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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 23/08/2018

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 23/08/2018	Any day expiry	14.25200	14.25200		14.29220	14.29220		27.11	0.00	0.00	0	0.00	
\$ / R	On 24/08/2018	Any day expiry	14.29270	14.29270		14.29220	14.29220		26.67	0.00	0.00	0	0.00	
\$ / R	On 24/08/2018	Any day expiry	14.50	Put	231.71360	0.23171	255.69100	0.25569	231.714	31.20	0.81	0.00	0	20,000.00
\$ / R	On 28/08/2018	Any day expiry	14.28890	14.28890		14.29850	14.29850		21.36	0.00	0.00	0	0.00	
\$ / R	On 30/08/2018	Any day expiry	14.29280	14.29280		14.30230	14.30230		22.12	0.00	0.00	0	0.00	
\$ / R	On 30/08/2018	Any day expiry	14.57	Call	82.38760	0.08239	96.26040	0.09626	82.388	23.79	0.29	0.00	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.59	Call	77.84830	0.07785	91.33030	0.09133	77.848	23.91	0.27	0.00	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.74	Call	50.51060	0.05051	61.08210	0.06108	50.511	24.83	0.19	0.00	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.74	Put	497.71060	0.49771	498.78210	0.49878	497.711	24.83	0.81	0.00	0	7,500.00
\$ / R	On 31/08/2018	Any day expiry	14.29470	14.29470		14.30430	14.30430		22.18	0.00	0.00	0	3,299.00	
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	2.02460	0.00202	3.12990	0.00313	2.025	27.82	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	661.07820	0.66108	669.93880	0.66994	661.078	22.10	0.92	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	33.11700	0.03312	33.38230	0.03338	33.117	22.12	0.14	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	14.25	Put	165.40800	0.16541	172.61960	0.17262	165.408	22.17	0.46	0.00	0	250.00
\$ / R	On 31/08/2018	Any day expiry	14.42	Call	137.99740	0.13800	153.96760	0.15397	137.997	22.91	0.41	0.00	0	250.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	2.18250	0.00218	3.31820	0.00332	2.183	32.97	0.01	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	16.57	Call	0.79250	0.00079	1.31990	0.00132	0.793	36.51	0.00	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			14.30060	14.30060	14.31000	14.31000		20.97	0.00	0.00	0	197.00
\$ / R	On 06/09/2018	Any day expiry			14.30630	14.30630	14.31580	14.31580		21.29	0.00	0.00	0	300.00
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	11.73230	0.01173	14.46310	0.01446	11.732	19.83	0.05	0.00	0	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	11.99200	0.01199	14.81170	0.01481	11.992	19.74	0.05	0.00	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry			14.30820	14.30820	14.31770	14.31770		21.35	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	4.83500	0.00484	5.15990	0.00516	4.835	24.74	0.02	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	6.99580	0.00700	7.79600	0.00780	6.996	23.05	0.03	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	999.50150	0.99950	1,010.84120	1.01084	999.501	21.02	0.96	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	873.28360	0.87328	885.55570	0.88556	873.284	19.87	0.94	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	561.35550	0.56136	576.89630	0.57690	561.356	19.35	0.83	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	485.77380	0.48577	501.85480	0.50185	485.774	19.75	0.77	0.00	0	600.00
\$ / R	On 13/09/2018	Any day expiry			14.31950	14.31950	14.32910	14.32910		21.00	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	20.65650	0.02066	21.80910	0.02181	20.657	20.70	0.07	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.32710	14.32710	14.33680	14.33680		20.92	0.00	1,393,253,166.60	97,246	510,052.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.21700	0.00022	0.31520	0.00032	0.217	27.04	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	0.22490	0.00022	0.32870	0.00033	0.225	26.92	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	0.29520	0.00030	0.41020	0.00041	0.295	26.53	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	0.44280	0.00044	0.57210	0.00057	0.443	25.94	0.00	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	0.57950	0.00058	0.71480	0.00071	0.580	25.54	0.00	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	0.66260	0.00066	0.79910	0.00080	0.663	25.35	0.00	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	0.86550	0.00087	0.99940	0.00100	0.865	24.95	0.00	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	1.67870	0.00168	1.75400	0.00175	1.679	23.97	0.01	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,078.77870	2.07878	2,088.55400	2.08855	2,078.779	23.97	0.99	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	1.91470	0.00191	1.96420	0.00196	1.915	23.77	0.01	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	2.36150	0.00236	2.35500	0.00236	2.362	23.45	0.01	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,830.32940	1.83033	1,839.89540	1.83990	1,830.329	22.98	0.99	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	3.22940	0.00323	3.09540	0.00310	3.229	22.98	0.01	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	3.97400	0.00397	3.71710	0.00372	3.974	22.66	0.01	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	4.29440	0.00429	3.98170	0.00398	4.294	22.55	0.01	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	4.76130	0.00476	4.36470	0.00436	4.761	22.39	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,563.57810	1.56358	1,572.55440	1.57255	1,563.578	21.91	0.98	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	6.99380	0.00699	6.16740	0.00617	6.994	21.80	0.02	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,534.09380	1.53409	1,542.96740	1.54297	1,534.094	21.80	0.98	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	7.94300	0.00794	6.92360	0.00692	7.943	21.60	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	11.79960	0.01180	10.65980	0.01066	11.800	21.07	0.04	0.00	0	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,338.89960	1.33890	1,347.45980	1.34746	1,338.900	21.07	0.96	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	15.37630	0.01538	14.47860	0.01448	15.376	20.75	0.05	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	19.94620	0.01995	19.46760	0.01947	19.946	20.42	0.06	0.00	0	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	1,147.04620	1.14705	1,156.26760	1.15627	1,147.046	20.42	0.94	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	20.99960	0.02100	20.63020	0.02063	21.000	20.35	0.06	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,099.77710	1.09978	1,109.28870	1.10929	1,099.777	20.25	0.93	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	22.67710	0.02268	22.48870	0.02249	22.677	20.25	0.07	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	1,052.85020	1.05285	1,062.71220	1.06271	1,052.850	20.09	0.93	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 17/09/2018	Foreign Exchange Future	13.50	Call	869.35800	0.86936	881.32470	0.88132	869.358	19.43	0.88	18,961,113.44	1,500	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	53.68500	0.05369	57.47570	0.05748	53.685	19.11	0.14	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	780.78500	0.78079	794.27570	0.79428	780.785	19.11	0.86	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	737.49110	0.73749	751.86270	0.75186	737.491	18.94	0.84	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.66	Call	729.47660	0.72948	743.90410	0.74390	729.477	18.97	0.84	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	486.70800	0.48671	502.24420	0.50224	486.708	19.93	0.68	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	159.60800	0.15961	165.44420	0.16544	159.608	19.93	0.32	2,280,745.50	500	12,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	372.99100	0.37299	388.26200	0.38826	372.991	20.50	0.58	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	245.23730	0.24524	258.89390	0.25889	245.237	21.56	0.43	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	185.08580	0.18509	197.16930	0.19717	185.086	22.41	0.34	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	793.93460	0.79393	793.80360	0.79380	793.935	23.68	0.76	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	121.03460	0.12103	130.60360	0.13060	121.035	23.68	0.24	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	27.90070	0.02790	31.35390	0.03135	27.901	26.81	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	24.70740	0.02471	27.79120	0.02779	24.707	26.94	0.06	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	20.74980	0.02075	23.36180	0.02336	20.750	27.11	0.05	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	15.94160	0.01594	17.95860	0.01796	15.942	27.38	0.04	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			14.34220	14.34220	14.35210	14.35210		20.80	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			14.34780	14.34780	14.35780	14.35780		20.88	0.00	0.00	0	2,863.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	15.68250	0.01568	14.50340	0.01450	15.683	18.77	0.04	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	699.29670	0.69930	711.90810	0.71191	699.297	19.49	0.76	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	137.56960	0.13757	140.22420	0.14022	137.570	19.53	0.25	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	322.71570	0.32272	325.68530	0.32569	322.716	20.63	0.45	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	301.73690	0.30174	313.64430	0.31364	301.737	21.57	0.44	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	40.30300	0.04030	43.19580	0.04320	40.303	26.93	0.08	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	20.35880	0.02036	21.90660	0.02191	20.359	28.15	0.04	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			14.35540	14.35540	14.36540	14.36540		20.69	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			14.37440	14.37440	14.38430	14.38430		20.61	0.00	0.00	0	0.00
\$ / R	On 17/10/2018	Any day expiry			14.38390	14.38390	14.39380	14.39380		20.67	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			14.39340	14.39340	14.40330	14.40330		20.57	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	61.83570	0.06184	61.99510	0.06200	61.836	18.34	0.11	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	674.82550	0.67483	684.76220	0.68476	674.826	19.65	0.65	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			14.39900	14.39900	14.40900	14.40900		20.62	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.40660	14.40660	14.41670	14.41670		20.54	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.41040	14.41040	14.42060	14.42060		20.59	0.00	0.00	0	3,815.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	48.86000	0.04886	48.66950	0.04867	48.860	18.18	0.09	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	226.84570	0.22685	226.29640	0.22630	226.846	19.23	0.29	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	757.76130	0.75776	767.36890	0.76737	757.761	19.53	0.67	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	427.03940	0.42704	426.26510	0.42627	427.039	20.25	0.43	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	418.00220	0.41800	426.49160	0.42649	418.002	21.33	0.44	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	100.94680	0.10095	103.68190	0.10368	100.947	25.97	0.13	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	66.82360	0.06682	68.58180	0.06858	66.824	27.21	0.09	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.41230	14.41230	14.42250	14.42250		20.60	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			14.41990	14.41990	14.43020	14.43020		20.53	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	12.37170	0.01237	11.95350	0.01195	12.372	21.84	0.02	0.00	0	1,880.00

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	13.86	Put	260.59210	0.26059	258.99340	0.25899	260.592	19.32	0.31	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	88.23810	0.08824	90.02390	0.09002	88.238	26.59	0.11	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.43510	14.43510	14.44560	14.44560		20.63	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			14.44080	14.44080	14.45140	14.45140		20.68	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	3.86000	0.00386	3.81640	0.00382	3.860	24.68	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	10.71060	0.01071	10.45000	0.01045	10.711	21.76	0.02	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,325.19730	1.32520	1,335.37820	1.33538	1,325.197	18.48	0.85	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	470.48300	0.47048	477.46060	0.47746	470.483	21.38	0.45	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	463.83380	0.46383	470.74400	0.47074	463.834	21.43	0.44	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	416.95370	0.41695	423.36020	0.42336	416.954	21.82	0.41	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	866.15370	0.86615	861.96020	0.86196	866.154	21.82	0.59	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.44650	14.44650	14.45720	14.45720		20.60	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	442.13710	0.44214	448.54310	0.44854	442.137	21.59	0.42	0.00	0	10,000.00
\$ / R	On 23/11/2018	Any day expiry			14.45410	14.45410	14.46490	14.46490		20.63	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	533.50430	0.53350	539.95480	0.53995	533.504	21.06	0.48	70,841,492.88	10,200	20,400.00
\$ / R	On 29/11/2018	Any day expiry			14.46550	14.46550	14.47640	14.47640		20.51	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.46740	14.46740	14.47830	14.47830		20.51	0.00	0.00	0	7,004.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	83.01640	0.08302	84.85090	0.08485	83.016	18.12	0.12	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	288.44350	0.28844	285.92070	0.28592	288.443	19.08	0.30	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	797.94290	0.79794	805.87090	0.80587	797.943	19.70	0.62	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	496.14510	0.49615	492.90680	0.49291	496.145	20.07	0.42	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	489.99420	0.48999	496.06330	0.49606	489.994	21.41	0.44	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	151.56200	0.15156	152.48850	0.15249	151.562	25.76	0.16	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	106.68470	0.10668	106.78300	0.10678	106.685	27.01	0.11	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.48840	14.48840	14.49920	14.49920		20.43	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	251.45560	0.25146	250.50310	0.25050	251.456	18.71	0.26	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	328.38610	0.32839	326.96520	0.32697	328.386	19.02	0.32	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	448.26610	0.44827	453.96400	0.45396	448.266	21.79	0.39	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	311.55060	0.31155	315.22100	0.31522	311.551	23.25	0.29	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.49420	14.49420	14.50490	14.50490		20.42	0.00	139,506,675.00	9,625	274,278.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	13.09110	0.01309	12.90320	0.01290	13.091	19.96	0.02	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	15.69840	0.01570	15.50290	0.01550	15.698	19.81	0.03	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	20.00190	0.02000	19.79970	0.01980	20.002	19.60	0.03	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	23.42670	0.02343	23.22310	0.02322	23.427	19.46	0.04	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	24.17090	0.02417	23.96740	0.02397	24.171	19.43	0.04	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	27.36220	0.02736	27.16100	0.02716	27.362	19.32	0.04	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	31.87310	0.03187	31.67700	0.03168	31.873	19.19	0.05	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	34.36580	0.03437	34.17340	0.03417	34.366	19.12	0.05	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	41.66510	0.04167	41.48850	0.04149	41.665	18.94	0.06	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	49.57300	0.04957	49.41870	0.04942	49.573	18.77	0.07	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,043.77300	2.04377	2,054.31870	2.05432	2,043.773	18.77	0.93	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	59.58560	0.05959	59.46260	0.05946	59.586	18.59	0.08	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	63.87800	0.06388	63.76970	0.06377	63.878	18.52	0.09	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	70.33540	0.07034	70.24850	0.07025	70.335	18.42	0.10	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	91.95990	0.09196	91.94950	0.09195	91.960	18.15	0.12	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	98.17500	0.09818	98.18520	0.09819	98.175	18.08	0.13	0.00	0	146,370.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,592.37500	1.59238	1,603.08520	1.60309	1,592.375	18.08	0.87	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	104.74040	0.10474	0.00000	0.00000	104.740	18.01	0.14	2,968,274.70	1,500	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	114.01960	0.11402	114.01030	0.11401	114.020	18.07	0.15	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,428.50440	1.42850	1,439.09170	1.43909	1,428.504	18.19	0.84	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	138.64520	0.13865	138.51140	0.13851	138.645	18.21	0.17	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	145.33890	0.14534	145.16700	0.14517	145.339	18.25	0.17	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,389.53890	1.38954	1,400.06700	1.40007	1,389.539	18.25	0.83	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	161.81550	0.16182	161.55420	0.16155	161.815	18.33	0.19	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	164.27040	0.16427	163.99520	0.16400	164.270	18.34	0.19	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,239.90870	1.23991	1,250.15100	1.25015	1,239.909	18.48	0.78	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	195.70870	0.19571	195.25100	0.19525	195.709	18.48	0.22	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	209.91250	0.20991	209.37250	0.20937	209.913	18.54	0.23	0.00	0	30,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,204.11250	1.20411	1,214.27250	1.21427	1,204.113	18.54	0.77	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	240.31880	0.24032	239.59720	0.23960	240.319	18.66	0.25	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	273.43010	0.27343	272.50510	0.27251	273.430	18.77	0.28	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	276.89300	0.27689	275.94660	0.27595	276.893	18.79	0.28	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	291.01380	0.29101	289.98010	0.28998	291.014	18.83	0.29	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,016.09240	1.01609	1,025.69420	1.02569	1,016.092	18.87	0.70	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	305.57560	0.30558	304.45180	0.30445	305.576	18.88	0.30	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	309.29500	0.30930	308.15110	0.30815	309.295	18.89	0.30	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,003.49500	1.00350	1,013.05110	1.01305	1,003.495	18.89	0.70	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	916.92020	0.91692	926.10090	0.92610	916.920	19.22	0.66	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	395.32640	0.39533	393.67710	0.39368	395.326	19.33	0.35	0.00	0	34,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	889.52640	0.88953	898.57710	0.89858	889.526	19.33	0.65	0.00	0	20,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	442.70420	0.44270	440.78320	0.44078	442.704	19.55	0.38	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	452.51960	0.45252	450.54310	0.45054	452.520	19.59	0.38	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	821.66950	0.82167	830.36660	0.83037	821.669	19.61	0.61	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	467.45320	0.46745	465.39420	0.46539	467.453	19.66	0.39	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	472.48690	0.47249	470.39810	0.47040	472.487	19.68	0.39	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	787.10190	0.78710	795.59960	0.79560	787.102	19.76	0.60	8,600,493.46	1,000	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	492.90190	0.49290	490.69960	0.49070	492.902	19.76	0.40	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	513.75640	0.51376	511.43610	0.51144	513.756	19.85	0.41	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	763.23730	0.76324	771.58970	0.77159	763.237	19.87	0.58	8,467,501.20	1,000	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Put	519.03730	0.51904	516.68970	0.51669	519.037	19.87	0.42	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	562.25350	0.56225	559.67280	0.55967	562.253	20.05	0.44	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	726.45350	0.72645	734.57280	0.73457	726.454	20.05	0.56	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	573.32190	0.57332	570.68230	0.57068	573.322	20.09	0.44	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	717.52190	0.71752	725.58230	0.72558	717.522	20.09	0.56	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	704.32020	0.70432	712.29360	0.71229	704.320	20.16	0.55	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	678.61500	0.67862	686.41050	0.68641	678.615	20.29	0.54	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	653.81710	0.65382	661.43400	0.66143	653.817	20.42	0.52	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	659.61710	0.65962	656.53400	0.65653	659.617	20.42	0.48	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	14.60	Put	720.65990	0.72066	717.25450	0.71725	720.660	20.65	0.50	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	614.85990	0.61486	622.15450	0.62215	614.860	20.65	0.50	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	611.09520	0.61110	618.35840	0.61836	611.095	20.67	0.50	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	607.35390	0.60735	614.58580	0.61459	607.354	20.70	0.49	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	588.99570	0.58900	596.06810	0.59607	588.996	20.81	0.48	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	764.79570	0.76480	761.16810	0.76117	764.796	20.81	0.52	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	578.25840	0.57826	585.23080	0.58523	578.258	20.88	0.47	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	560.80530	0.56081	567.61910	0.56762	560.805	21.00	0.46	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	849.69960	0.84970	845.65560	0.84566	849.700	21.11	0.55	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	543.89960	0.54390	550.55560	0.55056	543.900	21.11	0.45	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	530.76280	0.53076	537.29280	0.53729	530.763	21.20	0.44	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	481.47650	0.48148	487.51070	0.48751	481.477	21.57	0.41	0.00	0	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	478.56310	0.47856	484.56440	0.48456	478.563	21.60	0.41	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	455.93360	0.45593	461.69380	0.46169	455.934	21.78	0.39	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	453.18730	0.45319	458.91840	0.45892	453.187	21.81	0.39	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	439.72430	0.43972	445.30820	0.44531	439.724	21.92	0.38	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,132.50200	1.13250	1,127.23780	1.12724	1,132.502	22.04	0.63	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	385.81360	0.38581	390.67130	0.39067	385.814	22.44	0.34	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	366.04320	0.36604	370.58300	0.37058	366.043	22.65	0.33	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	361.81090	0.36181	366.28280	0.36628	361.811	22.70	0.32	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	357.63520	0.35764	362.03680	0.36204	357.635	22.75	0.32	16,233,860.99	3,500	4,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	355.56690	0.35557	359.93510	0.35994	355.567	22.77	0.32	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	339.52100	0.33952	343.62350	0.34362	339.521	22.97	0.31	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	335.64350	0.33564	339.67890	0.33968	335.643	23.01	0.30	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	318.82380	0.31882	322.57390	0.32257	318.824	23.23	0.29	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	313.44030	0.31344	317.09870	0.31710	313.440	23.30	0.29	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	292.96260	0.29296	296.26170	0.29626	292.963	23.59	0.27	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	283.32800	0.28333	286.45520	0.28646	283.328	23.73	0.26	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	269.01000	0.26901	271.90290	0.27190	269.010	23.92	0.25	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	247.69220	0.24769	250.24960	0.25025	247.692	24.20	0.23	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	194.41310	0.19441	196.11520	0.19612	194.413	25.01	0.19	0.00	0	13,650.00
\$ / R	On 21/12/2018	Any day expiry			14.50750	14.50750	14.51820	14.51820		20.31	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	141.57650	0.14158	141.72010	0.14172	141.576	18.10	0.17	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	164.77690	0.16478	164.79890	0.16480	164.777	18.22	0.19	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	615.54760	0.61555	622.89730	0.62290	615.548	20.67	0.49	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	583.42420	0.58342	590.49490	0.59049	583.424	20.87	0.47	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.52660	14.52660	14.53720	14.53720		20.22	0.00	0.00	0	2,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	113.52340	0.11352	113.89420	0.11389	113.523	17.91	0.14	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	330.68440	0.33068	330.02860	0.33003	330.684	18.65	0.30	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	832.21700	0.83222	841.09030	0.84109	832.217	19.52	0.60	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	541.35660	0.54136	539.54630	0.53955	541.357	19.59	0.41	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	977.25500	0.97725	973.34890	0.97335	977.255	21.11	0.57	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	187.96980	0.18797	189.69370	0.18969	187.970	25.13	0.17	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	138.99770	0.13900	139.71830	0.13972	138.998	26.46	0.13	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 02/01/2019	Any day expiry		14.53050	14.53050		14.54100	14.54100		20.20	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry		14.56100	14.56100		14.57140	14.57140		20.07	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	81.32200	0.08132	81.56580	0.08157	81.322	17.86	0.10	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry		14.58390	14.58390		14.59420	14.59420		20.05	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry		14.58580	14.58580		14.59610	14.59610		20.04	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	140.30310	0.14030	141.34000	0.14134	140.303	17.71	0.15	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	582.67650	0.58268	581.94590	0.58195	582.677	19.34	0.40	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	859.10210	0.85910	868.30020	0.86830	859.102	19.60	0.57	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	585.38190	0.58538	592.55330	0.59255	585.382	21.08	0.42	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry		14.61070	14.61070		14.62080	14.62080		19.95	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry		14.63930	14.63930		14.64950	14.64950		19.93	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	161.82240	0.16182	162.96670	0.16297	161.822	17.54	0.16	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	614.49630	0.61450	614.12560	0.61413	614.496	19.16	0.40	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	884.20500	0.88421	893.24550	0.89325	884.205	19.68	0.55	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	622.84540	0.62285	630.10570	0.63011	622.845	21.07	0.42	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future		14.67400	14.67400		14.68450	14.68450		19.80	0.00	146,740.00	10	8,595.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	8.57110	0.00857	8.97920	0.00898	8.571	20.87	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	19.76330	0.01976	17.63080	0.01763	19.763	16.00	0.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	79.90940	0.07991	77.27300	0.07727	79.909	16.79	0.09	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	85.22410	0.08522	82.69370	0.08269	85.224	16.83	0.09	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	151.21750	0.15122	150.53720	0.15054	151.218	17.26	0.15	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	172.63800	0.17264	172.67660	0.17268	172.638	17.37	0.16	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	297.69400	0.29769	299.79070	0.29979	297.694	17.87	0.24	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	400.03820	0.40004	401.82850	0.40183	400.038	18.20	0.29	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	443.69710	0.44370	445.32490	0.44532	443.697	18.32	0.31	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	460.23300	0.46023	461.79100	0.46179	460.233	18.36	0.32	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	506.31670	0.50632	506.05600	0.50606	506.317	18.56	0.34	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	647.40690	0.64741	646.35840	0.64636	647.407	19.09	0.40	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,032.14230	1.03214	1,041.53550	1.04154	1,032.142	19.13	0.60	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	735.64840	0.73565	734.11180	0.73411	735.648	19.40	0.43	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	952.53260	0.95253	961.37020	0.96137	952.533	19.47	0.57	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	787.58930	0.78759	785.77160	0.78577	787.589	19.57	0.44	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	964.48300	0.96448	962.18990	0.96219	964.483	20.10	0.50	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	768.93810	0.76894	776.84370	0.77684	768.938	20.35	0.48	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	700.70940	0.70071	708.16990	0.70817	700.709	20.72	0.45	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	620.29110	0.62029	627.00940	0.62701	620.291	21.21	0.40	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	617.64440	0.61764	624.34310	0.62434	617.644	21.23	0.40	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	596.97650	0.59698	603.48080	0.60348	596.977	21.38	0.39	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	515.80800	0.51581	521.49740	0.52150	515.808	22.02	0.35	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	384.57400	0.38457	388.72520	0.38873	384.574	23.19	0.27	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	317.58420	0.31758	320.35910	0.32036	317.584	23.94	0.23	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	316.35300	0.31635	319.10000	0.31910	316.353	23.96	0.23	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	270.65220	0.27065	272.41490	0.27241	270.652	24.60	0.20	0.00	0	16,000.00
\$ / R	On 27/03/2019	Any day expiry		14.69130	14.69130		14.70210	14.70210		19.83	0.00	0.00	0	4,414.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 29/03/2019	Any day expiry			14.69520	14.69520	14.70600	14.70600	19.83	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	178.26920	0.17827	178.26920	0.17827	179.62070	0.17962	178.269	17.25	0.16	0.00	0	500.00
\$ / R	14.25	Put	On 29/03/2019	Any day expiry	641.39900	0.64140	641.39900	0.64140	641.21360	0.64121	641.399	18.97	0.39	0.00	0	250.00
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	906.72170	0.90672	906.72170	0.90672	915.63070	0.91563	906.722	19.77	0.53	0.00	0	500.00
\$ / R	15.43	Call	On 29/03/2019	Any day expiry	654.72700	0.65473	654.72700	0.65473	661.39270	0.66139	654.727	21.10	0.41	0.00	0	250.00
\$ / R			On 02/04/2019	Any day expiry	14.70290	14.70290	14.70290	14.71380	14.71380	14.71380	19.79	0.00	0.00	0	55.00	
\$ / R			On 30/04/2019	Any day expiry	14.75680	14.75680	14.75680	14.76830	14.76830	14.76830	19.70	0.00	0.00	0	1,280.00	
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	193.23190	0.19323	193.23190	0.19323	194.57910	0.19458	193.232	16.94	0.17	0.00	0	3,000.00
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	1,608.16290	1.60816	1,608.16290	1.60816	1,622.07210	1.62207	1,608.163	17.71	0.75	0.00	0	2,500.00
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	666.28800	0.66629	666.28800	0.66629	666.29760	0.66630	666.288	18.75	0.38	0.00	0	250.00
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	927.46050	0.92746	927.46050	0.92746	936.14740	0.93615	927.461	19.84	0.52	0.00	0	500.00
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	685.18470	0.68518	685.18470	0.68518	691.20960	0.69121	685.185	21.13	0.41	0.00	0	250.00
\$ / R			On 31/05/2019	Any day expiry	14.81650	14.81650	14.81650	14.82880	14.82880	14.82880	19.64	0.00	0.00	0	55.00	
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	207.57330	0.20757	207.57330	0.20757	204.58780	0.20459	207.573	16.73	0.17	0.00	0	500.00
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	689.85370	0.68985	689.85370	0.68985	688.51850	0.68852	689.854	18.62	0.37	0.00	0	250.00
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	947.24830	0.94725	947.24830	0.94725	954.59640	0.95460	947.248	19.97	0.51	0.00	0	500.00
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	713.46420	0.71346	713.46420	0.71346	717.93930	0.71794	713.464	21.21	0.40	0.00	0	250.00
\$ / R			On 03/06/2019	Any day expiry	14.82240	14.82240	14.82240	14.83470	14.83470	14.83470	19.61	0.00	0.00	0	0.00	
\$ / R			On 14/06/2019	Foreign Exchange Future	14.84380	14.84380	14.84380	14.85640	14.85640	14.85640	19.65	0.00	19,296,940.00	1,300	20,510.00	
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	18.22070	0.01822	18.22070	0.01822	17.62130	0.01762	18.221	18.37	0.02	0.00	0	1,000.00
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	60.56190	0.06056	60.56190	0.06056	59.75960	0.05976	60.562	14.70	0.07	0.00	0	1,000.00
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	144.83920	0.14484	144.83920	0.14484	144.88300	0.14488	144.839	15.91	0.13	0.00	0	1,000.00
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	204.55220	0.20455	204.55220	0.20455	205.36580	0.20537	204.552	16.49	0.16	0.00	0	911.00
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	287.50830	0.28751	287.50830	0.28751	289.43270	0.28943	287.508	17.16	0.21	0.00	0	30,000.00
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	503.35300	0.50335	503.35300	0.50335	504.61470	0.50461	503.353	17.98	0.30	0.00	0	25,000.00
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	524.22870	0.52423	524.22870	0.52423	525.33440	0.52533	524.229	18.03	0.31	0.00	0	6,250.00
\$ / R	13.98	Call	On 14/06/2019	Foreign Exchange Future	1,431.21360	1.43121	1,431.21360	1.43121	1,444.58660	1.44459	1,431.214	18.15	0.67	0.00	0	500.00
\$ / R	14.42	Call	On 14/06/2019	Foreign Exchange Future	1,215.06250	1.21506	1,215.06250	1.21506	1,226.13300	1.22613	1,215.063	18.87	0.60	0.00	0	30.00
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	1,146.94420	1.14694	1,146.94420	1.14694	1,157.01820	1.15702	1,146.944	19.16	0.58	0.00	0	1,000.00
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	1,053.01990	1.05302	1,053.01990	1.05302	1,061.56280	1.06156	1,053.020	19.60	0.54	0.00	0	30,000.00
\$ / R	15.55	Call	On 14/06/2019	Foreign Exchange Future	810.38150	0.81038	810.38150	0.81038	815.73520	0.81574	810.381	20.74	0.44	0.00	0	25,000.00
\$ / R	15.62	Call	On 14/06/2019	Foreign Exchange Future	790.82680	0.79083	790.82680	0.79083	795.89700	0.79590	790.827	20.85	0.43	0.00	0	6,250.00
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future	743.45760	0.74346	743.45760	0.74346	747.84790	0.74785	743.458	21.14	0.41	0.00	0	1,000.00
\$ / R	15.92	Call	On 14/06/2019	Foreign Exchange Future	713.86430	0.71386	713.86430	0.71386	717.81560	0.71782	713.864	21.33	0.39	0.00	0	911.00
\$ / R			On 28/06/2019	Any day expiry	14.87120	14.87120	14.87120	14.88390	14.88390	14.88390	19.60	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 28/06/2019	Any day expiry	216.72780	0.21673	216.72780	0.21673	215.05320	0.21505	216.728	16.49	0.17	0.00	0	500.00
\$ / R	14.25	Put	On 28/06/2019	Any day expiry	708.24550	0.70825	708.24550	0.70825	707.39220	0.70739	708.246	18.51	0.37	0.00	0	250.00
\$ / R	15.17	Call	On 28/06/2019	Any day expiry	962.76320	0.96276	962.76320	0.96276	969.74930	0.96975	962.763	20.08	0.49	0.00	0	500.00
\$ / R	15.96	Call	On 28/06/2019	Any day expiry	736.14950	0.73615	736.14950	0.73615	739.89790	0.73990	736.149	21.30	0.40	0.00	0	250.00
\$ / R			On 01/07/2019	Any day expiry	14.87700	14.87700	14.87700	14.88980	14.88980	14.88980	19.64	0.00	0.00	0	55.00	
\$ / R			On 03/07/2019	Any day expiry	14.88090	14.88090	14.88090	14.89370	14.89370	14.89370	19.65	0.00	0.00	0	0.00	
\$ / R	13.45	Put	On 03/07/2019	Any day expiry	372.91490	0.37291	372.91490	0.37291	374.60200	0.37460	372.915	17.51	0.24	0.00	0	39,250.00
\$ / R	16.44	Call	On 03/07/2019	Any day expiry	641.54930	0.64155	641.54930	0.64155	643.50950	0.64351	641.549	22.01	0.35	0.00	0	39,250.00
\$ / R			On 31/07/2019	Any day expiry	14.93560	14.93560	14.93560	14.94870	14.94870	14.94870	19.61	0.00	0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	222.44700	0.22245	227.29370	0.22729	222.447	16.13	0.17	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	727.53500	0.72754	727.80030	0.72780	727.535	18.38	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	986.69690	0.98670	993.19570	0.99320	986.697	20.18	0.48	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	766.28360	0.76628	769.26590	0.76927	766.284	21.37	0.39	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.93750	14.93750	14.95070	14.95070		19.61	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.96100	14.96100	14.97430	14.97430		19.56	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	860.36420	0.86036	859.10110	0.85910	860.364	18.74	0.39	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	746.60230	0.74660	748.70770	0.74871	746.602	21.60	0.38	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			14.99480	14.99480	15.00850	15.00850		19.62	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	227.87800	0.22788	240.49450	0.24049	227.878	15.87	0.17	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	745.62010	0.74562	745.72310	0.74572	745.620	18.32	0.36	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,003.01700	1.00302	1,008.91430	1.00891	1,003.017	20.35	0.47	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	789.25650	0.78926	791.62580	0.79163	789.256	21.51	0.39	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.00120	15.00120	15.01490	15.01490		19.61	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.03150	15.03150	15.04510	15.04510		19.69	0.00	0.00	0	10,138.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	24.50690	0.02451	24.36560	0.02437	24.507	17.07	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	109.26770	0.10927	122.48780	0.12249	109.268	14.56	0.10	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	625.12840	0.62513	624.54370	0.62454	625.128	18.01	0.31	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,038.42320	1.03842	1,043.39140	1.04339	1,038.423	20.38	0.48	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	945.18160	0.94518	948.81430	0.94881	945.182	20.83	0.44	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	651.39630	0.65140	650.01690	0.65002	651.396	22.69	0.32	0.00	0	800.00
\$ / R	On 30/09/2019	Any day expiry			15.06170	15.06170	15.07520	15.07520		19.70	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	246.86670	0.24687	256.20620	0.25621	246.867	16.01	0.17	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	766.46710	0.76647	765.46230	0.76546	766.467	18.36	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,035.76550	1.03577	1,039.42170	1.03942	1,035.766	20.56	0.47	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	825.35700	0.82536	826.30910	0.82631	825.357	21.69	0.39	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.06610	15.06610	15.07950	15.07950		19.72	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.12870	15.12870	15.14200	15.14200		19.86	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	262.86460	0.26286	267.63520	0.26764	262.865	16.08	0.17	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	787.24100	0.78724	783.11590	0.78312	787.241	18.42	0.35	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,060.00970	1.06001	1,061.87490	1.06187	1,060.010	20.81	0.46	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	854.69580	0.85470	854.24260	0.85424	854.696	21.91	0.38	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.19140	15.19140	15.20450	15.20450		19.94	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	279.32930	0.27933	281.15550	0.28116	279.329	16.20	0.17	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	803.98550	0.80399	798.12010	0.79812	803.986	18.44	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,087.38110	1.08738	1,087.68210	1.08768	1,087.381	20.99	0.46	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	884.48210	0.88448	882.87020	0.88287	884.482	22.07	0.38	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.19780	15.19780	15.21100	15.21100		19.93	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.22160	15.22160	15.23470	15.23470		19.94	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	72.39390	0.07239	79.40700	0.07941	72.394	14.78	0.06	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	540.76730	0.54077	532.95530	0.53296	540.767	17.63	0.26	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	815.34080	0.81534	812.64060	0.81264	815.341	22.67	0.35	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	528.55230	0.52855	524.83880	0.52484	528.552	26.55	0.23	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.26050	15.26050	15.27340	15.27340		20.00	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
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	296.61210	0.29661	295.31230	0.29531	296.612	16.31	0.17	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	820.78780	0.82079	812.91600	0.81292	820.788	18.46	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,115.28980	1.11529	1,113.82250	1.11382	1,115.290	21.18	0.45	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	917.71400	0.91771	914.80680	0.91481	917.714	22.22	0.38	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.26480	15.26480	15.27770	15.27770		20.00	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.32750	15.32750	15.34020	15.34020		20.12	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.39440	15.39440	15.40700	15.40700		20.17	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.42470	15.42470	15.62670	15.62670		20.16	0.00	0.00	0	0.00
\$ / R	On 02/04/2020	Any day expiry			15.46140	15.46140	15.47380	15.47380		20.21	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.51970	15.51970	15.53190	15.53190		20.25	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.59320	15.59320	15.60520	15.60520		20.33	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.61480	15.61480	15.62670	15.62670		20.33	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.71420	15.71420	15.72580	15.72580		20.39	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.82520	15.82520	15.83790	15.83790		20.53	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.32710	14.32710	14.33680	14.33680		20.92	0.00	472,794.30	33	343.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.49420	14.49420	14.50490	14.50490		20.42	0.00	0.00	0	75.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.67400	14.67400	14.68450	14.68450		19.80	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.84380	14.84380	14.85640	14.85640		19.65	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.40090	18.40090	18.52470	18.52470		19.18	0.00	0.00	0	197,756.00
£ / R	On 28/09/2018	Any day expiry			18.43510	18.43510	18.56210	18.56210		19.27	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			18.49090	18.49090	18.61810	18.61810		19.00	0.00	0.00	0	3.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.68720	18.68720	18.81610	18.81610		18.80	0.00	0.00	0	205,083.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.00830	19.00830	19.14020	19.14020		18.52	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	562.02720	0.56203	523.95130	0.52395	562.027	17.74	0.32	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	406.98470	0.40698	435.89050	0.43589	406.985	20.93	0.25	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.31260	19.31260	19.44800	19.44800		18.97	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.64950	19.64950	19.78860	19.78860		19.32	0.00	0.00	0	4,645.00
¥ / R	On 23/08/2018	Any day expiry			0.12830	0.12830	0.13000	0.13000		24.40	0.00	0.00	0	0.00
¥ / R	On 06/09/2018	Any day expiry			0.12870	0.12870	0.12970	0.12970		33.10	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12899	0.12899	0.12997	0.12997		29.42	0.00	0.00	0	6,873.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13133	0.13133	0.13238	0.13238		25.65	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13401	0.13401	0.13507	0.13507		24.13	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13657	0.13657	0.13766	0.13766		23.35	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry			16.57120	16.57120	16.61900	16.61900		19.55	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			16.58390	16.58390	16.63150	16.63150		19.46	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.60410	16.60410	16.65190	16.65190		19.37	0.00	1,876,263.30	113	97,873.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	0.37820	0.00038	0.39340	0.00039	0.378	26.27	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	1.94750	0.00195	1.80900	0.00181	1.948	23.46	0.01	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	63.85230	0.06385	62.62660	0.06263	63.852	17.86	0.15	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	275.41150	0.27541	307.45670	0.30746	275.412	19.97	0.44	0.00	0	29,734.00

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	19.56	Call	4.73820		0.00474		6.28100	0.00628	4.738	27.25	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			16.63190		16.63190		16.68280	16.68280		19.50	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.91400		16.91400		16.96640	16.96640		19.04	0.00	507,420.00	30	37,775.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.26430		17.26430		17.31750	17.31750		18.55	0.00	0.00	0	4,716.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,618.41080		1.61841		1,664.41760	1.66442	1,618.411	16.81	0.75	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.59880		17.59880		17.65530	17.65530		18.38	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			17.83730		17.83730		17.89540	17.89540		18.35	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	406.78840		0.40679		400.25670	0.40026	406.788	16.19	0.23	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	477.93570		0.47794		467.83150	0.46783	477.936	16.36	0.25	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	779.42400		0.77942		794.79750	0.79480	779.424	20.59	0.35	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.95610		17.95610		18.01430	18.01430		18.37	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.13000		98.13000		98.15000	98.15000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			591.61000		591.61000		591.69800	591.69800			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			603.03200		603.03200		603.12800	603.12800			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			613.05800		613.05800		613.15400	613.15400			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			686.33300		686.33300		686.30000	686.30000			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			699.58400		699.58400		699.55800	699.55800			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			711.21500		711.21500		711.18600	711.18600			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			622.61000		622.61000		622.73100	622.73100			0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future			634.63100		634.63100		634.76100	634.76100			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			645.18200		645.18200		645.31200	645.31200			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			10.42270		10.42270		10.53990	10.53990		16.52	0.00	0.00	0	11,333.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.54820		10.54820		10.66640	10.66640		16.08	0.00	0.00	0	11,820.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.68840		10.68840		10.80760	10.80760		15.65	0.00	53,442.00	5	510.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.82410		10.82410		10.94580	10.94580		15.65	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.13340		11.13340		11.15240	11.15240		17.28	0.00	111,334.00	10	590.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.28790		11.28790		11.30660	11.30660		16.87	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future			540.22520		540.22520		537.79320	537.79320			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future			14.57690		14.57690		14.60970	14.60970		19.59	0.00	0.00	0	1,975.00
CHF / R	On 14/12/2018	Foreign Exchange Future			14.86340		14.86340		14.89970	14.89970		19.17	0.00	0.00	0	770.00
CHF / R	On 18/03/2019	Foreign Exchange Future			15.18810		15.18810		15.22480	15.22480		18.98	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.49790		15.49790		15.53730	15.53730		19.05	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future			2.07940		2.07940		2.09490	2.09490		18.76	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			2.09960		2.09960		2.11530	2.11530		17.86	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.12090		2.12090		2.13700	2.13700		17.16	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
CNH / R	On 14/06/2019	Foreign Exchange Future		2.14090	2.14090		2.15740	2.15740		17.45	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future		480.37110	480.37110		531.22320	531.22320			0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.23540	2.23540		2.24090	2.24090		18.94	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.27940	2.27940		2.28510	2.28510		18.34	0.00	0.00	0	235.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.32720	2.32720		2.33280	2.33280		17.89	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.37300	2.37300		2.37910	2.37910		17.73	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		11.02064	75.60117		11.01678	75.62370			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.15391	77.06070		11.14974	77.08456			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.26774	74.55207		11.26348	74.57604			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		11.22267	77.88365		11.21877	77.90957			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.34734	79.38707		11.34315	79.41439			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.45905	76.44651		11.45476	76.47401			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		617.53500	617.53500		617.67700	617.67700			0.00	0.00	0	465.00
GOVI	On 07/02/2019	GOVI		629.45700	629.45700		629.60900	629.60900			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		639.92300	639.92300		640.07500	640.07500			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.82600	1.82600		1.82730	1.82730		21.51	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.85030	1.85030		1.85160	1.85160		20.39	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.87560	1.87560		1.87710	1.87710		20.07	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.89930	1.89930		1.90080	1.90080		19.59	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.29669	132.29669		132.73827	132.73827			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.46240	133.46240		133.91373	133.91373			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.70505	135.70505		136.16338	136.16338			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 01/11/2018	Bond Future		99.36383	99.36383		99.46319	99.46319			0.00	0.00	0	1,600.00
I2029	On 07/02/2019	Bond Future		101.30158	101.30158		101.40388	101.40388			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		101.93135	101.93135		102.03481	102.03481			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/11/2018	Bond Future		101.82584	101.82584		101.83131	101.83131			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future		103.81170	103.81170		103.81827	103.81827			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		104.41161	104.41161		104.41767	104.41767			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/11/2018	Bond Future		122.75861	122.75861		122.76527	122.76527			0.00	0.00	0	9,641.00
I2038	On 07/02/2019	Bond Future		123.56157	123.56157		123.56935	123.56935			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		125.63781	125.63781		125.64523	125.64523			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		115.01227	115.01227		114.24741	114.24741			0.00	0.00	0	11,966.00
I2046	On 07/02/2019	Bond Future		117.25526	117.25526		116.47655	116.47655			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		117.54019	117.54019		116.74802	116.74802			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		121.91810	121.91810		122.18218	122.18218			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future		122.52422	122.52422		122.79451	122.79451			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		124.58315	124.58315		124.85738	124.85738			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/11/2018	Index Future		252.62100	252.62100		252.71700	252.71700			0.00	0.00	0	742.00
IGOV	On 07/02/2019	Index Future		257.54800	257.54800		257.64800	257.64800			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		261.87600	261.87600		261.97700	261.97700			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		0.14190	0.14190		0.14190	0.14190			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.14170	0.14170		0.14160	0.14160			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14150	0.14150		0.14120	0.14120			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14120	0.14120		0.14050	0.14050			0.00	0.00	0	1,628.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.71970	1.71970		1.72020	1.72020		16.84	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.74630	1.74630		1.74680	1.74680		16.87	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.77490	1.77490		1.77530	1.77530		16.25	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.80210	1.80210		1.80290	1.80290		16.99	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.53860		9.53860		9.60190	9.60190		18.05	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.65210		9.65210		9.71630	9.71630		17.48	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.78050		9.78050		9.84520	9.84520		17.08	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.90590		9.90590		9.97240	9.97240		17.12	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.34650		1.34650		1.34470	1.34470			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.35450		1.35450		1.35620	1.35620			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.36200		1.36200		1.36630	1.36630			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36960		1.36960		1.37670	1.37670			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.28430		1.28430		1.29210	1.29210			0.00	0.00	0	25.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.15890		1.15890		1.16150	1.16150			0.00	0.00	0	2,899.00
R / ¥	On 23/08/2018	Any day expiry			7.79670		7.79670	0.12846	7.69280	7.69280		24.40	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry			7.76930		7.76930	0.12846	7.70970	7.70970		21.89	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	86.81820		0.00868	0.12846	96.56500	0.00966	86.818	20.39	0.07	0.00	0	25,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.75270		7.75270	0.12846	7.69410	7.69410		21.64	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			8.99407		112.48727		8.99488	112.48242		7.29	0.00	519,691,187.40	4,620	63,248.00
R186	On 01/11/2018	Bond Future	7.96	Call	33.99000		0.03399		35.33000	0.03533	33.990	6.58	0.03	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	307.96000		0.30796		313.26000	0.31326	307.960	6.82	0.17	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,721.97000		1.72197		1,734.66000	1.73466	1,721.970	7.21	0.56	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,055.34000		1.05534		1,067.30000	1.06730	1,055.340	7.40	0.40	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.08068		109.35398		9.08131	109.35032		7.90	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	564.16000		0.56416		567.77000	0.56777	564.160	7.06	0.20	0.00	0	210.00
R186	On 02/05/2019	Bond Future			9.15945		111.17145		9.16018	111.16732		7.72	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/11/2018	Bond Future			301.18191		301.18191		301.47631	301.47631			0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future			299.70506		299.70506		300.00786	300.00786			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.74090		304.74090		305.04753	305.04753			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			234.64809		234.64809		234.79917	234.79917			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.32006		235.32006		235.47626	235.47626			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.27411		239.27411		239.43219	239.43219			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 01/11/2018	Bond Future			8.42899		99.00156		8.42450	99.01730		4.12	0.00	0.00	0	38,272.00
R2023	On 07/02/2019	Bond Future			8.52745		100.91293		8.52224	100.93016		4.47	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.61097		98.66299		8.60551	98.68015		4.57	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/11/2018	Bond Future			9.39482		92.55412		9.39558	92.54925		9.89	0.00	0.00	0	52,011.00
R2030	On 07/02/2019	Bond Future			9.47515		90.33151		9.47577	90.32762		10.90	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.70	Call	746.68000		0.74668		751.20000	0.75120	746.680	9.95	0.22	0.00	0	920.00
R2030	On 07/02/2019	Bond Future	9.40	Call	2,416.95000		2.41695		2,422.90000	2.42290	2,416.950	10.80	0.49	0.00	0	920.00
R2030	On 02/05/2019	Bond Future			9.54957		91.83275		9.55027	91.82844		10.60	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/11/2018	Bond Future			9.57201		90.95797		9.57282	90.95235		11.08	0.00	0.00	0	38,867.00
R2032	On 07/02/2019	Bond Future			9.65424		92.71388		9.65492	92.70925		11.80	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.72613		90.09963		9.72687	90.09466		11.91	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/11/2018	Bond Future			9.71739		94.79273		9.70788	94.86590		11.79	0.00	0.00	0	72,792.00
R2035	On 07/02/2019	Bond Future			9.80113		96.62290		9.79113	96.69855		12.58	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			9.86991		93.73149		9.85965	93.80806		12.75	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/11/2018	Bond Future			9.76273		91.57888		9.75834	91.61290		12.34	0.00	211,547,212.80	2,310	51,781.00
R2037	On 07/02/2019	Bond Future			9.83936		89.08684		9.83467	89.12264		13.82	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future			9.90904		90.56732		9.90426	90.60334		13.37	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future			9.83236		95.00721		9.82797	95.04376		12.73	0.00	0.00	0	24,834.00
R2040	On 01/11/2018	Bond Future	8.50	Call	9.41000		0.00941		10.26000	0.01026	9.410	11.02	0.01	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	195.33000		0.19533		204.28000	0.20428	195.330	11.09	0.09	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	293.81000		0.29381		305.62000	0.30562	293.810	11.16	0.13	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	1,933.04000		1.93304		1,965.69000	1.96569	1,933.040	12.43	0.49	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.90838		92.33075		9.90370	92.36914		14.30	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			9.97730		93.86512		9.97253	93.90377		13.85	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/11/2018	Bond Future			9.86056		92.03403		9.85614	92.07138		13.37	0.00	0.00	0	38,549.00
R2044	On 07/02/2019	Bond Future			9.93383		89.42550		9.92914	89.46459		15.03	0.00	0.00	0	108.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 02/05/2019	Bond Future		10.00010	90.91165		9.99532	90.95101		14.56	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/11/2018	Bond Future		9.84648	91.12455		9.84204	91.16308		13.83	0.00	0.00	0	97,212.00
R2048	On 07/02/2019	Bond Future		9.92118	92.88388		9.91646	92.92426		14.82	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		9.98219	89.99366		9.97738	90.03436		15.08	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/11/2018	Bond Future		7.65068	101.78216		7.65717	101.77492		0.70	0.00	0.00	0	19,635.00
R207	On 07/02/2019	Bond Future		7.76439	100.10215		7.77148	100.09596		0.76	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		7.94842	101.76592		7.95855	101.75924		0.72	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/11/2018	Bond Future		7.93928	98.12401		7.94004	98.12240		1.94	0.00	0.00	0	28,736.00
R208	On 07/02/2019	Bond Future		8.03651	100.01831		8.03675	100.01785		2.23	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		8.13396	98.28111		8.13444	98.28030		2.24	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future		9.67014	72.09525		9.66573	72.12405		13.31	0.00	0.00	0	126,887.00
R209	On 01/11/2018	Bond Future	8.89	Call	142.76000	0.14276	149.45000	0.14945	142.760	11.76	0.09	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	212.87000	0.21287	221.66000	0.22166	212.870	11.82	0.12	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,381.64000	2.38164	2,375.01000	2.37501	2,381.640	12.86	0.62	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,560.77000	1.56077	1,586.79000	1.58679	1,560.770	13.14	0.49	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,239.01000	1.23901	1,239.22000	1.23922	1,239.010	13.42	0.40	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	888.98000	0.88898	890.91000	0.89091	888.980	13.68	0.31	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	851.69000	0.85169	853.77000	0.85377	851.690	13.71	0.30	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future		9.74192	73.48704		9.73723	73.51727		14.18	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	961.03000	0.96103	975.05000	0.97505	961.030	13.13	0.26	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	2,182.21000	2.18221	2,203.81000	2.20381	2,182.210	13.92	0.44	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,688.79000	1.68879	1,686.84000	1.68684	1,688.790	14.87	0.33	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		9.80416	71.56060		9.79939	71.59101		14.41	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 01/11/2018	Bond Future	183.77222		183.77222		183.78219	183.78219			0.00	0.00	0	2,149.00
R210	On 07/02/2019	Bond Future	187.35612		187.35612		187.36789	187.36789			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future	187.94960		187.94960		187.96078	187.96078			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	155.48139		155.48139		155.49131	155.49131			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	156.35852		156.35852		156.37001	156.37001			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	158.98584		158.98584		158.99683	158.99683			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	9.48111		83.47071		9.48184	83.46613		10.85	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.56312		85.08225		9.56371	85.07861		11.45	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.63061		82.94922		9.63127	82.94521		11.67	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 01/11/2018	Bond Future	9.81588		71.38519		9.81144	71.41539		14.20	0.00	0.00	0	28,498.00
R214	On 07/02/2019	Bond Future	9.88964		72.76335		9.88492	72.79504		15.16	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.94988		70.67896		9.94508	70.71087		15.38	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.44510		10.44510		10.49140	10.49140		18.31	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.58770		10.58770		10.63620	10.63620		17.79	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.74580		10.74580		10.79590	10.79590		17.22	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.89830		10.89830		10.95030	10.95030		17.11	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.31910		2.31910		2.33980	2.33980		37.93	0.00	0.00	0	5,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.19750		2.19750		2.22130	2.22130		32.11	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.08660		2.08660		2.10440	2.10440		29.72	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	1.99260		1.99260		2.00780	2.00780		28.37	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.40510		1.40510		1.40520	1.40520			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.34610		1.34610		1.35840	1.35840			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.28800		1.28800		1.33680	1.33680			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.24030		1.24030		1.23830	1.23830			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,414,816,657.57</b>	<b>134,502</b>	<b>7 373 711.00</b>

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>Grand Total:</b>											2,414,816,657.57	134,502	7 373 711.00