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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/08/2018

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 31/08/2018	Any day expiry	14.70930	14.70930		14.69080	14.69080		14.69	0.00	49,332,693.20	3,354	0.00
\$ / R	On 03/09/2018	Any day expiry	14.65250	14.65250		14.69080	14.69080		14.50	0.00	0.00	0	197.00
\$ / R	On 06/09/2018	Any day expiry	14.65460	14.65460		14.69210	14.69210		21.03	0.00	0.00	0	300.00
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	1.02910	0.00103	1.44210	0.00144	1.029	27.37	0.01	0.00	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	1.08390	0.00108	1.50400	0.00150	1.084	27.33	0.01	0.00	15,000.00
\$ / R	On 07/09/2018	Any day expiry			14.65670	14.65670	14.69360	14.69360	21.81	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	0.36040	0.00036	0.61500	0.00062	0.360	32.07	0.00	0.00	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	0.58180	0.00058	1.04760	0.00105	0.582	30.07	0.00	0.00	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	1,337.91200	1.33791	1,375.62350	1.37562	1,337.912	28.02	0.99	0.00	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	1,208.66490	1.20866	1,246.54350	1.24654	1,208.665	27.06	0.99	0.00	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	863.96330	0.86396	902.01930	0.90202	863.963	24.46	0.96	0.00	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	767.24230	0.76724	805.08950	0.80509	767.242	23.72	0.95	0.00	600.00
\$ / R	On 07/09/2018	Any day expiry	14.45	Call	301.40280	0.30140	336.95040	0.33695	301.403	22.32	0.68	0.00	20,000.00
\$ / R	On 13/09/2018	Any day expiry			14.66900	14.66900	14.70350	14.70350	21.70	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	4.94850	0.00495	5.31300	0.00531	4.949	25.32	0.02	0.00	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.67700	14.67700	14.71140	14.71140	21.43	0.00	632,050,328.00	43,064	471,719.00

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	11.48	Put	0.06320	0.00006	0.05930	0.00006	0.063	32.91	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	0.06440	0.00006	0.06150	0.00006	0.064	32.73	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	0.07100	0.00007	0.07380	0.00007	0.071	31.85	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	0.08230	0.00008	0.09740	0.00010	0.082	30.53	0.00	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	0.11240	0.00011	0.13200	0.00013	0.112	30.12	0.00	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	0.13130	0.00013	0.15360	0.00015	0.131	29.91	0.00	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	0.17880	0.00018	0.20770	0.00021	0.179	29.50	0.00	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	0.38380	0.00038	0.43740	0.00044	0.384	28.46	0.00	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,427.38380	2.42738	2,461.83740	2.46184	2,427.384	28.46	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	0.44650	0.00045	0.50690	0.00051	0.446	28.25	0.00	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	0.56820	0.00057	0.64100	0.00064	0.568	27.92	0.00	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	2,177.81360	2.17781	2,212.30930	2.21231	2,177.814	27.42	1.00	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	0.81360	0.00081	0.90930	0.00091	0.814	27.42	0.00	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	1.03180	0.00103	1.14610	0.00115	1.032	27.09	0.00	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	1.12750	0.00113	1.24950	0.00125	1.128	26.96	0.00	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	1.26880	0.00127	1.40160	0.00140	1.269	26.80	0.00	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,908.80370	1.90880	1,943.37390	1.94337	1,908.804	26.30	0.99	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	1.96850	0.00197	2.14920	0.00215	1.968	26.18	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,878.96850	1.87897	1,913.54920	1.91355	1,878.969	26.18	0.99	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	2.27620	0.00228	2.47530	0.00248	2.276	25.97	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	3.50530	0.00351	3.76740	0.00377	3.505	25.35	0.01	0.00	0	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,680.50530	1.68051	1,715.16740	1.71517	1,680.505	25.35	0.99	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	4.65880	0.00466	4.96800	0.00497	4.659	24.93	0.02	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	6.17380	0.00617	6.53220	0.00653	6.174	24.52	0.02	0.00	0	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	1,483.17380	1.48317	1,517.93220	1.51793	1,483.174	24.52	0.98	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	6.52910	0.00653	6.89740	0.00690	6.529	24.43	0.02	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,434.09890	1.43410	1,468.88200	1.46888	1,434.099	24.31	0.98	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	7.09890	0.00710	7.48200	0.00748	7.099	24.31	0.02	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	1,384.81310	1.38481	1,419.56470	1.41956	1,384.813	23.93	0.97	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	1,188.56950	1.18857	1,223.09010	1.22309	1,188.569	22.39	0.96	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	14.17860	0.01418	14.09610	0.01410	14.179	21.63	0.05	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	1,091.17860	1.09118	1,125.49610	1.12550	1,091.179	21.63	0.95	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,042.72490	1.04272	1,076.91080	1.07691	1,042.725	21.24	0.95	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	714.06200	0.71406	746.36070	0.74636	714.062	19.11	0.88	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	37.06200	0.03706	34.96070	0.03496	37.062	19.11	0.12	0.00	0	22,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	554.44190	0.55444	584.34780	0.58435	554.442	19.77	0.79	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	358.79530	0.35880	383.34610	0.38335	358.795	20.77	0.62	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	259.62430	0.25962	279.95820	0.27996	259.624	21.43	0.50	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	482.12720	0.48213	461.94660	0.46195	482.127	22.92	0.66	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	159.12720	0.15913	173.34660	0.17335	159.127	22.92	0.34	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	29.44790	0.02945	33.13110	0.03313	29.448	27.03	0.08	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	25.95650	0.02596	29.29780	0.02930	25.957	27.28	0.07	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	21.68900	0.02169	24.59560	0.02460	21.689	27.64	0.06	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	16.38900	0.01639	18.59330	0.01859	16.389	28.11	0.05	0.00	0	73,314.00

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 25/09/2018	Any day expiry												
					14.69310	14.69310	14.72730	14.72730		21.03	0.00	0.00	0	0.00		
\$ / R			On 26/09/2018	Any day expiry												
					14.69510	14.69510	14.72930	14.72930		21.06	0.00	0.00	0	0.00		
\$ / R			On 26/09/2018	Any day expiry	14.48	Put	222.39800	0.22240	217.26350	0.21726	222.398	20.51	0.38	0.00	0	40,000.00
\$ / R			On 28/09/2018	Any day expiry												
					14.69910	14.69910	14.73330	14.73330		21.11	0.00	0.00	0	2,569.00		
\$ / R			On 28/09/2018	Any day expiry	13.00	Put	6.35110	0.00635	6.84050	0.00684	6.351	21.74	0.02	0.00	0	500.00
\$ / R			On 28/09/2018	Any day expiry	13.78	Call	962.99640	0.96300	998.48210	0.99848	962.996	19.55	0.89	0.00	0	500.00
\$ / R			On 28/09/2018	Any day expiry	13.80	Put	46.14120	0.04614	47.53230	0.04753	46.141	19.52	0.12	0.00	0	1,000.00
\$ / R			On 28/09/2018	Any day expiry	14.25	Put	144.34330	0.14434	142.87840	0.14288	144.343	20.01	0.28	0.00	0	250.00
\$ / R			On 28/09/2018	Any day expiry	14.54	Call	420.17610	0.42018	449.07410	0.44907	420.176	20.72	0.59	0.00	0	250.00
\$ / R			On 28/09/2018	Any day expiry	16.25	Call	47.00000	0.04700	54.03790	0.05404	47.000	26.84	0.09	0.00	0	500.00
\$ / R			On 28/09/2018	Any day expiry	16.80	Call	19.25520	0.01926	22.63680	0.02264	19.255	27.53	0.04	0.00	0	500.00
\$ / R			On 02/10/2018	Any day expiry												
					14.70710	14.70710	14.74120	14.74120		20.85	0.00	0.00	0	55.00		
\$ / R			On 12/10/2018	Any day expiry												
					14.72750	14.72750	14.76090	14.76090		20.87	0.00	0.00	0	0.00		
\$ / R			On 17/10/2018	Any day expiry												
					14.73770	14.73770	14.77060	14.77060		20.73	0.00	0.00	0	235.00		
\$ / R			On 22/10/2018	Any day expiry												
					14.74800	14.74800	14.78040	14.78040		20.60	0.00	0.00	0	0.00		
\$ / R			On 22/10/2018	Any day expiry	13.20	Put	24.05200	0.02405	24.37680	0.02438	24.052	18.63	0.05	0.00	0	1,630.00
\$ / R			On 22/10/2018	Any day expiry	14.00	Call	888.18000	0.88818	918.44000	0.91844	888.180	18.96	0.78	0.00	0	1,630.00
\$ / R			On 25/10/2018	Any day expiry												
					14.75410	14.75410	14.78630	14.78630		20.66	0.00	0.00	0	70.00		
\$ / R			On 29/10/2018	Any day expiry												
					14.76230	14.76230	14.79410	14.79410		20.54	0.00	0.00	0	225.00		
\$ / R			On 31/10/2018	Any day expiry												
					14.76640	14.76640	14.79800	14.79800		20.58	0.00	0.00	0	3,847.00		
\$ / R			On 31/10/2018	Any day expiry	13.00	Put	25.97140	0.02597	25.92190	0.02592	25.971	19.53	0.05	0.00	0	500.00
\$ / R			On 31/10/2018	Any day expiry	13.80	Put	113.99350	0.11399	111.80370	0.11180	113.994	18.79	0.18	0.00	0	1,000.00
\$ / R			On 31/10/2018	Any day expiry	13.93	Call	980.98970	0.98099	1,009.57980	1.00958	980.990	18.93	0.79	0.00	0	500.00
\$ / R			On 31/10/2018	Any day expiry	14.25	Put	248.85100	0.24885	241.83870	0.24184	248.851	19.53	0.31	0.00	0	250.00
\$ / R			On 31/10/2018	Any day expiry	14.67	Call	539.60110	0.53960	559.14060	0.55914	539.601	20.41	0.55	0.00	0	250.00
\$ / R			On 31/10/2018	Any day expiry	16.47	Call	122.21320	0.12221	127.45890	0.12746	122.213	25.41	0.16	0.00	0	500.00
\$ / R			On 31/10/2018	Any day expiry	17.02	Call	78.35660	0.07836	81.95360	0.08195	78.357	26.69	0.11	0.00	0	500.00
\$ / R			On 01/11/2018	Any day expiry												
					14.76840	14.76840	14.79990	14.79990		20.59	0.00	0.00	0	55.00		
\$ / R			On 05/11/2018	Any day expiry												
					14.77660	14.77660	14.80780	14.80780		20.59	0.00	0.00	0	0.00		
\$ / R			On 05/11/2018	Any day expiry	11.90	Put	7.58930	0.00759	7.65270	0.00765	7.589	23.72	0.01	0.00	0	1,880.00
\$ / R			On 05/11/2018	Any day expiry	13.86	Put	136.75860	0.13676	133.43680	0.13344	136.759	18.77	0.20	0.00	0	1,880.00
\$ / R			On 05/11/2018	Any day expiry	16.81	Call	104.13440	0.10413	108.49250	0.10849	104.134	25.96	0.13	0.00	0	1,880.00
\$ / R			On 13/11/2018	Any day expiry												
					14.79190	14.79190	14.82250	14.82250		20.48	0.00	0.00	0	70.00		
\$ / R			On 16/11/2018	Any day expiry												
					14.79760	14.79760	14.82800	14.82800		20.50	0.00	0.00	0	420.00		
\$ / R			On 16/11/2018	Any day expiry	10.83	Put	2.53980	0.00254	2.55900	0.00256	2.540	26.52	0.00	0.00	0	51,000.00
\$ / R			On 16/11/2018	Any day expiry	11.67	Put	6.87880	0.00688	6.87700	0.00688	6.879	23.48	0.01	0.00	0	51,000.00
\$ / R			On 16/11/2018	Any day expiry	13.22	Call	1,628.05550	1.62806	1,658.73540	1.65874	1,628.055	18.44	0.92	0.00	0	51,000.00
\$ / R			On 16/11/2018	Any day expiry	14.72	Call	589.34290	0.58934	606.38450	0.60638	589.343	20.33	0.54	0.00	0	5,000.00
\$ / R			On 16/11/2018	Any day expiry	14.74	Call	580.47280	0.58047	597.33610	0.59734	580.473	20.38	0.54	0.00	0	5,000.00
\$ / R			On 16/11/2018	Any day expiry	14.89	Call	519.03120	0.51903	533.82030	0.53382	519.031	20.74	0.49	0.00	0	5,000.00
\$ / R			On 16/11/2018	Any day expiry	14.89	Put	611.43120	0.61143	595.82030	0.59582	611.431	20.74	0.51	0.00	0	15,000.00
\$ / R			On 19/11/2018	Any day expiry												
					14.80330	14.80330	14.83360	14.83360		20.39	0.00	0.00	0	0.00		
\$ / R			On 19/11/2018	Any day expiry	14.84	Call	549.09990	0.54910	564.34160	0.56434	549.100	20.50	0.51	0.00	0	10,000.00
\$ / R			On 23/11/2018	Any day expiry												
					14.81100	14.81100	14.84100	14.84100		20.40	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 23/11/2018	Any day expiry	14.62	Call	664.34310		0.66434		681.54130	0.68154	664.343	20.02	0.57	0.00	0	20,400.00
\$ / R	On 29/11/2018	Any day expiry			14.82240		14.82240		14.85200	14.85200		20.32	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.82430		14.82430		14.85390	14.85390		20.33	0.00	29,759,200.00	2,000	7,449.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	48.39420		0.04839		47.63770	0.04764	48.394	18.85	0.07	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	167.32420		0.16732		161.23820	0.16124	167.324	18.57	0.21	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	994.09750		0.99410	1,015.11780	1.01512	994.098	18.86	0.72	0.00	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	315.37540		0.31538		304.92870	0.30493	315.375	19.21	0.32	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	603.74610		0.60375		618.37550	0.61838	603.746	20.38	0.52	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	178.38560		0.17839		184.64490	0.18464	178.386	25.01	0.19	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	123.03150		0.12303		127.75530	0.12776	123.031	26.32	0.13	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.84580		14.84580		14.87480	14.87480		20.27	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	145.89190		0.14589		139.34720	0.13935	145.892	18.27	0.18	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	198.78450		0.19878		190.95980	0.19096	198.785	18.47	0.23	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	546.34420		0.54634		557.62330	0.55762	546.344	20.83	0.47	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	373.21440		0.37321		381.51320	0.38151	373.214	22.31	0.34	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.85170		14.85170		14.88060	14.88060		20.27	0.00	124,694,873.20	8,396	279,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	9.62710		0.00963		9.86590	0.00987	9.627	21.56	0.02	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	10.58200		0.01058		10.85200	0.01085	10.582	21.13	0.02	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	12.05590		0.01206		12.36800	0.01237	12.056	20.54	0.02	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	14.05290		0.01405		14.33100	0.01433	14.053	20.37	0.02	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	14.48690		0.01449		14.75750	0.01476	14.487	20.33	0.02	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	16.34860		0.01635		16.58300	0.01658	16.349	20.19	0.03	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	18.98200		0.01898		19.15730	0.01916	18.982	20.01	0.03	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	20.43940		0.02044		20.57770	0.02058	20.439	19.92	0.03	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	24.71750		0.02472		24.73530	0.02474	24.718	19.69	0.04	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	29.37290		0.02937		29.24160	0.02924	29.373	19.48	0.04	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,381.07290		2.38107	2,409.84160	2.40984	2,381.073	19.48	0.96	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	35.30060		0.03530		34.95970	0.03496	35.301	19.25	0.05	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	37.85490		0.03785		37.41800	0.03742	37.855	19.16	0.06	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	41.70980		0.04171		41.12380	0.04112	41.710	19.04	0.06	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	54.74470		0.05474		53.62060	0.05362	54.745	18.69	0.08	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	58.52660		0.05853		57.23850	0.05724	58.527	18.60	0.08	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,910.22660		1.91023	1,937.83850	1.93784	1,910.227	18.60	0.92	0.00	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	62.53840		0.06254		61.07500	0.06107	62.538	18.51	0.09	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	66.79300		0.06679		65.13980	0.06514	66.793	18.42	0.09	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,727.78180		1.72778	1,754.60850	1.75461	1,727.782	18.25	0.90	0.00	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	78.07100		0.07807		75.90640	0.07591	78.071	18.21	0.11	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	81.14160		0.08114		78.83560	0.07884	81.142	18.16	0.11	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,682.84160		1.68284	1,709.43560	1.70944	1,682.842	18.16	0.89	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	88.72120		0.08872		86.06500	0.08607	88.721	18.04	0.12	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	89.85430		0.08985		87.14520	0.08715	89.854	18.02	0.12	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,511.02070		1.51102	1,534.23450	1.53423	1,511.021	18.08	0.86	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	109.32070		0.10932		103.63450	0.10363	109.321	18.08	0.14	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	118.72180		0.11872		112.74910	0.11275	118.722	18.13	0.15	0.00	0	29,800.00

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	13.50	Call	1,470.42180	1.47042	1,493.34910	1.49335	1,470.422	18.13	0.85	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	139.23880	0.13924	132.67790	0.13268	139.239	18.23	0.17	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	162.13080	0.16213	154.97080	0.15497	162.131	18.32	0.19	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	164.55410	0.16455	157.33470	0.15733	164.554	18.33	0.19	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	174.50180	0.17450	167.03740	0.16704	174.502	18.37	0.20	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,253.92640	1.25393	1,275.18020	1.27518	1,253.926	18.40	0.79	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	184.85150	0.18485	177.14530	0.17715	184.852	18.41	0.21	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	187.50210	0.18750	179.73370	0.17973	187.502	18.42	0.21	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,239.20210	1.23920	1,260.33370	1.26033	1,239.202	18.42	0.79	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,132.09870	1.13210	1,152.30840	1.15231	1,132.099	18.57	0.75	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	246.02440	0.24602	237.02390	0.23702	246.024	18.61	0.26	77,710,920.00	20,000	72,750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,097.72440	1.09772	1,117.62390	1.11762	1,097.724	18.61	0.74	0.00	0	20,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	279.30400	0.27930	269.68580	0.26969	279.304	18.71	0.29	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	286.88890	0.28689	276.54460	0.27654	286.889	18.75	0.29	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,012.42490	1.01242	1,030.61660	1.03062	1,012.425	18.77	0.71	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	298.49200	0.29849	287.04330	0.28704	298.492	18.82	0.30	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	302.41770	0.30242	290.87940	0.29088	302.418	18.84	0.30	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	970.12690	0.97013	987.19550	0.98720	970.127	18.92	0.69	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	318.42690	0.31843	306.59550	0.30660	318.427	18.92	0.31	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	334.91230	0.33491	322.78800	0.32279	334.912	19.00	0.32	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	940.80570	0.94081	957.51010	0.95751	940.806	19.02	0.68	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Put	339.10570	0.33911	326.91010	0.32691	339.106	19.02	0.32	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	373.72950	0.37373	360.96520	0.36097	373.729	19.19	0.35	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	895.42950	0.89543	911.56520	0.91157	895.429	19.19	0.66	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	382.68120	0.38268	369.77550	0.36978	382.681	19.23	0.35	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	884.38120	0.88438	900.37550	0.90038	884.381	19.23	0.65	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	868.02430	0.86802	883.80970	0.88381	868.024	19.29	0.64	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	836.08900	0.83609	851.46580	0.85147	836.089	19.42	0.63	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	805.18750	0.80519	820.16150	0.82016	805.188	19.54	0.61	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	453.48750	0.45349	439.56150	0.43956	453.488	19.54	0.39	58,044,630.00	10,000	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	504.23590	0.50424	489.66010	0.48966	504.236	19.75	0.42	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	755.93590	0.75594	770.26010	0.77026	755.936	19.75	0.58	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	751.16080	0.75116	765.42250	0.76542	751.161	19.77	0.58	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	746.41630	0.74642	760.61560	0.76062	746.416	19.79	0.58	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	723.09510	0.72310	736.98360	0.73698	723.095	19.90	0.57	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	541.39510	0.54140	526.38360	0.52638	541.395	19.90	0.43	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	709.42610	0.70943	723.13000	0.72313	709.426	19.96	0.56	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	687.17710	0.68718	700.57770	0.70058	687.177	20.06	0.55	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	613.87790	0.61388	598.08230	0.59808	613.878	20.17	0.47	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	665.57790	0.66558	678.68230	0.67868	665.578	20.17	0.53	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	648.75850	0.64876	661.63630	0.66164	648.758	20.25	0.52	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	586.94670	0.58695	598.39900	0.59840	586.947	20.63	0.49	72,030,530.00	10,000	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	583.29420	0.58329	594.68930	0.59469	583.294	20.65	0.48	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	554.90330	0.55490	565.85460	0.56585	554.903	20.84	0.47	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 14/12/2018	Foreign Exchange Future	15.10	Call	551.45710	0.55146	562.35390	0.56235	551.457	20.87	0.46	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	534.55820	0.53456	545.18710	0.54519	534.558	20.99	0.45	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	866.49960	0.86650	847.96790	0.84797	866.500	21.11	0.56	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	466.45650	0.46646	475.99300	0.47599	466.457	21.51	0.41	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	441.34360	0.44134	450.47520	0.45048	441.344	21.73	0.39	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	435.96660	0.43597	445.01060	0.44501	435.967	21.77	0.38	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	430.66150	0.43066	439.61880	0.43962	430.662	21.82	0.38	0.00	0	4,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	428.03560	0.42804	436.95000	0.43695	428.036	21.85	0.38	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	407.65210	0.40765	416.23210	0.41623	407.652	22.04	0.36	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	402.74780	0.40275	411.22600	0.41123	402.748	22.09	0.36	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	381.59560	0.38160	389.64080	0.38964	381.596	22.31	0.34	0.00	0	11,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	374.82590	0.37483	382.76510	0.38277	374.826	22.38	0.34	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	349.10350	0.34910	356.63570	0.35664	349.103	22.68	0.32	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	337.01550	0.33702	344.35150	0.34435	337.016	22.83	0.31	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	319.78860	0.31979	326.84960	0.32685	319.789	23.05	0.29	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	300.12830	0.30013	306.87630	0.30688	300.128	23.32	0.28	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	295.01990	0.29502	301.68390	0.30168	295.020	23.39	0.27	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	231.26380	0.23126	237.40470	0.23740	231.264	24.33	0.22	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	179.28690	0.17929	184.41360	0.18441	179.287	25.22	0.18	0.00	0	3,700.00
\$ / R	On 21/12/2018	Any day expiry			14.86570	14.86570	14.89420	14.89420		20.17	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	81.58050	0.08158	78.96550	0.07897	81.581	18.13	0.11	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	92.65560	0.09266	89.47240	0.08947	92.656	17.97	0.12	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	753.11470	0.75311	766.09160	0.76609	753.115	19.78	0.57	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	712.53210	0.71253	724.99070	0.72499	712.532	19.97	0.55	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.88560	14.88560	14.91350	14.91350		20.09	0.00	0.00	0	2,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	69.39250	0.06939	66.04380	0.06604	69.393	18.27	0.09	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	208.02980	0.20803	198.48770	0.19849	208.030	18.19	0.22	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	1,014.97070	1.01497	1,030.54400	1.03054	1,014.971	18.68	0.68	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	362.07090	0.36207	349.49760	0.34950	362.071	18.75	0.32	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	733.50580	0.73351	715.70580	0.71571	733.506	20.22	0.49	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	222.90190	0.22290	227.49790	0.22750	222.902	24.54	0.20	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	159.64270	0.15964	163.63020	0.16363	159.643	25.77	0.15	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.88950	14.88950	14.91740	14.91740		20.07	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.92140	14.92140	14.94840	14.94840		19.97	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	50.18960	0.05019	47.90680	0.04791	50.190	18.23	0.07	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.94520	14.94520	14.97160	14.97160		19.96	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.94720	14.94720	14.97350	14.97350		19.96	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	87.72200	0.08772	83.34920	0.08335	87.722	17.78	0.10	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	405.69480	0.40569	390.51200	0.39051	405.695	18.57	0.32	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	1,031.87680	1.03188	1,042.11040	1.04211	1,031.877	18.83	0.65	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	701.02280	0.70102	707.28030	0.70728	701.023	20.33	0.49	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.97310	14.97310	14.99870	14.99870		19.89	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			15.00290	15.00290	15.02770	15.02770		19.89	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	101.36910	0.10137	95.41450	0.09541	101.369	17.37	0.11	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 28/02/2019	Any day expiry	14.25	Put	439.64520	0.43965	423.14210	0.42314	439.645	18.45	0.32	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	1,050.81090	1.05081	1,056.10500	1.05611	1,050.811	18.97	0.62	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	739.65200	0.73965	742.99720	0.74300	739.652	20.40	0.48	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.03870	15.03870	15.06260	15.06260		19.86	0.00	0.00	0	37,219.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	5.84590	0.00585	5.65760	0.00566	5.846	21.45	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	16.30740	0.01631	16.84470	0.01684	16.307	17.19	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	45.00950	0.04501	44.85390	0.04485	45.009	16.52	0.06	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	48.42120	0.04842	48.07130	0.04807	48.421	16.56	0.06	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	92.84460	0.09284	89.59950	0.08960	92.845	16.96	0.10	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	95.72810	0.09573	92.28250	0.09228	95.728	16.98	0.10	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	107.91410	0.10791	103.61550	0.10362	107.914	17.06	0.11	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	128.22730	0.12823	122.48410	0.12248	128.227	17.19	0.13	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	153.13060	0.15313	145.60830	0.14561	153.131	17.32	0.15	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	200.11210	0.20011	189.26990	0.18927	200.112	17.54	0.18	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	279.56980	0.27957	265.71460	0.26571	279.570	17.84	0.23	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	314.32050	0.31432	299.70740	0.29971	314.320	17.95	0.25	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	327.60080	0.32760	312.71610	0.31272	327.601	18.00	0.25	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	362.30570	0.36231	346.76320	0.34676	362.306	18.10	0.27	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	470.98590	0.47099	453.73560	0.45374	470.986	18.39	0.33	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,218.09790	1.21810	1,224.63520	1.22464	1,218.098	18.41	0.67	2,542,761.00	250	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	502.60920	0.50261	484.96650	0.48497	502.609	18.51	0.34	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	545.86600	0.54587	527.74330	0.52774	545.866	18.68	0.36	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,124.38130	1.12438	1,129.95100	1.12995	1,124.381	18.76	0.63	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	575.72090	0.57572	557.29530	0.55730	575.721	18.80	0.37	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	590.94650	0.59095	572.37460	0.57237	590.947	18.85	0.38	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	606.37440	0.60637	587.65540	0.58766	606.374	18.91	0.38	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	748.11120	0.74811	728.29500	0.72829	748.111	19.41	0.43	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	908.85180	0.90885	912.44020	0.91244	908.852	19.68	0.54	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	828.39620	0.82840	831.32100	0.83132	828.396	20.08	0.51	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	732.66120	0.73266	734.83890	0.73484	732.661	20.59	0.46	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	729.47620	0.72948	731.63420	0.73163	729.476	20.61	0.46	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	704.58590	0.70459	706.56930	0.70657	704.586	20.76	0.45	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	669.05210	0.66905	670.80470	0.67080	669.052	20.98	0.43	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	606.88580	0.60689	608.30060	0.60830	606.886	21.41	0.39	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	579.79050	0.57979	581.10210	0.58110	579.791	21.62	0.38	113,670,000.00	20,000	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	549.65770	0.54966	550.87380	0.55087	549.658	21.86	0.36	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	455.32800	0.45533	456.39410	0.45639	455.328	22.74	0.31	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	374.82840	0.37483	376.19080	0.37619	374.828	23.51	0.26	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	373.34620	0.37335	374.71500	0.37471	373.346	23.53	0.26	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	318.41010	0.31841	320.07140	0.32007	318.410	24.18	0.22	0.00	0	16,000.00
\$ / R	On 27/03/2019	Any day expiry			15.05650	15.05650	15.08010	15.08010		19.82	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			15.06050	15.06050	15.08400	15.08400		19.82	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	113.29170	0.11329	107.04730	0.10705	113.292	16.97	0.11	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	469.99060	0.46999	453.76400	0.45376	469.991	18.32	0.32	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	1,067.04980	1.06705	1,070.59280	1.07059	1,067.050	19.08	0.60	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	771.37270	0.77137	773.01840	0.77302	771.373	20.50	0.47	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			15.06850	15.06850	15.09180	15.09180		19.78	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.12400	15.12400	15.14610	15.14610		19.71	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	124.29070	0.12429	120.43710	0.12044	124.291	16.57	0.12	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,871.75500	1.87175	1,883.21050	1.88321	1,871.755	17.33	0.81	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	498.89400	0.49889	482.70630	0.48271	498.894	18.19	0.32	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	1,083.24730	1.08325	1,084.68950	1.08469	1,083.247	19.22	0.58	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	801.14520	0.80115	801.30360	0.80130	801.145	20.58	0.46	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.18560	15.18560	15.20630	15.20630		19.75	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	133.15650	0.13316	130.10670	0.13011	133.156	16.23	0.12	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	526.47170	0.52647	509.61960	0.50962	526.472	18.13	0.31	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	1,099.12010	1.09912	1,099.46420	1.09946	1,099.120	19.39	0.56	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	828.87830	0.82888	827.30490	0.82730	828.878	20.71	0.45	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.19150	15.19150	15.21210	15.21210		19.72	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.21400	15.21400	15.23580	15.23580		19.69	0.00	6,161,670.00	405	19,410.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	20.33680	0.02034	20.37630	0.02038	20.337	20.11	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	37.93740	0.03794	35.77100	0.03577	37.937	14.75	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	93.35660	0.09336	88.34090	0.08834	93.357	15.67	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	134.50660	0.13451	127.60590	0.12761	134.507	16.11	0.12	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	193.72890	0.19373	184.37080	0.18437	193.729	16.62	0.15	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	376.60250	0.37660	363.06860	0.36307	376.603	17.65	0.25	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	393.95930	0.39396	380.09760	0.38010	393.959	17.71	0.25	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,664.09530	1.66410	1,671.37620	1.67138	1,664.095	17.81	0.73	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,405.50380	1.40550	1,410.06130	1.41006	1,405.504	18.27	0.66	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,325.61560	1.32562	1,327.35970	1.32736	1,325.616	18.54	0.63	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,216.70390	1.21670	1,217.39600	1.21740	1,216.704	18.99	0.59	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	940.38070	0.94038	939.51900	0.93952	940.381	20.25	0.49	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	917.56850	0.91757	916.54800	0.91655	917.569	20.36	0.48	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	861.88220	0.86188	860.50820	0.86051	861.882	20.64	0.45	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	827.03540	0.82704	825.45280	0.82545	827.035	20.84	0.44	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			15.24290	15.24290	15.26620	15.26620		19.72	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	139.21670	0.13922	136.27370	0.13627	139.217	15.92	0.12	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	548.33500	0.54834	530.74430	0.53074	548.335	18.08	0.31	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,113.73900	1.11374	1,114.74610	1.11475	1,113.739	19.57	0.55	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	851.29100	0.85129	850.05900	0.85006	851.291	20.83	0.44	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.24900	15.24900	15.27280	15.27280		19.69	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.25320	15.25320	15.27710	15.27710		19.70	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	258.88670	0.25889	248.32280	0.24832	258.887	16.87	0.19	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	741.01290	0.74101	739.38530	0.73939	741.013	21.56	0.39	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.31080	15.31080	15.33800	15.33800		19.68	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	146.18270	0.14618	137.94900	0.13795	146.183	15.63	0.12	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	571.41700	0.57142	553.57590	0.55358	571.417	18.02	0.31	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,138.20010	1.13820	1,140.01060	1.14001	1,138.200	19.74	0.53	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	882.74140	0.88274	882.21910	0.88222	882.741	20.93	0.44	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.31290	15.31290	15.34020	15.34020		19.68	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.33760	15.33760	15.36620	15.36620		19.71	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	683.16270	0.68316	661.65530	0.66166	683.163	18.26	0.34	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	858.47760	0.85848	858.18880	0.85819	858.478	21.18	0.42	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.37250	15.37250	15.40320	15.40320		19.66	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	150.15160	0.15015	145.64350	0.14564	150.152	15.34	0.12	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	590.94820	0.59095	571.73710	0.57174	590.948	17.98	0.30	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,150.57160	1.15057	1,153.49100	1.15349	1,150.572	19.91	0.52	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	903.64850	0.90365	904.18330	0.90418	903.649	21.07	0.43	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.37870	15.37870	15.40970	15.40970		19.71	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.40930	15.40930	15.44080	15.44080		19.74	0.00	0.00	0	11,708.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	28.10990	0.02811	28.96460	0.02896	28.110	18.69	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	60.78620	0.06079	56.36530	0.05637	60.786	13.88	0.06	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	487.62120	0.48762	471.23120	0.47123	487.621	17.65	0.26	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	584.85630	0.58486	566.15990	0.56616	584.856	17.93	0.30	14,179,293.00	2,700	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,187.19920	1.18720	1,190.67980	1.19068	1,187.199	19.95	0.52	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	1,080.39460	1.08039	1,082.73860	1.08274	1,080.395	20.40	0.49	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	744.66650	0.74467	744.25220	0.74425	744.666	22.33	0.35	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	636.83420	0.63683	636.02250	0.63602	636.834	23.16	0.31	0.00	0	2,700.00
\$ / R	On 30/09/2019	Any day expiry			15.44030	15.44030	15.47190	15.47190		19.82	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	149.70570	0.14971	147.13990	0.14714	149.706	14.97	0.12	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	611.40260	0.61140	592.78800	0.59279	611.403	17.99	0.30	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,182.10840	1.18211	1,185.41670	1.18542	1,182.108	20.14	0.51	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	941.18720	0.94119	941.67550	0.94168	941.187	21.30	0.43	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.44470	15.44470	15.47640	15.47640		19.84	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.50900	15.50900	15.54100	15.54100		19.93	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	156.67000	0.15667	142.94300	0.14294	156.670	14.87	0.12	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	631.35690	0.63136	612.69740	0.61270	631.357	18.02	0.30	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,205.77340	1.20577	1,208.91950	1.20892	1,205.773	20.43	0.50	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	972.09450	0.97209	972.31080	0.97231	972.094	21.56	0.42	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.57320	15.57320	15.60550	15.60550		20.02	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	179.05850	0.17906	168.86160	0.16886	179.058	15.25	0.13	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	647.71420	0.64771	630.18450	0.63018	647.714	18.03	0.29	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,233.26370	1.23326	1,236.04790	1.23605	1,233.264	20.65	0.50	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	1,004.06120	1.00406	1,003.77050	1.00377	1,004.061	21.76	0.42	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.57990	15.57990	15.61220	15.61220		20.08	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.60430	15.60430	15.63670	15.63670		20.09	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	61.66600	0.06167	56.76510	0.05677	61.666	15.44	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	402.01500	0.40202	383.49570	0.38350	402.015	16.90	0.21	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	925.35970	0.92536	924.31800	0.92432	925.360	22.40	0.38	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	608.04710	0.60805	599.08560	0.59909	608.047	26.56	0.25	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.64410	15.64410	15.67670	15.67670		20.15	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	197.82610	0.19783	189.60810	0.18961	197.826	15.48	0.13	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	663.55320	0.66355	646.53800	0.64654	663.553	18.01	0.29	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,261.20400	1.26120	1,263.98530	1.26399	1,261.204	20.86	0.49	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	1,039.43130	1.03943	1,039.07820	1.03908	1,039.431	21.95	0.42	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.64860	15.64860	15.68120	15.68120		20.16	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.71280	15.71280	15.74570	15.74570		20.23	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.78150	15.78150	15.81480	15.81480		20.34	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.81250	15.81250	15.81590	15.81590		20.33	0.00	0.00	0	0.00
\$ / R	On 02/04/2020	Any day expiry			15.85020	15.85020	15.88380	15.88380		20.39	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.91000	15.91000	15.94390	15.94390		20.42	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.98540	15.98540	16.01960	16.01960		20.52	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.00750	16.00750	16.04180	16.04180		20.51	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.10940	16.10940	16.14420	16.14420		20.57	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.21860	16.21860	16.25560	16.25560		20.66	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.67700	14.67700	14.71140	14.71140		21.43	0.00	0.00	0	340.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.85170	14.85170	14.88060	14.88060		20.27	0.00	0.00	0	79.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			15.03870	15.03870	15.06260	15.06260		19.86	0.00	0.00	0	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.21400	15.21400	15.23590	15.23590		19.69	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.08360	19.08360	19.14680	19.14680		19.43	0.00	160,951,082.40	8,434	196,171.00
£ / R	On 28/09/2018	Any day expiry			19.12060	19.12060	19.18380	19.18380		19.45	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			19.18070	19.18070	19.24210	19.24210		19.08	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future			19.38630	19.38630	19.44390	19.44390		18.77	0.00	16,265,105.70	839	248,680.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.72290	19.72290	19.77390	19.77390		18.52	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	346.96710	0.34697	328.61620	0.32862	346.967	17.59	0.22	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	559.22550	0.55923	567.79800	0.56780	559.226	20.35	0.32	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.04030	20.04030	20.08880	20.08880		19.02	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future			20.39090	20.39090	20.45430	20.45430		19.34	0.00	0.00	0	4,645.00
¥ / R	On 06/09/2018	Any day expiry			0.13220	0.13220	0.13190	0.13190		38.86	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.13249	0.13249	0.13218	0.13218		29.11	0.00	0.00	0	6,894.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13494	0.13494	0.13458	0.13458		24.15	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13773	0.13773	0.13730	0.13730		22.68	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14037	0.14037	0.13992	0.13992		22.07	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry			17.05930	17.05930	17.13520	17.13520		21.46	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			17.07360	17.07360	17.14680	17.14680		20.52	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.09480	17.09480	17.16790	17.16790		20.32	0.00	142,143,262.00	8,315	97,892.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	0.04720	0.00005	0.05450	0.00005	0.047	30.77	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	0.29370	0.00029	0.32540	0.00033	0.294	27.62	0.00	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	14.34720	0.01435	13.80180	0.01380	14.347	20.89	0.04	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	482.48810	0.48249	531.96260	0.53196	482.488	19.51	0.69	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	6.55880	0.00656	7.20390	0.00720	6.559	29.10	0.02	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			17.12310	17.12310	17.19620	17.19620		19.93	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 14/12/2018	Foreign Exchange Future			17.41930		17.41930		17.48760	17.48760		19.21	0.00	17,419,300.00	1,000	38,781.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.78240		17.78240		17.84550	17.84550		18.77	0.00	0.00	0	4,720.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,998.78630		1.99879		2,047.28120	2.04728	1,998.786	16.42	0.82	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.12930		18.12930		18.19080	18.19080		18.64	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			18.38000		18.38000		18.45020	18.45020		18.63	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	298.08790		0.29809		280.70400	0.28070	298.088	16.37	0.17	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	345.90560		0.34591		325.85350	0.32585	345.906	16.36	0.20	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	944.63830		0.94464		950.74740	0.95075	944.638	20.22	0.41	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			18.50810		18.50810		18.58340	18.58340		18.62	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.34000		98.34000		98.33000	98.33000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			590.83900		590.83900		589.94500	589.94500			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			602.24200		602.24200		601.33000	601.33000			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			612.24800		612.24800		611.32000	611.32000			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			685.46200		685.46200		683.59500	683.59500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			698.69100		698.69100		696.78700	696.78700			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			710.29900		710.29900		708.36300	708.36300			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			621.83300		621.83300		619.80000	619.80000			0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future			633.83400		633.83400		631.76200	631.76200			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			644.36400		644.36400		642.25700	642.25700			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			10.61120		10.61120		10.71550	10.71550		16.28	0.00	26,846,336.00	2,530	12,197.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.74140		10.74140		10.84180	10.84180		15.57	0.00	0.00	0	11,819.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.88680		10.88680		10.98420	10.98420		15.26	0.00	0.00	0	515.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			11.02690		11.02690		11.12370	11.12370		15.60	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.41490		11.41490		11.49080	11.49080		16.85	0.00	0.00	0	595.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.57730		11.57730		11.64970	11.64970		16.64	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future			600.37900		600.37900		549.21720	549.21720			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future			15.18790		15.18790		15.16520	15.16520		19.92	0.00	0.00	0	1,875.00
CHF / R	On 14/12/2018	Foreign Exchange Future			15.49040		15.49040		15.46220	15.46220		19.32	0.00	0.00	0	765.00
CHF / R	On 18/03/2019	Foreign Exchange Future			15.83210		15.83210		15.79680	15.79680		19.16	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			16.15760		16.15760		16.11880	16.11880		19.21	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future			2.14730		2.14730		2.14760	2.14760		18.39	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			2.16860		2.16860		2.16860	2.16860		17.33	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.19070		2.19070		2.19030	2.19030		17.30	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.21150		2.21150		2.21110	2.21110		17.25	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
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	610.48210		610.48210		599.63080	599.63080			0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.30280		2.30280		2.31240	2.31240		18.71	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.34890		2.34890		2.35750	2.35750		17.86	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.39880		2.39880		2.40690	2.40690		17.53	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.44680		2.44680		2.45420	2.45420		17.88	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future	11.03008		75.54611		11.07814	75.26670			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.16380		77.00415		11.21381	76.71916			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.27811		74.49375		11.32983	74.20393			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	11.22789		77.84898		11.27530	77.53529			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.35284		79.35123		11.40212	79.03136			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.46489		76.40911		11.51589	76.08382			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	616.75400		616.75400		614.59800	614.59800			0.00	0.00	0	465.00
GOVI	On 07/02/2019	GOVI	628.65700		628.65700		626.45900	626.45900			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	639.10200		639.10200		636.86600	636.86600			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.87040		1.87040		1.87470	1.87470		20.39	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.89550		1.89550		1.89910	1.89910		20.34	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.92210		1.92210		1.92490	1.92490		19.54	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.94660		1.94660		1.94910	1.94910		19.69	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.50685		132.50685		132.34868	132.34868			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	133.67656		133.67656		133.51505	133.51505			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	135.92125		135.92125		135.75687	135.75687			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	99.95916		99.95916		99.95805	99.95805			0.00	0.00	0	1,600.00

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 07/02/2019	Bond Future		101.90847	101.90847		101.90719	101.90719			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.54733	102.54733		102.54578	102.54578			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/11/2018	Bond Future		102.18951	102.18951		102.06173	102.06173			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future		104.18245	104.18245		104.05183	104.05183			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		104.78726	104.78726		104.65448	104.65448			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/11/2018	Bond Future		123.11390	123.11390		122.92461	122.92461			0.00	0.00	0	9,705.00
I2038	On 07/02/2019	Bond Future		123.92366	123.92366		123.73039	123.73039			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		126.00453	126.00453		125.80810	125.80810			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		116.44282	116.44282		116.44126	116.44126			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future		118.71362	118.71362		118.71161	118.71161			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		119.02162	119.02162		119.01960	119.01960			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		122.02823	122.02823		122.28393	122.28393			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future		122.63630	122.63630		122.89712	122.89712			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		124.69579	124.69579		124.96078	124.96078			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		253.12500	253.12500		253.10100	253.10100			0.00	5,062,500.00	2	746.00
IGOV	On 07/02/2019	Index Future		258.06100	258.06100		258.03600	258.03600			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		262.39500	262.39500		262.37000	262.37000			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		0.14560	0.14560		0.14590	0.14590			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.14550	0.14550		0.14440	0.14440			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14490	0.14490		0.14160	0.14160			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14470	0.14470		0.14040	0.14040			0.00	0.00	0	1,628.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.75940	1.75940		1.76940	1.76940		16.96	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.78730	1.78730		1.79670	1.79670		16.68	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.81680	1.81680		1.82590	1.82590		16.14	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.84520	1.84520		1.85410	1.85410		17.10	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.73960	9.73960		9.78880	9.78880		17.76	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 14/12/2018	Foreign Exchange Future			9.85820		9.85820		9.90450	9.90450		16.95	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.99210		9.99210		10.03530	10.03530		16.66	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.12230		10.12230		10.16570	10.16570		16.88	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.36040		1.36040		1.36860	1.36860			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.37210		1.37210		1.37740	1.37740			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.38040		1.38040		1.38780	1.38780			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.39080		1.39080		1.39800	1.39800			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.30020		1.30020		1.30150	1.30150			0.00	0.00	0	25.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16470		1.16470		1.16700	1.16700			0.00	0.00	0	7,138.00
R / ¥	On 06/09/2018	Any day expiry			7.56460		7.56460	0.13217	7.58050	7.58050		21.85	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	18.29520		0.00183	0.13217	25.37110	0.00254	18.295	31.93	0.02	0.00	0	25,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.54790		7.54790	0.13217	7.56540	7.56540		21.08	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.02335		112.31197		9.07067	112.02945		7.53	0.00	117,478,320.62	1,046	65,326.00
R186	On 01/11/2018	Bond Future	7.96	Call	26.07000		0.02607		16.11000	0.01611	26.070	6.86	0.02	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	261.54000		0.26154		199.31000	0.19931	261.540	7.10	0.15	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,784.46000		1.78446		1,918.82000	1.91882	1,784.460	7.46	0.58	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,086.64000		1.08664		1,175.57000	1.17557	1,086.640	7.64	0.42	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.11158		109.17457		9.16135	108.88641		7.85	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	488.17000		0.48817		449.33000	0.44933	488.170	7.02	0.18	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	774.90000		0.77490		0.00000	0.00000	774.900	7.20	0.25	27,680,908.18	1,000	1,000.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,265.01000		2.26501		0.00000	0.00000	2,265.010	7.74	0.49	53,859,076.27	1,000	1,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	807.39000		0.80739		0.00000	0.00000	807.390	8.52	0.22	24,152,735.78	1,000	1,000.00
R186	On 02/05/2019	Bond Future			9.19197		110.98772		9.24399	110.69469		7.47	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			301.18627		301.18627		301.18442	301.18442			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.70924		299.70924		299.70683	299.70683			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.74175		304.74175		304.73895	304.73895			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			234.88731		234.88731		234.74598	234.74598			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.56378		235.56378		235.41920	235.41920			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.51939		239.51939		239.37208	239.37208			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

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 01/11/2018	Bond Future			8.46374		98.87985		8.50663	98.72990		4.26	0.00	16,117,415.55	163	38,272.00
R2023	On 07/02/2019	Bond Future			8.56518		100.78823		8.61155	100.63525		4.42	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.65173		98.53502		8.70138	98.37942		4.58	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/11/2018	Bond Future			9.40387		92.49620		9.45080	92.19665		10.20	0.00	64,284,859.00	695	53,207.00
R2030	On 07/02/2019	Bond Future			9.48466		90.27187		9.53350	89.96644		10.65	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.70	Call	653.38000		0.65338		633.60000	0.63360	653.380	9.73	0.21	0.00	0	920.00
R2030	On 07/02/2019	Bond Future	9.40	Call	2,266.90000		2.26690		2,188.34000	2.18834	2,266.900	10.56	0.48	0.00	0	920.00
R2030	On 02/05/2019	Bond Future			9.55960		91.77096		9.61016	91.46038		10.25	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			9.59607		90.79127		9.63788	90.50261		11.44	0.00	46,666,712.78	514	39,801.00
R2032	On 07/02/2019	Bond Future			9.67929		92.54340		9.72269	92.24911		11.43	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.75215		89.92529		9.79699	89.62598		11.54	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			9.72114		94.76390		9.77312	94.36567		12.18	0.00	0.00	0	72,582.00
R2035	On 07/02/2019	Bond Future			9.80511		96.59282		9.85901	96.18682		12.20	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			9.87416		93.69979		9.92973	93.28691		12.34	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			9.77708		91.46780		9.82383	91.10741		12.75	0.00	0.00	0	51,781.00
R2037	On 07/02/2019	Bond Future			9.85429		88.97300		9.90268	88.60557		13.39	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future			9.92456		90.45051		9.97442	90.07684		12.94	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			9.85186		94.84515		9.89348	94.50077		13.17	0.00	52,923,593.70	558	25,392.00
R2040	On 01/11/2018	Bond Future	8.50	Call	7.61000		0.00761		3.95000	0.00395	7.610	11.58	0.01	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	171.88000		0.17188		121.12000	0.12112	171.880	11.64	0.08	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	260.77000		0.26077		191.95000	0.19195	260.770	11.69	0.12	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	1,804.60000		1.80460		1,590.32000	1.59032	1,804.600	12.88	0.48	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.92862		92.16497		9.97169	91.81381		13.87	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			9.99828		93.69544		10.04264	93.33832		13.41	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			9.87514		91.91101		9.92183	91.51897		13.83	0.00	4,595,550.50	50	38,599.00
R2044	On 07/02/2019	Bond Future			9.94898		89.29943		9.99724	88.89983		14.57	0.00	0.00	0	108.00

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
R2044	On 02/05/2019	Bond Future		10.01582	90.78238		10.06550	90.37595		14.10	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		9.85598	91.04222		9.90268	90.63939		14.30	0.00	20,029,288.40	220	97,299.00
R2048	On 07/02/2019	Bond Future		9.93107	92.79936		9.97937	92.38863		14.36	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		9.99249	89.90662		10.04216	89.48898		14.60	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		7.70141	101.72558		7.75422	101.66673		0.77	0.00	30,924,576.32	304	19,671.00
R207	On 07/02/2019	Bond Future		7.83132	100.04380		7.90034	99.98368		0.85	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		8.04037	101.70538		8.13345	101.64415		0.73	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		7.98631	98.02474		8.03581	97.92040		2.05	0.00	0.00	0	29,489.00
R208	On 07/02/2019	Bond Future		8.09034	99.91649		8.14671	99.81001		2.41	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		8.19553	98.17643		8.25934	98.06808		2.36	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		9.68471	72.00024		9.73138	71.69716		13.73	0.00	7,560,025.20	105	127,868.00
R209	On 01/11/2018	Bond Future	8.89	Call	125.29000	0.12529	87.98000	0.08798	125.290	12.28	0.08	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	188.94000	0.18894	138.00000	0.13800	188.940	12.34	0.11	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,400.05000	2.40005	2,558.07000	2.55807	2,400.050	13.31	0.63	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,467.78000	1.46778	1,288.42000	1.28842	1,467.780	13.57	0.48	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,228.58000	1.22858	1,319.52000	1.31952	1,228.580	13.84	0.40	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	871.80000	0.87180	938.30000	0.93830	871.800	14.09	0.31	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	834.00000	0.83400	897.73000	0.89773	834.000	14.12	0.30	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future		9.75704	73.38971		9.80525	73.08068		13.80	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	833.55000	0.83355	819.31000	0.81931	833.550	12.78	0.24	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	2,002.53000	2.00253	1,949.74000	1.94974	2,002.530	13.55	0.43	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,584.57000	1.58457	1,768.95000	1.76895	1,584.570	14.46	0.33	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		9.81983	71.46086		9.86942	71.14655		13.94	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

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 01/11/2018	Bond Future	184.20604		184.20604		184.20362	184.20362			0.00	0.00	0	2,414.00
R210	On 07/02/2019	Bond Future	187.79818		187.79818		187.79549	187.79549			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future	188.39700		188.39700		188.39405	188.39405			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 01/11/2018	Bond Future	155.54414		155.54414		155.54371	155.54371			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	156.42228		156.42228		156.42166	156.42166			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	159.04888		159.04888		159.04805	159.04805			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	9.50037	83.34981		9.54726	83.05647			11.21	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.58321	84.95842		9.63190	84.65934			11.23	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.65150	82.82237		9.70177	82.51820			11.29	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	9.82544	71.32023		9.87210	71.00457			14.65	0.00	0.00	0	28,493.00
R214	On 07/02/2019	Bond Future	9.89958	72.69667		9.94777	72.37489			14.69	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.96023	70.61025		10.00974	70.28305			14.88	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	10.71360	10.71360		10.76050	10.76050			18.18	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.86000	10.86000		10.90430	10.90430			17.47	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	11.02570	11.02570		11.00610	11.00610			17.16	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.18140	11.18140		11.21990	11.21990			17.18	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.19830	2.19830		2.16420	2.16420			41.29	0.00	0.00	0	5,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.11130	2.11130		2.08360	2.08360			33.74	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.00680	2.00680		1.98840	1.98840			30.89	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	1.91660	1.91660		1.90340	1.90340			29.55	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.40460	1.40460		1.42730	1.42730				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.34050	1.34050		1.36060	1.36060				0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.28880	1.28880		1.30660	1.30660				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.22180	1.22180		1.23800	1.23800				0.00	0.00	0	0.00
Total for Derivatives :												2,015,137,546.80	147,944	8 457 054.00

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
Grand Total:											2,015,137,546.80	147,944	8 457 054.00