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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 17/08/2018

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 17/08/2018	Any day expiry		14.81350	14.81350		14.61050	14.61050		19.63	0.00	0.00	0	0.00
\$ / R	On 20/08/2018	Any day expiry		14.77700	14.77700		14.61050	14.61050		20.96	0.00	0.00	0	600.00
\$ / R	On 23/08/2018	Any day expiry		14.77900	14.77900		14.61060	14.61060		27.76	0.00	0.00	0	0.00
\$ / R	On 23/08/2018	Any day expiry	13.21	Put	2.70740	0.00271	2.38060	0.00238	2.707	38.47	0.01	0.00	0	50,000.00
\$ / R	On 24/08/2018	Any day expiry		14.78100	14.78100		14.61240	14.61240		28.61	0.00	0.00	0	0.00
\$ / R	On 24/08/2018	Any day expiry	14.20	Put	33.42040	0.03342	61.06250	0.06106	33.420	25.67	0.13	37,433,091.60	20,000	0.00
\$ / R	On 24/08/2018	Any day expiry	14.50	Put	107.00920	0.10701	0.00000	0.00000	107.009	27.14	0.30	88,643,528.40	20,000	20,000.00
\$ / R	On 28/08/2018	Any day expiry		14.78890	14.78890		14.62000	14.62000		26.65	0.00	0.00	0	0.00
\$ / R	On 30/08/2018	Any day expiry		14.79300	14.79300		14.62380	14.62380		26.79	0.00	0.00	0	0.00
\$ / R	On 30/08/2018	Any day expiry	14.57	Call	411.18020	0.41118	311.26310	0.31126	411.180	25.87	0.63	0.00	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.59	Call	399.87620	0.39988	301.81090	0.30181	399.876	25.95	0.62	0.00	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.74	Call	322.37380	0.32237	0.00000	0.00000	322.374	26.55	0.54	19,849,379.25	2,500	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.74	Put	269.37380	0.26937	0.00000	0.00000	269.374	26.55	0.46	51,033,362.25	7,500	7,500.00
\$ / R	On 31/08/2018	Any day expiry		14.79500	14.79500		14.62570	14.62570		26.86	0.00	0.00	0	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	3.65230	0.00365	3.67200	0.00367	3.652	29.67	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	1,163.42200	1.16342	997.64800	0.99765	1,163.422	26.27	0.94	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 31/08/2018	Any day expiry	13.80	Put	26.06500	0.02607	32.59210	0.03259	26.065	25.40	0.08	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	14.25	Put	88.20390	0.08820	127.67400	0.12767	88.204	24.72	0.21	0.00	0	250.00
\$ / R	On 31/08/2018	Any day expiry	14.42	Call	514.90040	0.51490	399.38120	0.39938	514.900	25.38	0.71	0.00	0	250.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	44.66840	0.04467	27.70920	0.02771	44.668	32.12	0.10	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	18.45000	0.01845	10.97820	0.01098	18.450	33.81	0.05	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry	14.80110		14.80110	14.80110	14.63150	14.63150		25.84	0.00	0.00	0	197.00
\$ / R	On 06/09/2018	Any day expiry	14.80710		14.80710	14.80710	14.63720	14.63720		25.93	0.00	0.00	0	0.00
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	15.06440	0.01506	16.62310	0.01662	15.064	24.61	0.04	0.00	0	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	15.48800	0.01549	17.14120	0.01714	15.488	24.59	0.04	0.00	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry			14.80920	14.80920	14.63910	14.63910		25.96	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	4.79610	0.00480	4.00980	0.00401	4.796	26.61	0.01	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	7.03150	0.00703	6.29490	0.00629	7.031	25.58	0.02	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	1,500.64270	1.50064	1,331.38120	1.33138	1,500.643	24.41	0.97	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	1,375.91610	1.37592	1,207.72960	1.20773	1,375.916	24.25	0.95	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	1,051.66440	1.05166	889.95180	0.88995	1,051.664	23.80	0.90	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	963.36140	0.96336	804.83940	0.80484	963.361	23.67	0.87	0.00	0	600.00
\$ / R	On 13/09/2018	Any day expiry			14.82130	14.82130	14.65060	14.65060		25.55	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	11.84950	0.01185	13.29730	0.01330	11.850	22.05	0.03	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.82940	14.82940	14.65820	14.65820		25.40	0.00	2,375,313,974.40	160,176	524,085.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	1.05220	0.00105	0.99770	0.00100	1.052	31.83	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	1.10150	0.00110	1.04810	0.00105	1.102	31.78	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	1.38230	0.00138	1.33860	0.00134	1.382	31.50	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	1.93230	0.00193	1.80350	0.00180	1.932	31.09	0.00	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	2.40640	0.00241	2.02670	0.00203	2.406	30.82	0.01	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	2.68060	0.00268	2.14950	0.00215	2.681	30.68	0.01	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	3.02130	0.00302	2.42050	0.00242	3.021	30.06	0.01	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	4.09430	0.00409	3.27960	0.00328	4.094	28.51	0.01	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,583.49430	2.58349	2,411.47960	2.41148	2,583.494	28.51	0.99	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	4.35500	0.00436	3.48980	0.00349	4.355	28.19	0.01	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	4.81070	0.00481	3.85840	0.00386	4.811	27.70	0.01	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	2,334.99520	2.33500	2,162.69740	2.16270	2,334.995	26.95	0.99	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	5.59520	0.00560	4.49740	0.00450	5.595	26.95	0.01	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	6.19600	0.00620	4.99040	0.00499	6.196	26.45	0.01	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	6.43950	0.00644	5.19090	0.00519	6.440	26.27	0.02	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	6.78070	0.00678	5.47320	0.00547	6.781	26.02	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	2,067.33100	2.06733	1,894.63160	1.89463	2,067.331	25.27	0.98	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	8.25150	0.00825	6.70050	0.00670	8.251	25.08	0.02	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	2,037.65150	2.03765	1,864.90050	1.86490	2,037.651	25.08	0.98	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	8.81830	0.00882	7.17860	0.00718	8.818	24.77	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	10.79830	0.01080	8.86940	0.00887	10.798	23.84	0.03	0.00	0	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,840.19830	1.84020	1,667.06940	1.66707	1,840.198	23.84	0.97	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	12.39490	0.01239	10.25610	0.01026	12.395	23.22	0.03	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	14.26280	0.01426	11.91320	0.01191	14.263	22.60	0.04	0.00	0	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	1,643.66280	1.64366	1,470.11320	1.47011	1,643.663	22.60	0.96	0.00	0	4,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	14.67340	0.01467	12.84500	0.01285	14.673	22.47	0.04	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,594.71460	1.59471	1,422.55340	1.42255	1,594.715	22.29	0.96	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	15.31460	0.01531	14.35340	0.01435	15.315	22.29	0.04	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	1,545.85500	1.54585	1,375.38280	1.37538	1,545.855	21.97	0.96	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	1,358.03390	1.35803	1,191.45160	1.19145	1,358.034	21.97	0.93	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	38.46430	0.03846	44.75900	0.04476	38.464	22.18	0.09	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	1,267.86430	1.26786	1,102.95900	1.10296	1,267.864	22.18	0.91	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,223.65720	1.22366	1,059.73840	1.05974	1,223.657	22.29	0.90	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.66	Call	1,214.89080	1.21489	1,051.18250	1.05118	1,214.891	22.31	0.90	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	934.11810	0.93412	781.27050	0.78127	934.118	23.02	0.81	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	104.71810	0.10472	123.07050	0.12307	104.718	23.02	0.19	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	788.28190	0.78828	645.20850	0.64521	788.282	23.51	0.75	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	600.90460	0.60090	473.78430	0.47378	600.905	24.38	0.64	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	496.18590	0.49619	381.73830	0.38174	496.186	24.96	0.56	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	540.15280	0.54015	618.25440	0.61825	540.153	25.94	0.55	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	369.55280	0.36955	276.45440	0.27645	369.553	25.94	0.45	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	140.26120	0.14026	94.73610	0.09474	140.261	29.33	0.20	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	130.71480	0.13071	87.69670	0.08770	130.715	29.56	0.19	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	118.24020	0.11824	78.19410	0.07819	118.240	29.89	0.18	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	101.83240	0.10183	65.08600	0.06509	101.832	30.38	0.15	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			14.84540	14.84540	14.67360	14.67360		24.99	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			14.85140	14.85140	14.67940	14.67940		24.97	0.00	22,480,500.00	1,500	4,032.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	21.28410	0.02128	20.31690	0.02032	21.284	23.40	0.04	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	1,165.36480	1.16536	1,004.65080	1.00465	1,165.365	22.48	0.85	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	97.82980	0.09783	109.60130	0.10960	97.830	22.51	0.16	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	220.28220	0.22028	250.96360	0.25096	220.282	23.36	0.29	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	651.58290	0.65158	524.53170	0.52453	651.583	24.14	0.62	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	154.06440	0.15406	107.00120	0.10700	154.064	29.35	0.20	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	96.08740	0.09609	63.02070	0.06302	96.087	30.77	0.13	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			14.85930	14.85930	14.68710	14.68710		24.69	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			14.87920	14.87920	14.70640	14.70640		24.56	0.00	0.00	0	0.00
\$ / R	On 17/10/2018	Any day expiry			14.88910	14.88910	14.71610	14.71610		24.38	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			14.89910	14.89910	14.72570	14.72570		24.17	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	58.85150	0.05885	59.98250	0.05998	58.851	21.85	0.09	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	1,106.43830	1.10644	953.18770	0.95319	1,106.438	22.14	0.76	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			14.90500	14.90500	14.73150	14.73150		24.14	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.91280	14.91280	14.73930	14.73930		23.96	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.91680	14.91680	14.74320	14.74320		23.95	0.00	0.00	0	3,808.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	53.01230	0.05301	53.79350	0.05379	53.012	21.97	0.08	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	172.68950	0.17269	188.57530	0.18858	172.690	21.73	0.20	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	1,194.68860	1.19469	1,040.20080	1.04020	1,194.689	21.89	0.77	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	316.30970	0.31631	349.41320	0.34941	316.310	22.42	0.31	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	757.03550	0.75704	632.95590	0.63296	757.036	23.41	0.58	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	244.54380	0.24454	186.53710	0.18654	244.544	27.87	0.24	0.00	0	500.00

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\$ / R	On 31/10/2018	Any day expiry	17.02	Call	173.74050	0.17374	129.30350	0.12930	173.740	29.03	0.17	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.91880	14.91880	14.74510	14.74510		23.94	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			14.92660	14.92660	14.75290	14.75290		23.89	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	10.74700	0.01075	10.25350	0.01025	10.747	23.56	0.02	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	197.92920	0.19793	215.42580	0.21543	197.929	21.68	0.22	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	212.03980	0.21204	161.20430	0.16120	212.040	28.32	0.20	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.94240	14.94240	14.76850	14.76850		23.71	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			14.94830	14.94830	14.77430	14.77430		23.70	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	5.13960	0.00514	4.44510	0.00445	5.140	27.23	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	10.19110	0.01019	8.92100	0.00892	10.191	23.66	0.02	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,819.45310	1.81945	1,648.07880	1.64808	1,819.453	21.26	0.89	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	804.85790	0.80486	681.75510	0.68176	804.858	23.18	0.58	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	795.63370	0.79563	673.26140	0.67326	795.634	23.23	0.57	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	729.55910	0.72956	0.00000	0.00000	729.559	23.57	0.54	39,969,122.40	5,000	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	671.25910	0.67126	0.00000	0.00000	671.259	23.57	0.46	103,508,632.80	15,000	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.95420	14.95420	14.84090	14.84090		23.58	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	761.89620	0.76190	0.00000	0.00000	761.896	23.33	0.55	163,042,127.40	20,000	10,000.00
\$ / R	On 29/11/2018	Any day expiry			14.97400	14.97400	14.79950	14.79950		23.32	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.97590	14.97590	14.80150	14.80150		23.41	0.00	52,880,750.00	3,500	7,004.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	76.58540	0.07659	79.04140	0.07904	76.585	20.87	0.09	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	224.31260	0.22431	242.23380	0.24223	224.313	21.13	0.22	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	1,209.29030	1.20929	1,060.10190	1.06010	1,209.290	21.51	0.72	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	376.83110	0.37683	411.46020	0.41146	376.831	21.73	0.31	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	813.48370	0.81348	692.71520	0.69272	813.484	23.01	0.56	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	301.84320	0.30184	239.83270	0.23983	301.843	27.12	0.25	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	220.90880	0.22091	172.33670	0.17234	220.909	28.27	0.19	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.99770	14.99770	14.82280	14.82280		23.11	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	197.46130	0.19746	213.48060	0.21348	197.461	20.67	0.19	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	256.51750	0.25652	276.75820	0.27676	256.518	20.95	0.23	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	746.39070	0.74639	633.72300	0.63372	746.391	23.28	0.51	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	545.36340	0.54536	454.21380	0.45421	545.363	24.56	0.40	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.00360	15.00360	14.82860	14.82860		23.08	0.00	217,852,272.00	14,520	127,887.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	12.06860	0.01207	10.38480	0.01038	12.069	21.67	0.02	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	13.03590	0.01304	11.28310	0.01128	13.036	21.22	0.02	618,352.65	2,168	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	14.49340	0.01449	12.66040	0.01266	14.493	20.62	0.02	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	15.56420	0.01566	15.58660	0.01569	15.564	20.21	0.02	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	16.19320	0.01619	16.23560	0.01624	16.193	20.21	0.02	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	18.92500	0.01893	19.06160	0.01906	18.925	20.22	0.03	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	22.87000	0.02287	23.16160	0.02316	22.870	20.24	0.03	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	25.08440	0.02508	25.47060	0.02547	25.084	20.25	0.04	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	31.68010	0.03168	32.37670	0.03238	31.680	20.27	0.04	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	38.96620	0.03897	40.04330	0.04004	38.966	20.29	0.05	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,542.56620	2.54257	2,368.64330	2.36864	2,542.566	20.29	0.95	31,040,702.99	2,168	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	48.33110	0.04833	49.94360	0.04994	48.331	20.31	0.06	0.00	0	39,589.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	52.38070	0.05238	54.23700	0.05424	52.381	20.32	0.07	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	58.50030	0.05850	60.73720	0.06074	58.500	20.33	0.07	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	79.14200	0.07914	82.74790	0.08275	79.142	20.36	0.09	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	85.09620	0.08510	89.11780	0.08912	85.096	20.37	0.10	27,784,070.50	18,900	146,370.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	2,088.69620	2.08870	1,917.71780	1.91772	2,088.696	20.37	0.90	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	98.03970	0.09804	102.98480	0.10298	98.040	20.38	0.11	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,916.04140	1.91604	1,747.04430	1.74704	1,916.041	20.40	0.88	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	115.50560	0.11551	121.73700	0.12174	115.506	20.40	0.13	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	120.21800	0.12022	126.80300	0.12680	120.218	20.41	0.13	0.00	0	23,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,873.81800	1.87382	1,705.40300	1.70540	1,873.818	20.41	0.87	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	131.77880	0.13178	139.24110	0.13924	131.779	20.42	0.14	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	133.49440	0.13349	0.00000	0.00000	133.494	20.42	0.14	575,740,561.50	270,000	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,709.02540	1.70903	1,545.68180	1.54568	1,709.025	20.44	0.84	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	155.42540	0.15543	167.08180	0.16708	155.425	20.44	0.16	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	165.30700	0.16531	179.03490	0.17903	165.307	20.45	0.17	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,668.90700	1.66891	1,507.63490	1.50763	1,668.907	20.45	0.83	27,222,816.55	2,168	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	189.09710	0.18910	204.65430	0.20465	189.097	20.58	0.19	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	215.08690	0.21509	232.60840	0.23261	215.087	20.71	0.20	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	217.80850	0.21781	235.53360	0.23553	217.808	20.72	0.21	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	228.92130	0.22892	247.47680	0.24748	228.921	20.78	0.21	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,461.09740	1.46110	1,305.28790	1.30529	1,461.097	20.82	0.78	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	240.40110	0.24040	259.80580	0.25981	240.401	20.83	0.22	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	243.32760	0.24333	262.95070	0.26295	243.328	20.84	0.22	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,446.92760	1.44693	1,291.55070	1.29155	1,446.928	20.84	0.78	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,343.61060	1.34361	1,191.62750	1.19163	1,343.611	21.04	0.75	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	306.74100	0.30674	330.95000	0.33095	306.741	21.11	0.26	3,469,937.62	900	14,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,310.34100	1.31034	1,159.55000	1.15955	1,310.341	21.11	0.74	111,864.20	10	20,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	341.96860	0.34197	368.65650	0.36866	341.969	21.24	0.28	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,226.59760	1.22660	1,079.88730	1.07989	1,226.598	21.28	0.71	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	360.47180	0.36047	389.84020	0.38984	360.472	21.30	0.29	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	364.24300	0.36424	394.15930	0.39416	364.243	21.32	0.30	83,549,862.40	18,900	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	379.56500	0.37956	411.68660	0.41169	379.565	21.37	0.30	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	395.26960	0.39527	429.63610	0.42964	395.270	21.42	0.31	113,352,484.19	24,570	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Put	399.25430	0.39925	434.18790	0.43419	399.254	21.44	0.31	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	434.14560	0.43415	471.53870	0.47154	434.146	21.61	0.33	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	1,107.74560	1.10775	970.13870	0.97014	1,107.746	21.61	0.67	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	443.11920	0.44312	481.13130	0.48113	443.119	21.66	0.34	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	1,096.71920	1.09672	959.73130	0.95973	1,096.719	21.66	0.66	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	1,080.36290	1.08036	944.31100	0.94431	1,080.363	21.72	0.66	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	1,048.31910	1.04832	914.15710	0.91416	1,048.319	21.85	0.64	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	513.55740	0.51356	0.00000	0.00000	513.557	21.98	0.37	5,613,329.96	1,000	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	563.53600	0.56354	609.47630	0.60948	563.536	22.20	0.39	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	967.13600	0.96714	838.07630	0.83808	967.136	22.20	0.61	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	962.26480	0.96226	833.52930	0.83353	962.265	22.22	0.61	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	957.41710	0.95742	829.00270	0.82900	957.417	22.25	0.61	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	599.92440	0.59992	648.12580	0.64813	599.924	22.36	0.41	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	919.46800	0.91947	793.63710	0.79364	919.468	22.42	0.59	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	896.49360	0.89649	772.28490	0.77228	896.494	22.53	0.58	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	670.48560	0.67049	722.89660	0.72290	670.486	22.64	0.43	878,230,992.60	135,000	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	874.08560	0.87409	751.49660	0.75150	874.086	22.64	0.57	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	856.55510	0.85656	735.26580	0.73527	856.555	22.73	0.56	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	789.89000	0.78989	673.84030	0.67384	789.890	23.08	0.53	0.00	0	7,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	785.86500	0.78587	670.17760	0.67018	785.865	23.10	0.53	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	754.40440	0.75440	641.61570	0.64162	754.404	23.27	0.51	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	750.56140	0.75056	638.13330	0.63813	750.561	23.29	0.51	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	731.64620	0.73165	621.02010	0.62102	731.646	23.39	0.50	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	909.61830	0.90962	0.00000	0.00000	909.618	23.49	0.51	1,166,778.79	150	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	624.87370	0.62487	525.18480	0.52518	624.874	24.04	0.44	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	618.57570	0.61858	519.57270	0.51957	618.576	24.08	0.44	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	609.25040	0.60925	511.27810	0.51128	609.250	24.14	0.43	156,705,049.68	24,570	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	585.11860	0.58512	489.85100	0.48985	585.119	24.31	0.42	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	579.24630	0.57925	484.66980	0.48467	579.246	24.35	0.41	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	553.60720	0.55361	462.17130	0.46217	553.607	24.54	0.40	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	545.33920	0.54534	0.00000	0.00000	545.339	24.60	0.40	1,604,762,550.00	270,000	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	513.86640	0.51387	427.24760	0.42725	513.866	24.86	0.38	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	498.92800	0.49893	414.12770	0.41413	498.928	24.99	0.37	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	477.43380	0.47743	395.30650	0.39531	477.434	25.18	0.35	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	446.07730	0.44608	367.97380	0.36797	446.077	25.48	0.33	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	364.92120	0.36492	296.16040	0.29616	364.921	26.37	0.28	0.00	0	13,650.00
\$ / R	On 21/12/2018	Any day expiry			15.01750	15.01750	14.84210	14.84210		22.92	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	117.67380	0.11767	124.62490	0.12462	117.674	20.21	0.13	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	134.32240	0.13432	142.57260	0.14257	134.322	20.24	0.14	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	962.86390	0.96286	835.32680	0.83533	962.864	22.18	0.60	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	921.13340	0.92113	796.40640	0.79641	921.133	22.38	0.58	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			15.03730	15.03730	14.86150	14.86150		22.75	0.00	0.00	0	2,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	92.49670	0.09250	99.56330	0.09956	92.497	19.72	0.10	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	262.97570	0.26298	283.64130	0.28364	262.976	20.49	0.23	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	1,227.37030	1.22737	1,085.04190	1.08504	1,227.370	21.04	0.69	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	422.11350	0.42211	457.21090	0.45721	422.113	21.08	0.69	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	785.19480	0.78519	842.20560	0.84221	785.195	22.56	0.46	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	346.16240	0.34616	281.29190	0.28129	346.162	26.44	0.26	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	260.11020	0.26011	207.48470	0.20748	260.110	27.56	0.20	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			15.04120	15.04120	14.86540	14.86540		22.72	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			15.07290	15.07290	14.89630	14.89630		22.51	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	59.03180	0.05903	65.32110	0.06532	59.032	18.88	0.07	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			15.09660	15.09660	14.91960	14.91960		22.42	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			15.09860	15.09860	14.92150	14.92150		22.41	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	106.25500	0.10626	119.69530	0.11970	106.255	18.88	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 31/01/2019	Any day expiry	14.25	Put	465.17620	0.46518	499.79270	0.49979	465.176	20.75	0.31	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	1,240.16840	1.24017	1,103.66610	1.10367	1,240.168	20.94	0.66	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	899.79010	0.89979	782.03690	0.78204	899.790	22.47	0.52	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			15.12430	15.12430	14.94670	14.94670		22.27	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			15.15440	15.15440	14.97600	14.97600		22.17	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	118.97360	0.11897	130.38160	0.13038	118.974	18.38	0.11	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	498.45330	0.49845	531.98460	0.53198	498.453	20.49	0.31	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	1,256.60900	1.25661	1,122.16610	1.12217	1,256.609	20.92	0.64	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	934.57520	0.93458	817.35820	0.81736	934.575	22.37	0.51	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.19100	15.19100	15.01150	15.01150		22.02	0.00	227,865.00	15	8,610.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	8.70220	0.00870	8.34950	0.00835	8.702	22.32	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	19.68260	0.01968	16.17520	0.01618	19.683	17.71	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	21.38220	0.02138	20.51970	0.02052	21.382	16.36	0.03	1,776,736.97	4,145	0.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	46.49210	0.04649	53.85210	0.05385	46.492	16.73	0.05	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	50.58440	0.05058	58.46130	0.05846	50.584	16.82	0.06	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	104.89900	0.10490	118.88880	0.11889	104.899	17.74	0.10	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	123.47720	0.12348	139.33240	0.13933	123.477	17.97	0.11	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	1,974.42960	1.97443	1,820.40390	1.82040	1,974.430	19.03	0.82	155,199,578.16	12,435	0.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	236.38260	0.23638	262.08580	0.26209	236.383	19.05	0.18	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	329.93120	0.32993	354.03190	0.35403	329.931	19.68	0.23	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	366.68460	0.36668	392.75520	0.39276	366.685	19.82	0.25	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	380.64200	0.38064	407.44190	0.40744	380.642	19.87	0.25	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	416.90790	0.41691	445.57070	0.44557	416.908	20.00	0.27	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	528.89350	0.52889	563.89000	0.56389	528.893	20.36	0.32	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,428.47690	1.42848	1,284.95510	1.28496	1,428.477	20.38	0.68	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	599.72150	0.59972	642.71800	0.64272	599.722	20.56	0.34	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,330.02270	1.33002	1,194.73810	1.19474	1,330.023	20.63	0.65	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	643.96920	0.64397	689.33640	0.68934	643.969	20.73	0.36	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	798.15290	0.79815	0.00000	0.00000	798.153	21.29	0.41	25,754,665.44	4,145	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	1,109.14930	1.10915	984.89740	0.98490	1,109.149	21.56	0.57	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	1,025.50730	1.02551	904.60510	0.90461	1,025.507	21.96	0.54	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	921.85320	0.92185	808.02770	0.80803	921.853	22.44	0.49	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	918.35550	0.91836	804.79430	0.80479	918.356	22.45	0.49	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	890.92160	0.89092	779.45550	0.77946	890.922	22.59	0.48	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	781.28850	0.78129	0.00000	0.00000	781.289	23.16	0.43	54,860,613.79	8,290	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	605.11630	0.60512	0.00000	0.00000	605.116	24.37	0.35	269,646.22	50	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	510.50310	0.51050	432.60030	0.43260	510.503	25.11	0.30	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	508.71310	0.50871	430.99660	0.43100	508.713	25.12	0.30	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	441.68710	0.44169	371.07600	0.37108	441.687	25.74	0.27	0.00	0	16,000.00
\$ / R	On 27/03/2019	Any day expiry			15.20930	15.20930	15.02930	15.02930		21.94	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			15.21340	15.21340	15.03320	15.03320		21.92	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	128.78620	0.12879	147.68500	0.14768	128.786	17.87	0.12	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	527.05310	0.52705	561.87200	0.56187	527.053	20.24	0.31	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	1,270.89600	1.27090	1,139.04230	1.13904	1,270.896	20.91	0.62	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	961.39180	0.96139	845.97270	0.84597	961.392	22.29	0.50	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			15.22150	15.22150	15.04110	15.04110		21.87	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.27840	15.27840	15.09630	15.09630		21.75	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	142.24090	0.14224	164.93700	0.16494	142.241	17.55	0.12	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	2,062.00350	2.06200	1,908.30090	1.90830	2,062.004	18.74	0.81	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	555.05690	0.55506	590.25450	0.59025	555.057	20.00	0.31	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	1,284.20440	1.28420	1,155.14010	1.15514	1,284.204	20.91	0.60	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	986.71820	0.98672	872.81030	0.87281	986.718	22.22	0.49	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.34180	15.34180	15.15780	15.15780		21.60	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	156.75770	0.15676	179.56870	0.17957	156.758	17.38	0.12	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	581.10170	0.58110	617.17460	0.61717	581.102	19.84	0.31	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	1,299.65090	1.29965	1,172.22510	1.17223	1,299.651	21.00	0.58	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	1,011.48990	1.01149	898.82250	0.89882	1,011.490	22.24	0.48	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.34800	15.34800	15.16380	15.16380		21.57	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.37080	15.37080	15.18590	15.18590		21.51	0.00	23,056,200.00	1,500	18,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	22.60090	0.02260	18.61180	0.01861	22.601	20.44	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	47.03240	0.04703	60.85810	0.06086	47.032	15.62	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	110.02440	0.11002	132.33850	0.13234	110.024	16.65	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	156.87420	0.15687	182.03100	0.18203	156.874	17.22	0.12	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	223.18630	0.22319	250.92280	0.25092	223.186	17.85	0.16	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	426.35160	0.42635	454.32590	0.45433	426.352	19.26	0.24	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	444.39100	0.44439	473.37150	0.47337	444.391	19.32	0.25	48,668,873.09	12,400	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,872.59460	1.87259	1,718.71140	1.71871	1,872.595	19.44	0.73	0.00	0	500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,617.86420	1.61786	1,473.44470	1.47344	1,617.864	19.98	0.67	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,533.42170	1.53342	1,395.60130	1.39560	1,533.422	20.18	0.65	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,420.72910	1.42073	1,288.08660	1.28809	1,420.729	20.58	0.61	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	1,130.92620	1.13093	1,011.19960	1.01120	1,130.926	21.79	0.52	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	1,106.11430	1.10611	988.05910	0.98806	1,106.114	21.89	0.51	49,065,032.01	6,200	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	1,045.13930	1.04514	931.33300	0.93133	1,045.139	22.14	0.49	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	1,006.67390	1.00667	895.65340	0.89565	1,006.674	22.31	0.47	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			15.39970	15.39970	15.21400	15.21400		21.49	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	164.95260	0.16495	193.23710	0.19324	164.953	17.12	0.13	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	601.74910	0.60175	638.73590	0.63874	601.749	19.71	0.30	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,311.53160	1.31153	1,185.50860	1.18551	1,311.532	21.10	0.57	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	1,030.59890	1.03060	918.95560	0.91896	1,030.599	22.27	0.47	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.40590	15.40590	15.22000	15.22000		21.46	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.41010	15.41010	15.22400	15.22400		21.46	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	294.84860	0.29485	328.48120	0.32848	294.849	18.19	0.19	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	905.75230	0.90575	804.08770	0.80409	905.752	22.90	0.42	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.46800	15.46800	15.28030	15.28030		21.37	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	178.31880	0.17832	210.66550	0.21067	178.319	16.99	0.13	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	624.14870	0.62415	662.57510	0.66258	624.149	19.57	0.30	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,333.88510	1.33389	1,207.08020	1.20708	1,333.885	21.18	0.56	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	1,058.73830	1.05874	947.58110	0.94758	1,058.738	22.28	0.47	0.00	0	250.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 01/08/2019	Any day expiry		15.47000	15.47000		15.28230	15.28230		21.36	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry		15.49480	15.49480		15.30630	15.30630		21.36	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	737.03520	0.73704	779.61400	0.77961	737.035	19.81	0.33	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	1,029.18240	1.02918	921.24890	0.92125	1,029.182	22.47	0.45	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry		15.53230	15.53230		15.34150	15.34150		21.40	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	197.90440	0.19790	226.47080	0.22647	197.904	17.13	0.13	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	643.93600	0.64394	683.87090	0.68387	643.936	19.49	0.30	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,349.24540	1.34925	1,221.57850	1.22158	1,349.245	21.35	0.54	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	1,080.98250	1.08098	970.07250	0.97007	1,080.983	22.39	0.46	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry		15.53920	15.53920		15.34790	15.34790		21.38	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future		15.57170	15.57170		15.37750	15.37750		21.37	0.00	1,603,885.10	103	10,138.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	27.14120	0.02714	21.78480	0.02178	27.141	18.67	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	105.32400	0.10532	125.37830	0.12538	105.324	16.18	0.08	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	537.05000	0.53705	572.00120	0.57200	537.050	19.09	0.26	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,388.36520	1.38837	1,257.01250	1.25701	1,388.365	21.37	0.55	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	1,273.39070	1.27339	1,148.96840	1.14897	1,273.391	21.77	0.51	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	900.16480	0.90016	802.02000	0.80202	900.165	23.50	0.39	0.00	0	800.00
\$ / R	On 30/09/2019	Any day expiry		15.60420	15.60420		15.40710	15.40710		21.43	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	217.25260	0.21725	240.94010	0.24094	217.253	17.28	0.14	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	663.85780	0.66386	704.15020	0.70415	663.858	19.46	0.29	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,381.32480	1.38132	1,249.76120	1.24976	1,381.325	21.53	0.54	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	1,117.60400	1.11760	1,003.73650	1.00374	1,117.604	22.54	0.45	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry		15.60890	15.60890		15.41130	15.41130		21.44	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry		15.67620	15.67620		15.47260	15.47260		21.53	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	235.10210	0.23510	257.77850	0.25778	235.102	17.39	0.14	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	682.29260	0.68229	723.91150	0.72391	682.293	19.43	0.29	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,403.10270	1.40310	1,268.86420	1.26886	1,403.103	21.73	0.53	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	1,146.51670	1.14652	1,029.86190	1.02986	1,146.517	22.73	0.45	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry		15.74350	15.74350		15.53390	15.53390		21.57	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	251.82070	0.25182	275.57210	0.27557	251.821	17.50	0.14	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	698.65070	0.69865	740.33280	0.74033	698.651	19.41	0.29	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,429.70440	1.42970	1,292.49930	1.29250	1,429.704	21.89	0.52	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	1,177.50970	1.17751	1,057.79600	1.05780	1,177.510	22.87	0.45	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry		15.75050	15.75050		15.54020	15.54020		21.56	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future		15.77600	15.77600		15.56350	15.56350		21.61	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	90.05040	0.09005	89.19700	0.08920	90.050	17.08	0.06	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	465.20080	0.46520	496.83490	0.49683	465.201	18.55	0.22	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	1,087.50680	1.08751	973.91520	0.97392	1,087.507	23.43	0.41	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	705.16270	0.70516	635.42940	0.63543	705.163	27.06	0.27	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry		15.81780	15.81780		15.60150	15.60150		21.59	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	269.11640	0.26912	291.78610	0.29179	269.116	17.60	0.15	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	716.00940	0.71601	757.28920	0.75729	716.009	19.39	0.28	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,456.99480	1.45699	1,316.39040	1.31639	1,456.995	22.05	0.51	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	1,212.17350	1.21217	1,088.94050	1.08894	1,212.174	22.99	0.44	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 02/01/2020	Any day expiry		15.82240	15.82240		15.60570	15.60570		21.60	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		15.88980	15.88980		15.66700	15.66700		21.68	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		15.96170	15.96170		15.73260	15.73260		21.69	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry		16.03370	16.03370		15.79810	15.79810		21.76	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		16.09640	16.09640		15.85520	15.85520		21.77	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		16.17530	16.17530		15.92700	15.92700		21.83	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		16.19850	16.19850		15.94820	15.94820		21.82	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		16.30530	16.30530		16.04540	16.04540		21.85	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		16.42520	16.42520		16.16120	16.16120		21.97	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		14.82940	14.82940		14.65820	14.65820		25.40	0.00	0.00	0	365.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		15.00360	15.00360		14.82860	14.82860		23.08	0.00	0.00	0	70.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		15.19100	15.19100		15.01150	15.01150		22.02	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		15.37080	15.37080		15.18590	15.18590		21.51	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future		18.90130	18.90130		18.66470	18.66470		23.22	0.00	21,471,876.80	1,136	197,371.00
£ / R	On 28/09/2018	Any day expiry		18.93860	18.93860		18.70080	18.70080		22.80	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry		18.99630	18.99630		18.75700	18.75700		22.08	0.00	0.00	0	2.00
£ / R	On 14/12/2018	Foreign Exchange Future		19.19780	19.19780		18.95550	18.95550		21.08	0.00	287,967.00	15	21,281.00
£ / R	On 18/03/2019	Foreign Exchange Future		19.53280	19.53280		19.28300	19.28300		20.45	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	509.47760	0.50948	547.79980	0.54780	509.478	19.47	0.27	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	633.35660	0.63336	524.83180	0.52483	633.357	22.19	0.32	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.85220	19.85220		19.59430	19.59430		20.67	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future		20.20850	20.20850		19.93870	19.93870		20.88	0.00	0.00	0	4,645.00
¥ / R	On 23/08/2018	Any day expiry		0.13380	0.13380		0.13200	0.13200		38.21	0.00	0.00	0	0.00
¥ / R	On 06/09/2018	Any day expiry		0.13420	0.13420		0.13230	0.13230		29.30	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.13448	0.13448		0.13261	0.13261		28.23	0.00	0.00	0	6,873.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.13693	0.13693		0.13500	0.13500		25.33	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.13975	0.13975		0.13776	0.13776		23.89	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.14245	0.14245		0.14040	0.14040		23.12	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry		16.91430	16.91430		16.68880	16.68880		24.96	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry		16.92820	16.92820		16.70170	16.70170		24.53	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future		16.95000	16.95000		16.72260	16.72260		24.08	0.00	6,915,600.00	408	97,805.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	2.66160	0.00266	2.08310	0.00208	2.662	31.11	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	5.46850	0.00547	4.28580	0.00429	5.469	26.73	0.01	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	77.02770	0.07703	99.07800	0.09908	77.028	21.72	0.14	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	564.61350	0.56461	420.53930	0.42054	564.613	23.65	0.58	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	40.57250	0.04057	21.24380	0.02124	40.573	31.17	0.06	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry		16.97890	16.97890		16.75070	16.75070		23.77	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future		17.26750	17.26750		17.03370	17.03370		22.07	0.00	10,015,150.00	580	37,473.00
€ / R	On 18/03/2019	Foreign Exchange Future		17.62740	17.62740		17.38690	17.38690		21.15	0.00	176,274.00	10	4,711.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,994.09190	1.99409	1,783.77590	1.78378	1,994.092	18.98	0.77	0.00	0	650.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/06/2019	Foreign Exchange Future			17.97460		17.97460		17.72600	17.72600		17.86	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			18.22230		18.22230		17.96800	17.96800		20.37	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	434.09690		0.43410		455.47130	0.45547	434.097	18.16	0.21	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	494.84120		0.49484		523.59720	0.52360	494.841	18.19	0.23	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	1,030.69350		1.03069		900.50550	0.90051	1,030.694	21.95	0.41	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			18.34350		18.34350		18.08090	18.08090		20.43	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.40000		98.40000		98.20000	98.20000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			589.37200		589.37200		590.49500	590.49500			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			600.76100		600.76100		601.90900	601.90900			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			610.75600		610.75600		611.91700	611.91700			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			681.82900		681.82900		684.17600	684.17600			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			695.00400		695.00400		697.40000	697.40000			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			706.56700		706.56700		708.99600	708.99600			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			618.31900		618.31900		620.73300	620.73300			0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future			630.26700		630.26700		632.73100	632.73100			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			640.75300		640.75300		643.25200	643.25200			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			10.79890		10.79890		10.66800	10.66800		20.46	0.00	248,374.70	23	11,333.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.92890		10.92890		10.79580	10.79580		18.28	0.00	0.00	0	11,820.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			11.07430		11.07430		10.93790	10.93790		17.31	0.00	55,371.50	5	510.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			11.21780		11.21780		11.07710	11.07710		17.17	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.47920		11.47920		11.30560	11.30560		19.64	0.00	0.00	0	590.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.63920		11.63920		11.46330	11.46330		18.80	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future			538.80790		538.80790		551.68710	551.68710			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future			14.93320		14.93320		14.76730	14.76730		23.63	0.00	0.00	0	1,975.00
CHF / R	On 14/12/2018	Foreign Exchange Future			15.22710		15.22710		15.05600	15.05600		22.16	0.00	0.00	0	770.00
CHF / R	On 18/03/2019	Foreign Exchange Future			15.56160		15.56160		15.38550	15.38550		21.39	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.88420		15.88420		15.70070	15.70070		21.08	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future			2.16150		2.16150		2.13420	2.13420		21.96	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			2.18200		2.18200		2.15230	2.15230		20.37	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.20410		2.20410		2.17360	2.17360		19.22	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.22520		2.22520		2.19350	2.19350		19.26	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future			805.44070		805.44070		758.14140	758.14140			0.00	35,056,000.00	50,000	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future			2.28020		2.28020		2.25050	2.25050		23.05	0.00	0.00	0	245.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
DKK / R	On 14/12/2018	Foreign Exchange Future		2.32530	2.32530		2.29480	2.29480		20.78	0.00	0.00	0	235.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.37450	2.37450		2.34280	2.34280		19.50	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.42200	2.42200		2.38960	2.38960		19.46	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		11.12116	75.01789		11.06063	75.36832			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.25822	76.46744		11.19522	76.82491			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.37543	73.94978		11.31044	74.31239			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		11.31787	77.25546		11.26243	77.62023			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.44606	78.74807		11.38840	79.12018			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.56106	75.79770		11.50153	76.17517			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		613.04600	613.04600		615.67100	615.67100			0.00	0.00	0	466.00
GOVI	On 07/02/2019	GOVI		624.89200	624.89200		627.57100	627.57100			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		635.28900	635.28900		638.00600	638.00600			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.89020	1.89020		1.86840	1.86840		25.39	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.91520	1.91520		1.89270	1.89270		22.82	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.94160	1.94160		1.91860	1.91860		22.02	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.96640	1.96640		1.94260	1.94260		21.31	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.97466	132.97466		132.90324	132.90324			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		134.15503	134.15503		134.08257	134.08257			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		136.41036	136.41036		136.33558	136.33558			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		99.48945	99.48945		99.21247	99.21247			0.00	0.00	0	1,600.00
I2029	On 07/02/2019	Bond Future		101.43070	101.43070		101.14863	101.14863			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.06339	102.06339		101.77571	101.77571			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	102.49181		102.49181		102.75255	102.75255			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	104.49180		104.49180		104.75775	104.75775			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.10392		105.10392		105.37347	105.37347			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	123.55117		123.55117		123.55788	123.55788			0.00	0.00	0	9,641.00
I2038	On 07/02/2019	Bond Future	124.37067		124.37067		124.37796	124.37796			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	126.46150		126.46150		126.46786	126.46786			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	116.61013		116.61013		116.39148	116.39148			0.00	0.00	0	11,966.00
I2046	On 07/02/2019	Bond Future	118.88554		118.88554		118.66293	118.66293			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	119.19896		119.19896		118.97140	118.97140			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	122.34252		122.34252		121.83329	121.83329			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future	122.95839		122.95839		122.43968	122.43968			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	125.02546		125.02546		124.49689	124.49689			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	253.66200		253.66200		253.55700	253.55700			0.00	0.00	0	742.00
IGOV	On 07/02/2019	Index Future	258.61200		258.61200		258.50500	258.50500			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	262.96000		262.96000		262.85000	262.85000			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	0.14640		0.14640		0.14480	0.14480			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.14580		0.14580		0.14450	0.14450			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.14480		0.14480		0.14420	0.14420			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14390		0.14390		0.14410	0.14410			0.00	0.00	0	1,628.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.75350		1.75350		1.73860	1.73860		21.19	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.78070		1.78070		1.76530	1.76530		19.38	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.81010		1.81010		1.79420	1.79420		18.34	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.83830		1.83830		1.82190	1.82190		18.73	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.80140		9.80140		9.67360	9.67360		21.92	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.91860		9.91860		9.78860	9.78860		19.71	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	10.05130		10.05130		9.91850	9.91850		18.88	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	10.18320		10.18320		10.04630	10.04630		18.78	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
PULA / R	On 17/09/2018	Foreign Exchange Future			1.36360		1.36360		1.35700	1.35700			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.37280		1.37280		1.36560	1.36560			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.38340		1.38340		1.37600	1.37600			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.39360		1.39360		1.38580	1.38580			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.27460		1.27460		1.27330	1.27330			0.00	7,647.60	6	20.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.14300		1.14300		1.14080	1.14080			0.00	5,715.00	5	240.00
R / ¥	On 23/08/2018	Any day expiry			7.47320		7.47320	0.13376	7.57770	7.57770		24.26	0.00	0.00	0	0.00
R / ¥	On 23/08/2018	Any day expiry	8.27	Call	12.61410		0.00126	0.13376	19.57260	0.00196	12.614	34.33	0.01	0.00	0	13,000.00
R / ¥	On 23/08/2018	Any day expiry	8.35	Call	7.77470		0.00078	0.13376	15.78930	0.00158	7.775	35.02	0.01	0.00	0	20,000.00
R / ¥	On 06/09/2018	Any day expiry			7.45260		7.45260	0.13376	7.55720	7.55720		23.14	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	53.19450		0.00532	0.13376	70.17650	0.00702	53.194	23.63	0.03	0.00	0	25,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.43580		7.43580	0.13376	7.54100	7.54100		22.79	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.10823		111.80588		9.04673	112.17226		7.26	0.00	149,819,879.20	1,340	65,529.00
R186	On 01/11/2018	Bond Future	7.96	Call	23.81000		0.02381		33.40000	0.03340	23.810	6.52	0.02	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	237.47000		0.23747		297.42000	0.29742	237.470	6.83	0.14	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,178.75000		2.17875		1,965.74000	1.96574	2,178.750	7.19	0.63	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,406.69000		1.40669		1,250.10000	1.25010	1,406.690	7.37	0.47	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.20035		108.66131		9.13562	109.03525		7.48	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	385.56000		0.38556		0.00000	0.00000	385.560	6.64	0.15	6,932,591.54	420	210.00
R186	On 02/05/2019	Bond Future			9.28427		110.46850		9.21685	110.84744		7.30	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/11/2018	Bond Future			301.63523		301.63523		302.00087	302.00087			0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future			300.17039		300.17039		300.54383	300.54383			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			305.21632		305.21632		305.59363	305.59363			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			234.99951		234.99951		235.01235	235.01235			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.68100		235.68100		235.69433	235.69433			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.64296		239.64296		239.65489	239.65489			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			8.53970		98.61447		8.48230	98.81493		3.91	0.00	0.00	0	38,294.00
R2023	On 07/02/2019	Bond Future			8.64650		100.52014		8.58439	100.72482		4.11	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 02/05/2019	Bond Future		8.73803	98.26476		8.67189	98.47180		4.21	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/11/2018	Bond Future		9.50772	91.83514		9.45182	92.19016		9.89	0.00	123,977,439.00	1,350	52,011.00
R2030	On 07/02/2019	Bond Future		9.59235	89.60027		9.53414	89.96245		10.39	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.70	Call	543.14000	0.54314	614.96000	0.61496	543.140	9.44	0.18	0.00	0	920.00
R2030	On 07/02/2019	Bond Future	9.40	Call	1,998.92000	1.99892	2,169.42000	2.16942	1,998.920	10.29	0.44	0.00	0	920.00
R2030	On 02/05/2019	Bond Future		9.67072	91.09026		9.61062	91.45756		10.10	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/11/2018	Bond Future		9.67988	90.21396		9.62410	90.59760		11.12	0.00	94,724,658.00	1,050	38,867.00
R2032	On 07/02/2019	Bond Future		9.76596	91.95705		9.70800	92.34857		11.32	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future		9.84135	89.33125		9.78164	89.72828		11.43	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/11/2018	Bond Future		9.80423	94.12855		9.74333	94.59359		11.79	0.00	70,596,412.50	750	71,191.00
R2035	On 07/02/2019	Bond Future		9.89095	95.94748		9.82775	96.42196		12.02	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future		9.96234	93.04589		9.89735	93.52716		12.17	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/11/2018	Bond Future		9.85451	90.87211		9.79367	91.33965		12.36	0.00	0.00	0	49,450.00
R2037	On 07/02/2019	Bond Future		9.93413	88.36802		9.87111	88.84502		13.21	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future		10.00652	89.83754		9.94174	90.32148		12.77	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future		9.92408	94.24890		9.87865	94.62324		12.77	0.00	117,434,129.40	1,246	24,834.00
R2040	On 01/11/2018	Bond Future	8.50	Call	7.11000	0.00711	9.72000	0.00972	7.110	10.86	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	156.52000	0.15652	191.82000	0.19182	156.520	11.01	0.08	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	243.31000	0.24331	292.86000	0.29286	243.310	11.16	0.11	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	1,676.41000	1.67641	1,858.65000	1.85865	1,676.410	12.47	0.44	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		10.00305	91.55948		9.95600	91.94149		13.69	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future		10.07465	93.08202		10.02633	93.46937		13.25	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/11/2018	Bond Future		9.95207	91.26660		9.89638	91.73230		13.41	0.00	0.00	0	38,585.00
R2044	On 07/02/2019	Bond Future		10.02823	88.64483		9.97062	89.11988		14.38	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future		10.09712	90.11891		10.03796	90.60087		13.93	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 01/11/2018	Bond Future		9.93781	90.33846		9.88210	90.81652		13.87	0.00	0.00	0	97,212.00
R2048	On 07/02/2019	Bond Future		10.01543	92.08416		9.95777	92.57190		14.18	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		10.07898	89.18162		10.01981	89.67647		14.42	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/11/2018	Bond Future		7.75613	101.66460		7.72135	101.70335		0.71	0.00	0.00	0	19,555.00
R207	On 07/02/2019	Bond Future		7.89987	99.98409		7.85403	100.02401		0.70	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		8.12911	101.64701		8.06903	101.68652		0.65	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/11/2018	Bond Future		8.06486	97.85923		8.03282	97.92670		1.90	0.00	0.00	0	28,717.00
R208	On 07/02/2019	Bond Future		8.17845	99.75012		8.14178	99.81932		2.05	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		8.29384	98.00957		8.25299	98.07866		2.07	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future		9.76677	71.46859		9.70597	71.86194		13.30	0.00	0.00	0	127,060.00
R209	On 01/11/2018	Bond Future	8.89	Call	113.47000	0.11347	147.29000	0.14729	113.470	11.69	0.07	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	174.25000	0.17425	221.42000	0.22142	174.250	11.83	0.10	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,848.73000	2.84873	2,603.97000	2.60397	2,848.730	12.88	0.67	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,338.67000	1.33867	1,528.54000	1.52854	1,338.670	13.14	0.44	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,574.57000	1.57457	1,413.20000	1.41320	1,574.570	13.41	0.46	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,165.01000	1.16501	1,037.57000	1.03757	1,165.010	13.66	0.37	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,120.65000	1.12065	997.14000	0.99714	1,120.650	13.69	0.36	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future		9.84152	72.84948		9.77868	73.25075		13.54	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	745.19000	0.74519	841.50000	0.84150	745.190	12.48	0.22	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,833.14000	1.83314	2,007.47000	2.00747	1,833.140	13.28	0.40	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,836.50000	1.83650	1,704.73000	1.70473	1,836.500	14.23	0.36	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		9.90644	70.91325		9.84195	71.32040		13.75	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future		185.07475	185.07475		185.08511	185.08511			0.00	0.00	0	2,149.00
R210	On 07/02/2019	Bond Future		188.68606	188.68606		188.69702	188.69702			0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 02/05/2019	Bond Future	189.30331		189.30331		189.31295	189.31295			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	155.53972		155.53972		155.49895	155.49895			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	156.41967		156.41967		156.37850	156.37850			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	159.04917		159.04917		159.00604	159.00604			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	9.58848		82.79977		9.53779	83.11560		10.85	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.67435		84.39981		9.62166	84.72212		10.90	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.74525		82.25636		9.69102	82.58312		11.12	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 01/11/2018	Bond Future	9.90709		70.76936		9.85141	71.14426		14.22	0.00	0.00	0	28,498.00
R214	On 07/02/2019	Bond Future	9.98364		72.13692		9.92609	72.51936		14.51	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	10.04633		70.04282		9.98733	70.43084		14.70	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.80660		10.80660		10.67030	10.67030		22.37	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.95690		10.95690		10.81780	10.81780		20.17	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	11.12270		11.12270		10.97950	10.97950		19.15	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.28360		11.28360		11.13550	11.13550		18.86	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.38840		2.38840		2.48410	2.48410		45.19	0.00	0.00	0	5,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.26610		2.26610		2.35610	2.35610		35.34	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.15290		2.15290		2.23720	2.23720		31.79	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.05730		2.05730		2.14570	2.14570		30.06	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.41990		1.41990		1.40470	1.40470			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.36380		1.36380		1.35700	1.35700			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.30620		1.30620		1.30480	1.30480			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.25930		1.25930		1.26210	1.26210			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>7,679,584,276.13</b>	<b>1,147,827</b>	<b>7 066 258.00</b>
<b>Grand Total:</b>												<b>7,679,584,276.13</b>	<b>1,147,827</b>	<b>7 066 258.00</b>