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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 20/08/2018

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 20/08/2018	Any day expiry		14.60830	14.60830		14.77700	14.77700		31.46	0.00	8,764,980.00	600	0.00
\$ / R	On 23/08/2018	Any day expiry		14.64580	14.64580		14.77900	14.77900		29.44	0.00	0.00	0	0.00
\$ / R	On 23/08/2018	Any day expiry	13.21	Put	0.26960	0.00027	2.70740	0.00271	0.270	39.27	0.00	0.00	0	50,000.00
\$ / R	On 24/08/2018	Any day expiry		14.64780	14.64780		14.78100	14.78100		29.08	0.00	0.00	0	0.00
\$ / R	On 24/08/2018	Any day expiry	14.50	Put	116.02650	0.11603	107.00920	0.10701	116.026	29.64	0.37	0.00	0	20,000.00
\$ / R	On 28/08/2018	Any day expiry		14.65580	14.65580		14.78890	14.78890		25.71	0.00	17,114,160.00	1,169	0.00
\$ / R	On 30/08/2018	Any day expiry		14.65970	14.65970		14.79300	14.79300		25.27	0.00	0.00	0	0.00
\$ / R	On 30/08/2018	Any day expiry	14.57	Call	287.19520	0.28720	411.18020	0.41118	287.195	24.84	0.57	0.00	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.59	Call	277.35140	0.27735	399.87620	0.39988	277.351	24.95	0.55	0.00	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.74	Call	212.20600	0.21221	322.37380	0.32237	212.206	25.79	0.46	0.00	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.74	Put	292.50600	0.29251	269.37380	0.26937	292.506	25.79	0.54	0.00	0	7,500.00
\$ / R	On 31/08/2018	Any day expiry		14.66170	14.66170		14.79500	14.79500		25.14	0.00	0.00	0	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	2.89910	0.00290	3.65230	0.00365	2.899	30.49	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	1,022.20640	1.02221	1,163.42200	1.16342	1,022.206	24.06	0.96	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	13.87530	0.01388	26.06500	0.02607	13.875	22.29	0.06	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	14.25	Put	80.51800	0.08052	88.20390	0.08820	80.518	22.99	0.23	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/08/2018	Any day expiry	14.42	Call	380.59000	0.38059	514.90040	0.51490	380.590	23.90	0.66	0.00	0	250.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	14.68340	0.01468	44.66840	0.04467	14.683	30.56	0.05	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	5.90470	0.00590	18.45000	0.01845	5.905	33.59	0.02	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			14.66770	14.66770	14.80110	14.80110		23.82	0.00	0.00	0	197.00
\$ / R	On 06/09/2018	Any day expiry			14.67370	14.67370	14.80710	14.80710		24.19	0.00	4,393,590.00	300	300.00
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	13.17590	0.01318	15.06440	0.01506	13.176	24.07	0.04	0.00	0	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	13.48570	0.01349	15.48800	0.01549	13.486	24.01	0.04	0.00	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry			14.67560	14.67560	14.80920	14.80920		24.52	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	3.50790	0.00351	4.79610	0.00480	3.508	25.98	0.01	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	5.72690	0.00573	7.03150	0.00703	5.727	25.11	0.02	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	1,366.02370	1.36602	1,500.64270	1.50064	1,366.024	24.11	0.97	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	1,240.36720	1.24037	1,375.91610	1.37592	1,240.367	23.62	0.95	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	911.86110	0.91186	1,051.66440	1.05166	911.861	22.31	0.90	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	821.92280	0.82192	963.36140	0.96336	821.923	21.93	0.87	0.00	0	600.00
\$ / R	On 13/09/2018	Any day expiry			14.68760	14.68760	14.82130	14.82130		24.31	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	11.81430	0.01181	11.84950	0.01185	11.814	21.78	0.04	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.69550	14.69550	14.82940	14.82940		24.05	0.00	1,716,346,227.00	116,794	515,365.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.75810	0.00076	1.05220	0.00105	0.758	31.42	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	0.79510	0.00080	1.10150	0.00110	0.795	31.36	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	1.00740	0.00101	1.38230	0.00138	1.007	31.05	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	1.42890	0.00143	1.93230	0.00193	1.429	30.58	0.00	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	1.60120	0.00160	2.40640	0.00241	1.601	29.89	0.00	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	1.69580	0.00170	2.68060	0.00268	1.696	29.55	0.00	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	1.90420	0.00190	3.02130	0.00302	1.904	28.86	0.01	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	2.56280	0.00256	4.09430	0.00409	2.563	27.13	0.01	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,448.06280	2.44806	2,583.49430	2.58349	2,448.063	27.13	0.99	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	2.72350	0.00272	4.35500	0.00436	2.724	26.79	0.01	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	3.00510	0.00301	4.81070	0.00481	3.005	26.23	0.01	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	2,198.99270	2.19899	2,334.99520	2.33500	2,198.993	25.40	0.99	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	3.49270	0.00349	5.59520	0.00560	3.493	25.40	0.01	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	3.86860	0.00387	6.19600	0.00620	3.869	24.85	0.01	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	4.02160	0.00402	6.43950	0.00644	4.022	24.64	0.01	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	4.23660	0.00424	6.78070	0.00678	4.237	24.37	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,930.46690	1.93047	2,067.33100	2.06733	1,930.467	23.54	0.99	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	5.17190	0.00517	8.25150	0.00825	5.172	23.33	0.02	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,900.67190	1.90067	2,037.65150	2.03765	1,900.672	23.33	0.99	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	5.53610	0.00554	8.81830	0.00882	5.536	22.99	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	6.82560	0.00683	10.79830	0.01080	6.826	21.95	0.02	0.00	0	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,702.32560	1.70233	1,840.19830	1.84020	1,702.326	21.95	0.98	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	7.88470	0.00788	12.39490	0.01239	7.885	21.26	0.02	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	9.14520	0.00915	14.26280	0.01426	9.145	20.57	0.03	0.00	0	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	1,504.64520	1.50465	1,643.66280	1.64366	1,504.645	20.57	0.97	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	9.42550	0.00943	14.67340	0.01467	9.425	20.43	0.03	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,455.36530	1.45537	1,594.71460	1.59471	1,455.365	20.22	0.97	0.00	0	1,250.00

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 17/09/2018	Foreign Exchange Future	13.25	Put	9.86530	0.00987	15.31460	0.01531	9.865	20.22	0.03	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	1,407.56170	1.40756	1,545.85500	1.54585	1,407.562	20.33	0.96	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	1,220.72380	1.22072	1,358.03390	1.35803	1,220.724	20.79	0.93	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	35.05880	0.03506	38.46430	0.03846	35.059	21.02	0.09	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	1,130.55880	1.13056	1,267.86430	1.26786	1,130.559	21.02	0.91	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,086.46130	1.08646	1,223.65720	1.22366	1,086.461	21.13	0.90	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.66	Call	1,077.72620	1.07773	1,214.89080	1.21489	1,077.726	21.15	0.90	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	800.90120	0.80090	934.11810	0.93412	800.901	21.96	0.80	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	105.40120	0.10540	104.71810	0.10472	105.401	21.96	0.20	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	660.74730	0.66075	788.28190	0.78828	660.747	22.56	0.72	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	484.03740	0.48404	600.90460	0.60090	484.037	23.46	0.59	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	388.32720	0.38833	496.18590	0.49619	388.327	24.05	0.51	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	584.21930	0.58422	540.15280	0.54015	584.219	25.26	0.60	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	279.71930	0.27972	369.55280	0.36955	279.719	25.26	0.40	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	94.18770	0.09419	140.26120	0.14026	94.188	28.84	0.16	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	87.05580	0.08706	130.71480	0.13071	87.056	29.08	0.15	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	77.84280	0.07784	118.24020	0.11824	77.843	29.43	0.13	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	64.13340	0.06413	101.83240	0.10183	64.133	29.71	0.11	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			14.71150	14.71150	14.84540	14.84540		23.80	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			14.71730	14.71730	14.85140	14.85140		23.80	0.00	17,114,160.00	1,169	2,863.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	16.99520	0.01700	21.28410	0.02128	16.995	21.98	0.04	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	1,031.26890	1.03127	1,165.36480	1.16536	1,031.269	21.50	0.83	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	98.06080	0.09806	97.82980	0.09783	98.061	21.53	0.17	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	232.66650	0.23267	220.28220	0.22028	232.667	22.57	0.32	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	539.81980	0.53982	651.58290	0.65158	539.820	23.36	0.58	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	110.63470	0.11063	154.06440	0.15406	110.635	28.89	0.16	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	65.42070	0.06542	96.08740	0.09609	65.421	30.29	0.10	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			14.72510	14.72510	14.85930	14.85930		23.68	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			14.74450	14.74450	14.87920	14.87920		23.45	0.00	0.00	0	0.00
\$ / R	On 17/10/2018	Any day expiry			14.75420	14.75420	14.88910	14.88910		23.28	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			14.76390	14.76390	14.89910	14.89910		23.09	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	54.04940	0.05405	58.85150	0.05885	54.049	20.67	0.09	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	977.05670	0.97706	1,106.43830	1.10644	977.057	21.24	0.74	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			14.76980	14.76980	14.90500	14.90500		23.09	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.77760	14.77760	14.91280	14.91280		23.05	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.78160	14.78160	14.91680	14.91680		23.05	0.00	0.00	0	3,808.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	49.42440	0.04942	53.01230	0.05301	49.424	20.96	0.08	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	177.04070	0.17704	172.68950	0.17269	177.041	20.92	0.22	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	1,065.85900	1.06586	1,194.68860	1.19469	1,065.859	21.08	0.75	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	332.27240	0.33227	316.30970	0.31631	332.272	21.72	0.33	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	650.50250	0.65050	757.03550	0.75704	650.503	22.74	0.55	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	194.00950	0.19401	244.54380	0.24454	194.010	27.38	0.20	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	135.00400	0.13500	173.74050	0.17374	135.004	28.58	0.15	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.78350	14.78350	14.91880	14.91880		23.05	0.00	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 05/11/2018	Any day expiry										
					14.79140	14.79140	14.92660	14.92660		22.90	0.00	0.00	0	0.00
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	10.02390	0.01002	10.74700	0.01075	10.024	22.96	0.02	0.00	0	1,880.00
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	203.54090	0.20354	197.92920	0.19793	203.541	20.89	0.23	0.00	0	1,880.00
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	167.73930	0.16774	212.03980	0.21204	167.739	27.85	0.17	0.00	0	1,880.00
\$ / R			On 13/11/2018	Any day expiry	14.80710	14.80710	14.94240	14.94240		22.75	0.00	0.00	0	70.00
\$ / R			On 16/11/2018	Any day expiry	14.81290	14.81290	14.94830	14.94830		22.76	0.00	0.00	0	420.00
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	4.59530	0.00460	5.13960	0.00514	4.595	26.65	0.01	0.00	0	51,000.00
\$ / R	11.67	Put	On 16/11/2018	Any day expiry	9.27800	0.00928	10.19110	0.01019	9.278	23.00	0.02	0.00	0	51,000.00
\$ / R	13.22	Call	On 16/11/2018	Any day expiry	1,680.44890	1.68045	1,819.45310	1.81945	1,680.449	20.26	0.88	0.00	0	51,000.00
\$ / R	14.72	Call	On 16/11/2018	Any day expiry	700.25500	0.70025	804.85790	0.80486	700.255	22.58	0.54	0.00	0	5,000.00
\$ / R	14.74	Call	On 16/11/2018	Any day expiry	691.61050	0.69161	795.63370	0.79563	691.611	22.62	0.54	0.00	0	5,000.00
\$ / R	14.89	Call	On 16/11/2018	Any day expiry	630.27960	0.63028	729.55910	0.72956	630.280	22.98	0.50	0.00	0	5,000.00
\$ / R	14.89	Put	On 16/11/2018	Any day expiry	707.37960	0.70738	671.25910	0.67126	707.380	22.98	0.50	0.00	0	15,000.00
\$ / R			On 19/11/2018	Any day expiry	14.81880	14.81880	14.95420	14.95420		22.64	0.00	0.00	0	0.00
\$ / R	14.84	Call	On 19/11/2018	Any day expiry	660.82130	0.66082	761.89620	0.76190	660.821	22.74	0.52	0.00	0	10,000.00
\$ / R			On 29/11/2018	Any day expiry	14.83840	14.83840	14.97400	14.97400		22.55	0.00	0.00	0	461.00
\$ / R			On 30/11/2018	Any day expiry	14.84030	14.84030	14.97590	14.97590		22.54	0.00	0.00	0	7,004.00
\$ / R	13.00	Put	On 30/11/2018	Any day expiry	76.28170	0.07628	76.58540	0.07659	76.282	20.18	0.10	0.00	0	500.00
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	232.57460	0.23257	224.31260	0.22431	232.575	20.50	0.23	0.00	0	1,000.00
\$ / R	14.08	Call	On 30/11/2018	Any day expiry	1,086.36950	1.08637	1,209.29030	1.20929	1,086.369	20.84	0.70	0.00	0	500.00
\$ / R	14.25	Put	On 30/11/2018	Any day expiry	397.00330	0.39700	376.83110	0.37683	397.003	21.20	0.34	0.00	0	250.00
\$ / R	14.82	Call	On 30/11/2018	Any day expiry	712.75410	0.71275	813.48370	0.81348	712.754	22.48	0.53	0.00	0	250.00
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	249.67640	0.24968	301.84320	0.30184	249.676	26.69	0.22	0.00	0	500.00
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	180.03920	0.18004	220.90880	0.22091	180.039	27.86	0.17	0.00	0	500.00
\$ / R			On 11/12/2018	Any day expiry	14.86180	14.86180	14.99770	14.99770		22.28	0.00	0.00	0	0.00
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	204.60470	0.20460	197.46130	0.19746	204.605	20.08	0.21	0.00	0	20,000.00
\$ / R	13.86	Put	On 11/12/2018	Any day expiry	266.45540	0.26646	256.51750	0.25652	266.455	20.34	0.25	0.00	0	7,500.00
\$ / R	15.08	Call	On 11/12/2018	Any day expiry	652.42650	0.65243	746.39070	0.74639	652.427	22.78	0.48	0.00	0	7,500.00
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	469.09240	0.46909	545.36340	0.54536	469.092	24.13	0.37	0.00	0	20,000.00
\$ / R			On 14/12/2018	Foreign Exchange Future	14.86770	14.86770	15.00360	15.00360		22.25	0.00	31,251,905.40	2,102	129,749.00
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	11.20230	0.01120	12.06860	0.01207	11.202	21.06	0.02	0.00	0	2,764.00
\$ / R	11.75	Put	On 14/12/2018	Foreign Exchange Future	12.18240	0.01218	13.03590	0.01304	12.182	20.62	0.02	0.00	0	228,616.00
\$ / R	11.90	Put	On 14/12/2018	Foreign Exchange Future	13.68330	0.01368	14.49340	0.01449	13.683	20.02	0.02	0.00	0	11,300.00
\$ / R	12.00	Put	On 14/12/2018	Foreign Exchange Future	16.58640	0.01659	15.56420	0.01556	16.586	20.00	0.03	0.00	0	174,530.00
\$ / R	12.02	Put	On 14/12/2018	Foreign Exchange Future	17.22560	0.01723	16.19320	0.01619	17.226	19.99	0.03	0.00	0	5,500.00
\$ / R	12.10	Put	On 14/12/2018	Foreign Exchange Future	19.99640	0.02000	18.92500	0.01893	19.996	19.97	0.03	0.00	0	8,580.00
\$ / R	12.20	Put	On 14/12/2018	Foreign Exchange Future	23.98100	0.02398	22.87000	0.02287	23.981	19.95	0.03	0.00	0	7,300.00
\$ / R	12.25	Put	On 14/12/2018	Foreign Exchange Future	26.21030	0.02621	25.08440	0.02508	26.210	19.94	0.04	0.00	0	3,300.00
\$ / R	12.38	Put	On 14/12/2018	Foreign Exchange Future	32.83210	0.03283	31.68010	0.03168	32.832	19.91	0.05	0.00	0	39,589.00
\$ / R	12.50	Put	On 14/12/2018	Foreign Exchange Future	40.12200	0.04012	38.96620	0.03897	40.122	19.89	0.05	0.00	0	26,500.00
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	2,407.82200	2.40782	2,542.56620	2.54257	2,407.822	19.89	0.95	0.00	0	228,616.00
\$ / R	12.63	Put	On 14/12/2018	Foreign Exchange Future	49.47020	0.04947	48.33110	0.04833	49.470	19.86	0.07	0.00	0	39,589.00
\$ / R	12.68	Put	On 14/12/2018	Foreign Exchange Future	53.50840	0.05351	52.38070	0.05238	53.508	19.85	0.07	0.00	0	10,000.00
\$ / R	12.75	Put	On 14/12/2018	Foreign Exchange Future	59.60650	0.05961	58.50030	0.05850	59.606	19.83	0.08	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	80.16840	0.08017	79.14200	0.07914	80.168	19.78	0.10	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	86.10090	0.08610	85.09620	0.08510	86.101	19.77	0.10	0.00	0	146,370.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,953.80090	1.95380	2,088.69620	2.08870	1,953.801	19.77	0.90	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	99.00090	0.09900	98.03970	0.09804	99.001	19.75	0.12	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,781.06610	1.78107	1,916.04140	1.91604	1,781.066	19.73	0.87	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	116.42490	0.11642	115.50560	0.11551	116.425	19.72	0.13	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	121.13030	0.12113	120.21800	0.12022	121.130	19.72	0.14	0.00	0	23,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,738.83030	1.73883	1,873.81800	1.87382	1,738.830	19.72	0.86	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	132.67970	0.13268	131.77880	0.13178	132.680	19.70	0.15	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	134.39670	0.13440	133.49440	0.13349	134.397	19.70	0.15	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,577.11720	1.57712	1,709.02540	1.70903	1,577.117	19.82	0.83	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	159.41720	0.15942	155.42540	0.15543	159.417	19.82	0.17	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	171.00870	0.17101	165.30700	0.16531	171.009	19.88	0.18	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,538.70870	1.53871	1,668.90700	1.66891	1,538.709	19.88	0.82	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	195.89050	0.19589	189.09710	0.18910	195.890	20.00	0.20	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	223.08480	0.22308	215.08690	0.21509	223.085	20.13	0.22	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	225.93360	0.22593	217.80850	0.21781	225.934	20.14	0.22	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	237.56950	0.23757	228.92130	0.22892	237.570	20.19	0.23	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,334.24590	1.33425	1,461.09740	1.46110	1,334.246	20.23	0.77	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	249.58880	0.24959	240.40110	0.24040	249.589	20.24	0.24	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	252.65320	0.25265	243.32760	0.24333	252.653	20.25	0.24	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,320.35320	1.32035	1,446.92760	1.44693	1,320.353	20.25	0.76	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,219.24440	1.21924	1,343.61060	1.34361	1,219.244	20.43	0.73	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	319.06890	0.31907	306.74100	0.30674	319.069	20.50	0.28	0.00	0	14,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,186.76890	1.18677	1,310.34100	1.31034	1,186.769	20.50	0.72	0.00	0	20,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	355.96900	0.35597	341.96860	0.34197	355.969	20.62	0.30	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,106.05850	1.10606	1,226.59760	1.22660	1,106.059	20.68	0.69	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	376.75190	0.37675	360.47180	0.36047	376.752	20.73	0.32	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	380.98680	0.38099	364.24300	0.36424	380.987	20.75	0.32	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	398.19920	0.39820	379.56500	0.37956	398.199	20.84	0.33	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	415.82910	0.41583	395.26960	0.39527	415.829	20.92	0.34	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Put	420.30040	0.42030	399.25430	0.39925	420.300	20.95	0.34	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	457.01740	0.45702	434.14560	0.43415	457.017	21.12	0.36	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	994.71740	0.99472	1,107.74560	1.10775	994.717	21.12	0.64	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	466.45430	0.46645	443.11920	0.44312	466.454	21.16	0.36	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	984.15430	0.98415	1,096.71920	1.09672	984.154	21.16	0.64	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	968.50280	0.96850	1,080.36290	1.08036	968.503	21.23	0.63	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	937.88060	0.93788	1,048.31910	1.04832	937.881	21.36	0.62	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	540.45920	0.54046	513.55740	0.51356	540.459	21.49	0.39	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	592.88710	0.59289	563.53600	0.56354	592.887	21.71	0.42	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	860.58710	0.86059	967.13600	0.96714	860.587	21.71	0.58	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	855.96430	0.85596	962.26480	0.96226	855.964	21.73	0.58	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	851.36220	0.85136	957.41710	0.95742	851.362	21.75	0.58	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	631.01660	0.63102	599.92440	0.59992	631.017	21.86	0.43	0.00	0	3,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	815.40820	0.81541	919.46800	0.91947	815.408	21.92	0.56	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	793.69470	0.79369	896.49360	0.89649	793.695	22.03	0.55	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	704.84700	0.70485	670.48560	0.67049	704.847	22.14	0.46	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	772.54700	0.77255	874.08560	0.87409	772.547	22.14	0.54	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	756.03270	0.75603	856.55510	0.85656	756.033	22.23	0.53	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	693.41290	0.69341	789.89000	0.78989	693.413	22.58	0.50	0.00	0	7,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	689.67860	0.68968	785.86500	0.78587	689.679	22.60	0.50	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	660.53160	0.66053	754.40440	0.75440	660.532	22.77	0.48	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	656.97950	0.65698	750.56140	0.75056	656.979	22.79	0.48	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	639.51120	0.63951	731.64620	0.73165	639.511	22.90	0.47	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	954.83050	0.95483	909.61830	0.90962	954.831	23.01	0.54	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	541.60140	0.54160	624.87370	0.62487	541.601	23.57	0.41	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	535.86020	0.53586	618.57570	0.61858	535.860	23.62	0.41	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	527.37690	0.52738	609.25040	0.60925	527.377	23.68	0.40	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	505.46110	0.50546	585.11860	0.58512	505.461	23.86	0.39	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	500.16620	0.50017	579.24630	0.57925	500.166	23.90	0.38	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	477.21870	0.47722	553.60720	0.55361	477.219	24.10	0.37	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	469.83480	0.46983	545.33920	0.54534	469.835	24.17	0.36	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	441.57940	0.44158	513.86640	0.51387	441.579	24.44	0.35	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	428.18360	0.42818	498.92800	0.49893	428.184	24.58	0.34	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	408.96600	0.40897	477.43380	0.47743	408.966	24.78	0.32	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	381.04060	0.38104	446.07730	0.44608	381.041	25.09	0.31	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	307.60010	0.30760	364.92120	0.36492	307.600	25.95	0.25	0.00	0	13,650.00
\$ / R	On 21/12/2018	Any day expiry			14.88130	14.88130	15.01750	15.01750		22.21	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	120.34540	0.12035	117.67380	0.11767	120.345	19.63	0.13	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	137.18620	0.13719	134.32240	0.13432	137.186	19.64	0.15	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	857.16330	0.85716	962.86390	0.96286	857.163	21.68	0.57	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	817.69290	0.81769	921.13340	0.92113	817.693	21.88	0.55	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.90090	14.90090	15.03730	15.03730		21.96	0.00	0.00	0	2,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	96.95110	0.09695	92.49670	0.09250	96.951	19.34	0.11	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	273.36180	0.27336	262.97570	0.26298	273.362	19.94	0.24	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	1,110.00600	1.11001	1,227.37030	1.22737	1,110.006	20.52	0.67	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	442.57720	0.44258	422.11350	0.42211	442.577	20.58	0.34	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	823.35290	0.82335	785.19480	0.78519	823.353	22.08	0.49	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	292.76650	0.29277	346.16240	0.34616	292.767	26.02	0.23	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	217.01890	0.21702	260.11020	0.26011	217.019	27.16	0.18	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.90480	14.90480	15.04120	15.04120		21.93	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.93600	14.93600	15.07290	15.07290		21.84	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	62.91400	0.06291	59.03180	0.05903	62.914	18.62	0.07	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.95940	14.95940	15.09660	15.09660		21.68	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.96140	14.96140	15.09860	15.09860		21.68	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	114.78180	0.11478	106.25500	0.10626	114.782	18.69	0.12	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	485.34250	0.48534	465.17620	0.46518	485.343	20.26	0.33	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	1,128.39940	1.12840	1,240.16840	1.24017	1,128.399	20.53	0.64	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	15.13	Call	803.17200	0.80317	899.79010	0.89979	803.172	22.01	0.50	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.98680	14.98680	15.12430	15.12430		21.64	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			15.01630	15.01630	15.15440	15.15440		21.47	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	127.33910	0.12734	118.97360	0.11897	127.339	18.16	0.12	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	517.64500	0.51764	498.45330	0.49845	517.645	20.01	0.33	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	1,146.91880	1.14692	1,256.60900	1.25661	1,146.919	20.53	0.62	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	838.89920	0.83890	934.57520	0.93458	838.899	21.94	0.49	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.05240	15.05240	15.19100	15.19100		21.34	0.00	150,524.00	10	8,610.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	8.41360	0.00841	8.70220	0.00870	8.414	21.93	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	17.25260	0.01725	19.68260	0.01968	17.253	16.94	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	50.76600	0.05077	46.49210	0.04649	50.766	16.58	0.06	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	55.12860	0.05513	50.58440	0.05058	55.129	16.67	0.06	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	112.57180	0.11257	104.89900	0.10490	112.572	17.53	0.11	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	132.08900	0.13209	123.47720	0.12348	132.089	17.76	0.12	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	249.93090	0.24993	236.38260	0.23638	249.931	18.78	0.20	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	341.68030	0.34168	329.93120	0.32993	341.680	19.23	0.24	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	379.84060	0.37984	366.68460	0.36668	379.841	19.36	0.26	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	394.32620	0.39433	380.64200	0.38064	394.326	19.41	0.27	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	431.96090	0.43196	416.90790	0.41691	431.961	19.53	0.29	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	548.10010	0.54810	528.89350	0.52889	548.100	19.87	0.34	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,309.39960	1.30940	1,428.47690	1.42848	1,309.400	19.90	0.66	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	625.66260	0.62566	599.72150	0.59972	625.663	20.17	0.36	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,218.42430	1.21842	1,330.02270	1.33002	1,218.424	20.24	0.63	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	671.92990	0.67193	643.96920	0.64397	671.930	20.34	0.38	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	831.78490	0.83178	798.15290	0.79815	831.785	20.90	0.43	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	1,006.94760	1.00695	1,109.14930	1.10915	1,006.948	21.16	0.55	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	926.29270	0.92629	1,025.50730	1.02551	926.293	21.54	0.51	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	828.60220	0.82860	921.85320	0.92185	828.602	22.02	0.47	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	825.33310	0.82533	918.35550	0.91836	825.333	22.04	0.47	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	799.69480	0.79969	890.92160	0.89092	799.695	22.17	0.46	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	697.93190	0.69793	781.28850	0.78129	697.932	22.78	0.41	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	535.68950	0.53569	605.11630	0.60512	535.689	24.01	0.33	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	448.19310	0.44819	510.50310	0.51050	448.193	24.73	0.28	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	446.56400	0.44656	508.71310	0.50871	446.564	24.75	0.28	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	385.65940	0.38566	441.68710	0.44169	385.659	25.37	0.25	0.00	0	16,000.00
\$ / R	On 27/03/2019	Any day expiry			15.07040	15.07040	15.20930	15.20930		21.26	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			15.07440	15.07440	15.21340	15.21340		21.25	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	137.23680	0.13724	128.78620	0.12879	137.237	17.64	0.13	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	545.46100	0.54546	527.05310	0.52705	545.461	19.76	0.33	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	1,162.27620	1.16228	1,270.89600	1.27090	1,162.276	20.52	0.60	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	866.59670	0.86660	961.39180	0.96139	866.597	21.88	0.48	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			15.08250	15.08250	15.22150	15.22150		21.27	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.13850	15.13850	15.27840	15.27840		21.09	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	147.27790	0.14728	142.24090	0.14224	147.278	17.18	0.13	0.00	0	3,000.00

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 30/04/2019	Any day expiry	13.49	Call	1,933.23870	1.93324	2,062.00350	2.06200	1,933.239	18.38	0.80	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	572.62720	0.57263	555.05690	0.55506	572.627	19.53	0.33	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	1,176.53580	1.17654	1,284.20440	1.28420	1,176.536	20.52	0.58	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	892.73770	0.89274	986.71820	0.98672	892.738	21.82	0.47	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.20090	15.20090	15.34180	15.34180		20.95	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	161.88440	0.16188	156.75770	0.15676	161.884	17.02	0.13	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	597.30590	0.59731	581.10170	0.58110	597.306	19.36	0.32	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	1,192.29850	1.19230	1,299.65090	1.29965	1,192.299	20.61	0.56	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	917.85500	0.91785	1,011.48990	1.01149	917.855	21.85	0.46	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.20700	15.20700	15.34800	15.34800		20.92	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.22940	15.22940	15.37080	15.37080		20.93	0.00	9,137,640.00	600	19,510.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	18.58280	0.01858	22.60090	0.02260	18.583	19.50	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	48.85170	0.04885	47.03240	0.04703	48.852	15.32	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	115.55610	0.11556	110.02440	0.11002	115.556	16.39	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	163.53670	0.16354	156.87420	0.15687	163.537	16.91	0.13	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	231.16400	0.23116	223.18630	0.22319	231.164	17.50	0.17	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	435.54040	0.43554	426.35160	0.42635	435.540	18.76	0.26	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	454.34090	0.45434	444.39100	0.44439	454.341	18.82	0.26	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,742.71290	1.74271	1,872.59460	1.87259	1,742.713	18.95	0.72	0.00	0	500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,495.71410	1.49571	1,617.86420	1.61786	1,495.714	19.52	0.65	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,416.26460	1.41626	1,533.42170	1.53342	1,416.265	19.76	0.63	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,308.22040	1.30822	1,420.72910	1.42073	1,308.220	20.18	0.60	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	1,030.51420	1.03051	1,130.92620	1.13093	1,030.514	21.38	0.50	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	1,007.19580	1.00720	1,106.11430	1.10611	1,007.196	21.48	0.49	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	950.03470	0.95003	1,045.13930	1.04514	950.035	21.75	0.46	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	914.08830	0.91409	1,006.67390	1.00667	914.088	21.92	0.45	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			15.25790	15.25790	15.39970	15.39970		20.85	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	173.32380	0.17332	164.95260	0.16495	173.324	16.86	0.13	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	617.49900	0.61750	601.74910	0.60175	617.499	19.24	0.32	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,205.07540	1.20508	1,311.53160	1.31153	1,205.075	20.71	0.55	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	937.47010	0.93747	1,030.59890	1.03060	937.470	21.88	0.45	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.26400	15.26400	15.40590	15.40590		20.82	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.26810	15.26810	15.41010	15.41010		20.82	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	306.77090	0.30677	294.84860	0.29485	306.771	17.88	0.20	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	821.72480	0.82172	905.75230	0.90575	821.725	22.55	0.40	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.32510	15.32510	15.46800	15.46800		20.80	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	188.49220	0.18849	178.31880	0.17832	188.492	16.79	0.14	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	639.58090	0.63958	624.14870	0.62415	639.581	19.11	0.31	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,226.69810	1.22670	1,333.88510	1.33389	1,226.698	20.79	0.54	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	965.71920	0.96572	1,058.73830	1.05874	965.719	21.90	0.45	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.32710	15.32710	15.47000	15.47000		20.80	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.35150	15.35150	15.49480	15.49480		20.74	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	755.26600	0.75527	737.03520	0.73704	755.266	19.35	0.34	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	939.11060	0.93911	1,029.18240	1.02918	939.111	22.11	0.43	0.00	0	3,950.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 30/08/2019	Any day expiry			15.38780	15.38780		15.53230	15.53230		20.79	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	198.39450	0.19839		197.90440	0.19790	198.395	16.64	0.14	0.00	0	500.00		
\$ / R	14.25	Put	On 30/08/2019	Any day expiry	659.36860	0.65937		643.93600	0.64394	659.369	19.05	0.31	0.00	0	250.00		
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	1,241.47080	1.24147		1,349.24540	1.34925	1,241.471	20.95	0.53	0.00	0	500.00		
\$ / R	16.33	Call	On 30/08/2019	Any day expiry	988.68490	0.98868		1,080.98250	1.08098	988.685	22.04	0.44	0.00	0	250.00		
\$ / R			On 02/09/2019	Any day expiry	15.39450	15.39450		15.53920	15.53920		20.77	0.00	0.00	0	55.00		
\$ / R			On 16/09/2019	Foreign Exchange Future	15.42580	15.42580		15.57170	15.57170		20.84	0.00	0.00	0	10,138.00		
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	22.36260	0.02236		27.14120	0.02714	22.363	17.78	0.02	0.00	0	1,000.00		
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	104.28350	0.10428		105.32400	0.10532	104.284	15.70	0.08	0.00	0	1,000.00		
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	548.79000	0.54879		537.05000	0.53705	548.790	18.65	0.27	0.00	0	800.00		
\$ / R	15.55	Call	On 16/09/2019	Foreign Exchange Future	1,279.29920	1.27930		1,388.36520	1.38837	1,279.299	20.98	0.53	0.00	0	30,000.00		
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	1,170.72050	1.17072		1,273.39070	1.27339	1,170.721	21.40	0.49	0.00	0	1,000.00		
\$ / R	17.23	Call	On 16/09/2019	Foreign Exchange Future	821.98890	0.82199		900.16480	0.90016	821.989	23.20	0.37	0.00	0	800.00		
\$ / R			On 30/09/2019	Any day expiry	15.45710	15.45710		15.60420	15.60420		20.85	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	215.62560	0.21563		217.25260	0.21725	215.626	16.73	0.14	0.00	0	500.00		
\$ / R	14.25	Put	On 30/09/2019	Any day expiry	679.90960	0.67991		663.85780	0.66386	679.910	19.04	0.31	0.00	0	250.00		
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	1,273.85370	1.27385		1,381.32480	1.38132	1,273.854	21.15	0.52	0.00	0	500.00		
\$ / R	16.50	Call	On 30/09/2019	Any day expiry	1,026.41060	1.02641		1,117.60400	1.11760	1,026.411	22.22	0.44	0.00	0	250.00		
\$ / R			On 02/10/2019	Any day expiry	15.46160	15.46160		15.60890	15.60890		20.86	0.00	0.00	0	55.00		
\$ / R			On 31/10/2019	Any day expiry	15.52640	15.52640		15.67620	15.67620		20.99	0.00	0.00	0	55.00		
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	235.40790	0.23541		235.10210	0.23510	235.408	16.90	0.15	0.00	0	500.00		
\$ / R	14.25	Put	On 31/10/2019	Any day expiry	699.06470	0.69906		682.29260	0.68229	699.065	19.03	0.30	0.00	0	250.00		
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	1,296.99700	1.29700		1,403.10270	1.40310	1,296.997	21.39	0.51	0.00	0	500.00		
\$ / R	16.70	Call	On 31/10/2019	Any day expiry	1,056.39640	1.05640		1,146.51670	1.14652	1,056.396	22.45	0.43	0.00	0	250.00		
\$ / R			On 29/11/2019	Any day expiry	15.59130	15.59130		15.74350	15.74350		21.05	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	251.12350	0.25112		251.82070	0.25182	251.123	16.99	0.15	0.00	0	500.00		
\$ / R	14.25	Put	On 29/11/2019	Any day expiry	716.04890	0.71605		698.65070	0.69865	716.049	19.02	0.30	0.00	0	250.00		
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	1,324.24900	1.32425		1,429.70440	1.42970	1,324.249	21.57	0.50	0.00	0	500.00		
\$ / R	16.87	Call	On 29/11/2019	Any day expiry	1,087.83640	1.08784		1,177.50970	1.17751	1,087.836	22.61	0.43	0.00	0	250.00		
\$ / R			On 02/12/2019	Any day expiry	15.59800	15.59800		15.75050	15.75050		21.03	0.00	0.00	0	55.00		
\$ / R			On 13/12/2019	Foreign Exchange Future	15.62260	15.62260		15.77600	15.77600		21.04	0.00	0.00	0	0.00		
\$ / R	11.89	Put	On 13/12/2019	Foreign Exchange Future	82.53210	0.08253		90.05040	0.09005	82.532	16.35	0.06	0.00	0	1,000.00		
\$ / R	13.66	Put	On 13/12/2019	Foreign Exchange Future	471.52610	0.47153		465.20080	0.46520	471.526	18.09	0.23	0.00	0	1,000.00		
\$ / R	17.38	Call	On 13/12/2019	Foreign Exchange Future	1,004.89950	1.00490		1,087.50680	1.08751	1,004.899	23.20	0.39	0.00	0	1,000.00		
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	664.73450	0.66473		705.16270	0.70516	664.734	27.15	0.26	0.00	0	2,000.00		
\$ / R			On 31/12/2019	Any day expiry	15.66280	15.66280		15.81780	15.81780		21.09	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	264.56070	0.26456		269.11640	0.26912	264.561	17.01	0.15	0.00	0	500.00		
\$ / R	14.25	Put	On 31/12/2019	Any day expiry	732.61240	0.73261		716.00940	0.71601	732.612	19.00	0.30	0.00	0	250.00		
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	1,352.21910	1.35222		1,456.99480	1.45699	1,352.219	21.75	0.50	0.00	0	500.00		
\$ / R	17.05	Call	On 31/12/2019	Any day expiry	1,123.18370	1.12318		1,212.17350	1.21217	1,123.184	22.76	0.43	0.00	0	250.00		
\$ / R			On 02/01/2020	Any day expiry	15.66730	15.66730		15.82240	15.82240		21.10	0.00	0.00	0	55.00		
\$ / R			On 31/01/2020	Any day expiry	15.73210	15.73210		15.88980	15.88980		21.20	0.00	0.00	0	55.00		
\$ / R			On 02/03/2020	Any day expiry	15.80150	15.80150		15.96170	15.96170		21.23	0.00	0.00	0	55.00		
\$ / R			On 02/04/2020	Any day expiry	15.87080	15.87080		16.03370	16.03370		21.27	0.00	0.00	0	55.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/04/2020	Any day expiry		15.93120	15.93120		16.09640	16.09640		21.34	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		16.00720	16.00720		16.17530	16.17530		21.36	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		16.02960	16.02960		16.19850	16.19850		21.40	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		16.13240	16.13240		16.30530	16.30530		21.45	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		16.24890	16.24890		16.42520	16.42520		21.54	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		14.69550	14.69550		14.82940	14.82940		24.05	0.00	0.00	0	365.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		14.86770	14.86770		15.00360	15.00360		22.25	0.00	193,280.10	13	70.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		15.05240	15.05240		15.19100	15.19100		21.34	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		15.22940	15.22940		15.37080	15.37080		20.93	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future		18.77370	18.77370		18.90130	18.90130		22.27	0.00	7,321,743.00	390	197,757.00
£ / R	On 28/09/2018	Any day expiry		18.81040	18.81040		18.93860	18.93860		21.96	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry		18.86720	18.86720		18.99630	18.99630		21.29	0.00	0.00	0	2.00
£ / R	On 14/12/2018	Foreign Exchange Future		19.06760	19.06760		19.19780	19.19780		20.50	0.00	514,825.20	27	21,283.00
£ / R	On 18/03/2019	Foreign Exchange Future		19.39780	19.39780		19.53280	19.53280		19.93	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	517.40830	0.51741	509.47760	0.50948	517.408	19.02	0.28	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	567.24610	0.56725	633.35660	0.63336	567.246	21.89	0.30	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.71330	19.71330		19.85220	19.85220		20.09	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future		20.06160	20.06160		20.20850	20.20850		20.30	0.00	0.00	0	4,645.00
¥ / R	On 23/08/2018	Any day expiry		0.13260	0.13260		0.13380	0.13380		50.20	0.00	0.00	0	0.00
¥ / R	On 06/09/2018	Any day expiry		0.13300	0.13300		0.13420	0.13420		29.91	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.13331	0.13331		0.13448	0.13448		28.03	0.00	0.00	0	6,873.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.13575	0.13575		0.13693	0.13693		25.42	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.13851	0.13851		0.13975	0.13975		23.95	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.14118	0.14118		0.14245	0.14245		23.18	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry		16.79730	16.79730		16.91430	16.91430		23.96	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry		16.81120	16.81120		16.92820	16.92820		23.34	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future		16.83240	16.83240		16.95000	16.95000		23.07	0.00	4,090,273.20	243	97,900.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	2.21310	0.00221	2.66160	0.00266	2.213	31.20	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	4.55310	0.00455	5.46850	0.00547	4.553	26.50	0.01	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	75.11660	0.07512	77.02770	0.07703	75.117	21.09	0.14	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	461.53030	0.46153	564.61350	0.56461	461.530	22.87	0.54	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	20.20560	0.02021	40.57250	0.04057	20.206	29.77	0.04	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry		16.86110	16.86110		16.97890	16.97890		22.62	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future		17.14730	17.14730		17.26750	17.26750		21.07	0.00	120,031.10	7	37,475.00
€ / R	On 18/03/2019	Foreign Exchange Future		17.50270	17.50270		17.62740	17.62740		20.21	0.00	0.00	0	4,711.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,859.12390	1.85912	1,994.09190	1.99409	1,859.124	18.15	0.76	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future		17.84530	17.84530		17.97460	17.97460		19.79	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry		18.08940	18.08940		18.22230	18.22230		19.65	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	416.80740	0.41681	434.09690	0.43410	416.807	17.36	0.22	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	477.49180	0.47749	494.84120	0.49484	477.492	17.39	0.24	0.00	0	31,200.00

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 14/08/2019	Any day expiry	19.65	Call	938.94240		0.93894	1,030.69350	1.03069	938.942		21.48	0.39	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			18.20780		18.20780	18.34350	18.34350			19.82	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.32000		98.32000	98.40000	98.40000				0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			589.75200		589.75200	589.37200	589.37200				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			601.14400		601.14400	600.76100	600.76100				0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			611.14100		611.14100	610.75600	610.75600				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			682.75300		682.75300	681.82900	681.82900				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			695.94100		695.94100	695.00400	695.00400				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			707.51500		707.51500	706.56700	706.56700				0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			618.91700		618.91700	618.31900	618.31900				0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future			630.87200		630.87200	630.26700	630.26700				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			641.36400		641.36400	640.75300	640.75300				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			10.74320		10.74320	10.79890	10.79890			19.57	0.00	0.00	0	11,333.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.87240		10.87240	10.92890	10.92890			17.61	0.00	0.00	0	11,820.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			11.01520		11.01520	11.07430	11.07430			16.86	0.00	0.00	0	510.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			11.15680		11.15680	11.21780	11.21780			16.76	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.39510		11.39510	11.47920	11.47920			18.94	0.00	0.00	0	590.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.55370		11.55370	11.63920	11.63920			18.23	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future			553.00110		553.00110	538.80790	538.80790				0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future			14.81040		14.81040	14.93320	14.93320			23.25	0.00	0.00	0	1,975.00
CHF / R	On 14/12/2018	Foreign Exchange Future			15.10160		15.10160	15.22710	15.22710			21.16	0.00	0.00	0	770.00
CHF / R	On 18/03/2019	Foreign Exchange Future			15.43180		15.43180	15.56160	15.56160			20.58	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.75010		15.75010	15.88420	15.88420			20.33	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future			2.14390		2.14390	2.16150	2.16150			21.27	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			2.16470		2.16470	2.18200	2.18200			19.26	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.18670		2.18670	2.20410	2.20410			18.75	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.20790		2.20790	2.22520	2.22520			18.44	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future			713.52650		713.52650	805.44070	805.44070				0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future			2.26460		2.26460	2.28020	2.28020			21.49	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future			2.30920		2.30920	2.32530	2.32530			19.79	0.00	0.00	0	235.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.35780		2.35780	2.37450	2.37450			19.06	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.40440		2.40440	2.42200	2.42200			19.00	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
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	11.10955	75.08492		11.12116	75.01789				0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.24628	76.53500		11.25822	76.46744				0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.36320	74.01782		11.37543	73.94978				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	11.31144	77.29762		11.31787	77.25546				0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.43950	78.79025		11.44606	78.74807				0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.55437	75.83996		11.56106	75.79770				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	613.66800	613.66800		613.04600	613.04600				0.00	12,273,360.00	2	464.00
GOVI	On 07/02/2019	GOVI	625.52200	625.52200		624.89200	624.89200				0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	635.92400	635.92400		635.28900	635.28900				0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.87300	1.87300		1.89020	1.89020			23.46	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.89780	1.89780		1.91520	1.91520			22.27	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.92390	1.92390		1.94160	1.94160			21.02	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.94860	1.94860		1.96640	1.96640			20.84	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.96661	132.96661		132.97466	132.97466				0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	134.14534	134.14534		134.15503	134.15503				0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	136.40011	136.40011		136.41036	136.41036				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	99.48392	99.48392		99.48945	99.48945				0.00	0.00	0	1,600.00
I2029	On 07/02/2019	Bond Future	101.42404	101.42404		101.43070	101.43070				0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.05633	102.05633		102.06339	102.06339				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	102.48617	102.48617		102.49181	102.49181				0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	104.48493	104.48493		104.49180	104.49180				0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.09658	105.09658		105.10392	105.10392				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 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/11/2018	Bond Future	122.97858		122.97858		123.55117	123.55117			0.00	0.00	0	9,641.00
I2038	On 07/02/2019	Bond Future	123.78573		123.78573		124.37067	124.37067			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	125.86628		125.86628		126.46150	126.46150			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	116.60368		116.60368		116.61013	116.61013			0.00	0.00	0	11,966.00
I2046	On 07/02/2019	Bond Future	118.87771		118.87771		118.88554	118.88554			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	119.19065		119.19065		119.19896	119.19896			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	122.33613		122.33613		122.34252	122.34252			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future	122.95041		122.95041		122.95839	122.95839			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	125.01692		125.01692		125.02546	125.02546			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	253.50300		253.50300		253.66200	253.66200			0.00	0.00	0	742.00
IGOV	On 07/02/2019	Index Future	258.44700		258.44700		258.61200	258.61200			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	262.79300		262.79300		262.96000	262.96000			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	0.14510		0.14510		0.14640	0.14640			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.14500		0.14500		0.14580	0.14580			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.14470		0.14470		0.14480	0.14480			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14440		0.14440		0.14390	0.14390			0.00	0.00	0	1,628.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.73710		1.73710		1.75350	1.75350		20.65	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.76390		1.76390		1.78070	1.78070		18.32	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.79300		1.79300		1.81010	1.81010		18.02	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.82060		1.82060		1.83830	1.83830		17.99	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.72810		9.72810		9.80140	9.80140		21.16	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.84400		9.84400		9.91860	9.91860		19.25	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.97440		9.97440		10.05130	10.05130		18.39	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	10.10430		10.10430		10.18320	10.18320		18.22	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.36320		1.36320		1.36360	1.36360			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.37220		1.37220		1.37280	1.37280			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.38280		1.38280		1.38340	1.38340			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 14/06/2019	Foreign Exchange Future			1.39290		1.39290		1.39360	1.39360			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.27750		1.27750		1.27460	1.27460			0.00	0.00	0	20.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.14540		1.14540		1.14300	1.14300			0.00	0.00	0	240.00
R / ¥	On 23/08/2018	Any day expiry			7.53900		7.53900	0.13262	7.47320	7.47320		24.90	0.00	0.00	0	0.00
R / ¥	On 23/08/2018	Any day expiry	8.27	Call	1.33100		0.00013	0.13262	12.61410	0.00126	1.331	35.12	0.00	0.00	0	13,000.00
R / ¥	On 23/08/2018	Any day expiry	8.35	Call	0.80040		0.00008	0.13262	7.77470	0.00078	0.800	36.77	0.00	0.00	0	20,000.00
R / ¥	On 06/09/2018	Any day expiry			7.51820		7.51820	0.13262	7.45260	7.45260		23.16	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	47.97800		0.00480	0.13262	53.19450	0.00532	47.978	23.37	0.03	0.00	0	25,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.50150		7.50150	0.13262	7.43580	7.43580		22.64	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.08660		111.93456		9.10823	111.80588		7.26	0.00	22,386,912.00	200	65,679.00
R186	On 01/11/2018	Bond Future	7.96	Call	23.17000		0.02317		23.81000	0.02381	23.170	6.52	0.02	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	239.91000		0.23991		237.47000	0.23747	239.910	6.83	0.14	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,071.02000		2.07102		2,178.75000	2.17875	2,071.020	7.19	0.62	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,316.87000		1.31687		1,406.69000	1.40669	1,316.870	7.37	0.46	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.17780		108.79139		9.20035	108.66131		7.48	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	395.36000		0.39536		385.56000	0.38556	395.360	6.64	0.16	0.00	0	210.00
R186	On 02/05/2019	Bond Future			9.26088		110.59977		9.28427	110.46850		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			301.61656		301.61656		301.63523	301.63523			0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future			300.14803		300.14803		300.17039	300.17039			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			305.19274		305.19274		305.21632	305.21632			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			234.98668		234.98668		234.99951	234.99951			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.66522		235.66522		235.68100	235.68100			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.62643		239.62643		239.64296	239.64296			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			8.52300		98.67274		8.53970	98.61447		3.91	0.00	0.00	0	38,294.00
R2023	On 07/02/2019	Bond Future			8.62876		100.57854		8.64650	100.52014		4.11	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.71932		98.32327		8.73803	98.26476		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			9.48632		91.97082		9.50772	91.83514		9.89	0.00	0.00	0	52,011.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 07/02/2019	Bond Future			9.57023		89.73767		9.59235	89.60027		10.39	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.70	Call	554.53000		0.55453		543.14000	0.54314	554.530	9.44	0.18	0.00	0	920.00
R2030	On 07/02/2019	Bond Future	9.40	Call	2,038.05000		2.03805		1,998.92000	1.99892	2,038.050	10.29	0.45	0.00	0	920.00
R2030	On 02/05/2019	Bond Future			9.64795		91.22918		9.67072	91.09026		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			9.66361		90.32562		9.67988	90.21396		11.12	0.00	0.00	0	38,867.00
R2032	On 07/02/2019	Bond Future			9.74920		92.07002		9.76596	91.95705		11.32	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.82416		89.44530		9.84135	89.33125		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			9.79318		94.21267		9.80423	94.12855		11.79	0.00	0.00	0	71,191.00
R2035	On 07/02/2019	Bond Future			9.87961		96.03235		9.89095	95.94748		12.02	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			9.95077		93.13130		9.96234	93.04589		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			9.84348		90.95659		9.85451	90.87211		12.36	0.00	1,910,088.39	21	49,471.00
R2037	On 07/02/2019	Bond Future			9.92283		88.45326		9.93413	88.36802		13.21	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future			9.99499		89.92338		10.00652	89.83754		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			9.91819		94.29729		9.92408	94.24890		12.77	0.00	14,521,782.66	154	24,834.00
R2040	On 01/11/2018	Bond Future	8.50	Call	6.08000		0.00608		7.11000	0.00711	6.080	10.86	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	146.88000		0.14688		156.52000	0.15652	146.880	11.01	0.07	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	230.90000		0.23090		243.31000	0.24331	230.900	11.16	0.10	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	1,655.40000		1.65540		1,676.41000	1.67641	1,655.400	12.47	0.44	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.99707		91.60789		10.00305	91.55948		13.69	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.06860		93.13037		10.07465	93.08202		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			9.94621		91.31541		9.95207	91.26660		13.41	0.00	0.00	0	38,585.00
R2044	On 07/02/2019	Bond Future			10.02228		88.69369		10.02823	88.64483		14.38	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.09110		90.16775		10.09712	90.11891		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
R2048	On 01/11/2018	Bond Future			9.93198		90.38828		9.93781	90.33846		13.87	0.00	0.00	0	97,212.00
R2048	On 07/02/2019	Bond Future			10.00951		92.13401		10.01543	92.08416		14.18	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.07298		89.23157		10.07898	89.18162		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

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
R207	On 01/11/2018	Bond Future		7.74347	101.67870		7.75613	101.66460		0.71	0.00	0.00	0	19,555.00
R207	On 07/02/2019	Bond Future		7.88451	99.99746		7.89987	99.98409		0.70	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		8.10978	101.65972		8.12911	101.64701		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		8.04208	97.90719		8.06486	97.85923		1.90	0.00	0.00	0	28,717.00
R208	On 07/02/2019	Bond Future		8.15305	99.79804		8.17845	99.75012		2.05	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		8.26563	98.05741		8.29384	98.00957		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		9.75579	71.53939		9.76677	71.46859		13.30	0.00	10,015,514.60	140	127,187.00
R209	On 01/11/2018	Bond Future	8.89	Call	108.30000	0.10830	113.47000	0.11347	108.300	11.69	0.07	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	167.91000	0.16791	174.25000	0.17425	167.910	11.83	0.10	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,771.14000	2.77114	2,848.73000	2.84873	2,771.140	12.88	0.66	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,336.01000	1.33601	1,338.67000	1.33867	1,336.010	13.14	0.44	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,507.92000	1.50792	1,574.57000	1.57457	1,507.920	13.41	0.45	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,105.92000	1.10592	1,165.01000	1.16501	1,105.920	13.66	0.36	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,062.56000	1.06256	1,120.65000	1.12065	1,062.560	13.69	0.35	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future		9.83028	72.92101		9.84152	72.84948		13.54	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	744.75000	0.74475	745.19000	0.74519	744.750	12.48	0.22	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,839.72000	1.83972	1,833.14000	1.83314	1,839.720	13.28	0.41	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,788.01000	1.78801	1,836.50000	1.83650	1,788.010	14.23	0.35	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		9.89498	70.98535		9.90644	70.91325		13.75	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future		184.90809	184.90809		185.07475	185.07475			0.00	0.00	0	2,149.00
R210	On 07/02/2019	Bond Future		188.51416	188.51416		188.68606	188.68606			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future		189.12787	189.12787		189.30331	189.30331			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		155.52961	155.52961		155.53972	155.53972			0.00	0.00	0	3,476.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 07/02/2019	Bond Future	156.40773		156.40773	156.41967	156.41967				0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	159.03657		159.03657	159.04917	159.04917				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	9.57229		82.90046	9.58848	82.79977			10.85	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.65767		84.50166	9.67435	84.39981			10.90	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.72816		82.35914	9.74525	82.25636			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	9.90128		70.80833	9.90709	70.76936			14.22	0.00	0.00	0	28,498.00
R214	On 07/02/2019	Bond Future	9.97774		72.17598	9.98364	72.13692			14.51	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	10.04036		70.08192	10.04633	70.04282			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	10.71930		10.71930	10.80660	10.80660			21.33	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.86660		10.86660	10.95690	10.95690			19.47	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	11.03090		11.03090	11.12270	11.12270			18.66	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.18800		11.18800	11.28360	11.28360			18.30	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.33760		2.33760	2.38840	2.38840			44.83	0.00	0.00	0	5,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.21810		2.21810	2.26610	2.26610			35.37	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.10420		2.10420	2.15290	2.15290			31.89	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.01160		2.01160	2.05730	2.05730			30.14	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.40480		1.40480	1.41990	1.41990				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.34900		1.34900	1.36380	1.36380				0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.29250		1.29250	1.30620	1.30620				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.24610		1.24610	1.25930	1.25930				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,877,620,996.65</b>	<b>123,941</b>	<b>7 059 312.00</b>
<b>Grand Total:</b>												<b>1,877,620,996.65</b>	<b>123,941</b>	<b>7 059 312.00</b>