482	125.82482			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		116.22434	116.22434		116.56739	116.56739			0.00	0.00	0	11,966.00
I2046	On 07/02/2019	Bond Future		118.48986	118.48986		118.84080	118.84080			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		118.79515	118.79515		119.15156	119.15156			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		122.29186	122.29186		122.29851	122.29851			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future		122.90433	122.90433		122.91231	122.91231			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		124.96905	124.96905		124.97655	124.97655			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		252.99700	252.99700		253.11200	253.11200			0.00	0.00	0	745.00
IGOV	On 07/02/2019	Index Future		257.93000	257.93000		258.04900	258.04900			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		262.26400	262.26400		262.38300	262.38300			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		0.14020	0.14020		0.14130	0.14130			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.13980	0.13980		0.14010	0.14010			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.13870	0.13870		0.13940	0.13940			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13780	0.13780		0.14010	0.14010			0.00	0.00	0	1,628.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.70670	1.70670		1.72040	1.72040		16.67	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.73350	1.73350		1.74710	1.74710		16.48	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.76200	1.76200		1.77570	1.77570		15.97	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.78920	1.78920		1.80270	1.80270		16.81	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.48580	9.48580		9.55890	9.55890		17.44	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.60150	9.60150		9.67350	9.67350		16.68	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.72820	9.72820		9.80140	9.80140		16.49	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 14/06/2019	Foreign Exchange Future			9.85260		9.85260		9.92680	9.92680		16.70	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.33250		1.33250		1.34230	1.34230			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.34000		1.34000		1.35150	1.35150			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.34780		1.34780		1.36180	1.36180			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35480		1.35480		1.37170	1.37170			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.28960		1.28960		1.28680	1.28680			0.00	0.00	0	25.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16820		1.16820		1.16400	1.16400			0.00	5,080,501.80	4,349	7,138.00
R / ¥	On 06/09/2018	Any day expiry			7.84460		7.84460	0.12735	7.78880	7.78880		21.74	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	71.94580		0.00719	0.12735	86.14680	0.00861	71.946	20.23	0.06	0.00	0	25,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.82580		7.82580	0.12735	7.77160	7.77160		21.50	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			8.91999		112.93246		8.94663	112.77209		7.29	0.00	25,296,871.04	224	63,216.00
R186	On 01/11/2018	Bond Future	7.96	Call	41.05000		0.04105		40.98000	0.04098	41.050	6.58	0.03	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	365.02000		0.36502		353.76000	0.35376	365.020	6.82	0.20	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,443.86000		1.44386		1,557.72000	1.55772	1,443.860	7.21	0.51	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	848.69000		0.84869		936.05000	0.93605	848.690	7.40	0.35	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.00301		109.80668		9.03080	109.64442		7.90	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	640.66000		0.64066		619.39000	0.61939	640.660	7.06	0.22	0.00	0	210.00
R186	On 02/05/2019	Bond Future			9.07834		111.63147		9.10751	111.46573		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			301.28402		301.28402		301.44044	301.44044			0.00	903,852.06	3	2,353.00
R197	On 07/02/2019	Bond Future			299.80637		299.80637		299.96902	299.96902			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.84238		304.84238		305.00676	305.00676			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			234.62329		234.62329		234.63610	234.63610			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.29264		235.29264		235.30811	235.30811			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.24517		239.24517		239.26005	239.26005			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			8.35380		99.26553		8.38080	99.17064		4.12	0.00	0.00	0	38,272.00
R2023	On 07/02/2019	Bond Future			8.44652		101.18106		8.47536	101.08541		4.47	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.52443		98.93537		8.55551	98.83744		4.57	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

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
R2030	On 01/11/2018	Bond Future			9.32139		93.02592		9.34779	92.85591		9.89	0.00	0.00	0	52,508.00
R2030	On 07/02/2019	Bond Future			9.39891		90.81152		9.42621	90.63924		10.90	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.70	Call	835.16000		0.83516		811.20000	0.81120	835.160	9.95	0.24	0.00	0	920.00
R2030	On 07/02/2019	Bond Future	9.40	Call	2,625.50000		2.62550		2,561.53000	2.56153	2,625.500	10.80	0.51	0.00	0	920.00
R2030	On 02/05/2019	Bond Future			9.47071		92.32053		9.49906	92.14476		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			9.49859		91.46937		9.52500	91.28494		11.08	0.00	0.00	0	40,167.00
R2032	On 07/02/2019	Bond Future			9.57818		93.23432		9.60544	93.04731		11.80	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.64762		90.62855		9.67586	90.43779		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			9.63903		95.39818		9.66536	95.19409		11.79	0.00	0.00	0	73,081.00
R2035	On 07/02/2019	Bond Future			9.72004		97.23904		9.74719	97.03207		12.58	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			9.78638		94.35765		9.81444	94.14660		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			9.68449		92.18823		9.71078	91.98277		12.34	0.00	0.00	0	51,781.00
R2037	On 07/02/2019	Bond Future			9.75853		89.70705		9.78559	89.49868		13.82	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future			9.82583		91.19764		9.85378	90.98515		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			9.75416		95.66173		9.78043	95.44103		12.73	0.00	0.00	0	24,834.00
R2040	On 01/11/2018	Bond Future	8.50	Call	11.42000		0.01142		11.86000	0.01186	11.420	11.02	0.01	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	238.03000		0.23803		232.86000	0.23286	238.030	11.09	0.11	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	355.99000		0.35599		346.53000	0.34653	355.990	11.16	0.15	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	2,210.37000		2.21037		2,138.06000	2.13806	2,210.370	12.43	0.54	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.82762		92.99700		9.85466	92.77306		14.30	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			9.89419		94.54229		9.92211	94.31391		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			9.78244		92.69805		9.80868	92.47409		13.37	0.00	0.00	0	38,549.00
R2044	On 07/02/2019	Bond Future			9.85322		90.10139		9.88021	89.87413		15.03	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			9.91720		91.59861		9.94505	91.36683		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			9.76842		91.80617		9.79463	91.57630		13.83	0.00	10,557,709.55	115	97,097.00
R2048	On 07/02/2019	Bond Future			9.84060		93.57777		9.86758	93.34438		14.82	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 02/05/2019	Bond Future			9.89939		90.69887		9.92719	90.46100		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			7.56781		101.87469		7.59733	101.84171		0.70	0.00	1,222,496.28	12	19,647.00
R207	On 07/02/2019	Bond Future			7.65745		100.19548		7.69470	100.16296		0.76	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			7.80480		101.86061		7.85601	101.82683		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			7.86715		98.27650		7.89494	98.21771		1.94	0.00	0.00	0	28,736.00
R208	On 07/02/2019	Bond Future			7.95496		100.17281		7.98601	100.11395		2.23	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.04186		98.43799		8.07737	98.37747		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			9.59204		72.60774		9.61827	72.43502		13.31	0.00	0.00	0	127,865.00
R209	On 01/11/2018	Bond Future	8.89	Call	172.65000		0.17265		169.65000	0.16965	172.650	11.76	0.10	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	256.29000		0.25629		250.50000	0.25050	256.290	11.82	0.14	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,031.81000		2.03181		2,166.40000	2.16640	2,031.810	12.86	0.57	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,777.72000		1.77772		1,721.77000	1.72177	1,777.720	13.14	0.54	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,001.18000		1.00118		1,097.63000	1.09763	1,001.180	13.42	0.35	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	698.99000		0.69899		777.69000	0.77769	698.990	13.68	0.26	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	667.32000		0.66732		743.89000	0.74389	667.320	13.71	0.25	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.66139		74.00874		9.68835	73.83346		14.18	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	1,074.48000		1.07448		1,045.98000	1.04598	1,074.480	13.13	0.28	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	2,388.22000		2.38822		2,331.14000	2.33114	2,388.220	13.92	0.47	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,492.82000		1.49282		1,570.09000	1.57009	1,492.820	14.87	0.30	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.72140		72.09083		9.74920	71.91208		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			183.90718		183.90718		183.91746	183.91746			0.00	0.00	0	2,149.00
R210	On 07/02/2019	Bond Future			187.49206		187.49206		187.50443	187.50443			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			188.08696		188.08696		188.09875	188.09875			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



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
R212	On 01/11/2018	Bond Future	155.56247		155.56247		155.57263	155.57263			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	156.43980		156.43980		156.45174	156.45174			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	159.06764		159.06764		159.07925	159.07925			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	9.40785		83.93282		9.43418	83.76633		10.85	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.48721		85.55245		9.51440	85.38361		11.45	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.55230		83.42711		9.58045	83.25489		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	9.73790		71.91866		9.76408	71.73884		14.20	0.00	0.00	0	28,498.00
R214	On 07/02/2019	Bond Future	9.80923		73.30646		9.83614	73.12395		15.16	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.86733		71.23094		9.89505	71.04481		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	10.39840		10.39840		10.47160	10.47160		17.79	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.54330		10.54330		10.61530	10.61530		17.11	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.70010		10.70010		10.77290	10.77290		16.76	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.85030		10.85030		10.92590	10.92590		16.79	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.28320		2.28320		2.33790	2.33790		39.20	0.00	0.00	0	5,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.17070		2.17070		2.22110	2.22110		32.32	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.05900		2.05900		2.10270	2.10270		29.83	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	1.96150		1.96150		2.00690	2.00690		28.47	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.35920		1.35920		1.38830	1.38830			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.30600		1.30600		1.32980	1.32980			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.26070		1.26070		1.27290	1.27290			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.20310		1.20310		1.22650	1.22650			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>477,949,741.80</b>	<b>34,711</b>	<b>7 364 494.00</b>
<b>Grand Total:</b>												<b>477,949,741.80</b>	<b>34,711</b>	<b>7 364 494.00</b>