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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/08/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 28/08/2018	Any day expiry	14.01500	14.01500		14.14100	14.14100		22.08	0.00	0.00	0	0.00	
\$ / R	On 30/08/2018	Any day expiry	14.12540	14.12540		14.14110	14.14110		21.02	0.00	0.00	0	0.00	
\$ / R	On 30/08/2018	Any day expiry	14.57	Call	9.39490	0.00939	25.87780	0.02588	9.395	28.42	0.07	0.00	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.59	Call	8.56390	0.00856	24.16010	0.02416	8.564	28.77	0.07	0.00	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.74	Call	4.41770	0.00442	14.66060	0.01466	4.418	31.41	0.03	0.00	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.74	Put	619.01770	0.61902	613.56060	0.61356	619.018	31.41	0.97	0.00	0	7,500.00
\$ / R	On 31/08/2018	Any day expiry	14.12550	14.12550		14.14200	14.14200		20.74	0.00	0.00	0	3,299.00	
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	0.38440	0.00038	0.70950	0.00071	0.384	33.45	0.00	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	488.69720	0.48870	511.41490	0.51141	488.697	27.37	0.92	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	26.09940	0.02610	37.51440	0.03751	26.099	25.38	0.15	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	14.25	Put	186.72630	0.18673	205.25940	0.20526	186.726	22.18	0.67	0.00	0	250.00
\$ / R	On 31/08/2018	Any day expiry	14.42	Call	30.58470	0.03058	55.47080	0.05547	30.585	24.62	0.18	0.00	0	250.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	0.17500	0.00018	0.45370	0.00045	0.175	45.65	0.00	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	0.05170	0.00005	0.10180	0.00010	0.052	51.12	0.00	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry	14.12820	14.12820		14.14470	14.14470		18.30	0.00	0.00	0	197.00	
\$ / R	On 06/09/2018	Any day expiry	14.13100	14.13100		14.14740	14.14740		19.10	0.00	0.00	0	300.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	10.05940	0.01006	10.52260	0.01052	10.059	20.20	0.05	0.00	0	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	10.47160	0.01047	10.78520	0.01079	10.472	20.13	0.05	0.00	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry			14.13200	14.13200	14.14960	14.14960		19.29	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	2.08460	0.00208	3.47390	0.00347	2.085	24.15	0.01	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	3.69950	0.00370	5.02970	0.00503	3.699	22.51	0.02	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	819.68160	0.81968	837.92210	0.83792	819.682	20.52	0.96	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	693.82220	0.69382	711.04550	0.71105	693.822	19.40	0.94	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	391.41360	0.39141	416.54520	0.41655	391.414	19.34	0.78	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	318.30610	0.31831	347.15410	0.34715	318.306	19.33	0.70	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	14.45	Call	78.59280	0.07859	0.00000	0.00000	78.593	21.02	0.27	75,378,431.80	20,000	20,000.00
\$ / R	On 13/09/2018	Any day expiry			14.14520	14.14520	14.16280	14.16280		19.16	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	9.81270	0.00981	16.13570	0.01614	9.813	17.57	0.05	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.15410	14.15410	14.17160	14.17160		18.91	0.00	1,024,473,758.00	72,380	484,515.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.10610	0.00011	0.14500	0.00015	0.106	27.17	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	0.11300	0.00011	0.15420	0.00015	0.113	27.09	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	0.15530	0.00016	0.20990	0.00021	0.155	26.67	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	0.24920	0.00025	0.33220	0.00033	0.249	26.05	0.00	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	0.34100	0.00034	0.45010	0.00045	0.341	25.64	0.00	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	0.39860	0.00040	0.52360	0.00052	0.399	25.43	0.00	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	0.54410	0.00054	0.70760	0.00071	0.544	25.02	0.00	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	1.17610	0.00118	1.48960	0.00149	1.176	23.98	0.00	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,905.27610	1.90528	1,923.08960	1.92309	1,905.276	23.98	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	1.37030	0.00137	1.72600	0.00173	1.370	23.78	0.01	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	1.74820	0.00175	2.18250	0.00218	1.748	23.44	0.01	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,656.61300	1.65661	1,674.69490	1.67469	1,656.613	22.95	0.99	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	2.51300	0.00251	3.09490	0.00309	2.513	22.95	0.01	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	3.19530	0.00320	3.89890	0.00390	3.195	22.62	0.01	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	3.49510	0.00350	4.24970	0.00425	3.495	22.49	0.01	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	3.93790	0.00394	4.76550	0.00477	3.938	22.33	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,389.61080	1.38961	1,408.23480	1.40823	1,389.611	21.76	0.98	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	5.84600	0.00585	7.11130	0.00711	5.846	21.54	0.02	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,359.94600	1.35995	1,378.71130	1.37871	1,359.946	21.54	0.98	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	6.45770	0.00646	7.98650	0.00799	6.458	21.16	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	8.77960	0.00878	11.34880	0.01135	8.780	20.04	0.03	0.00	0	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,162.87960	1.16288	1,182.94880	1.18295	1,162.880	20.04	0.97	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	10.85680	0.01086	14.38130	0.01438	10.857	19.29	0.04	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	13.51230	0.01351	18.25850	0.01826	13.512	18.54	0.05	0.00	0	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	967.61230	0.96761	989.85850	0.98986	967.612	18.54	0.95	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	14.12810	0.01413	19.15560	0.01916	14.128	18.39	0.05	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	919.21230	0.91921	942.18660	0.94219	919.212	18.16	0.94	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	15.11230	0.01511	20.58660	0.02059	15.112	18.16	0.06	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	871.03070	0.87103	894.82090	0.89482	871.031	17.79	0.94	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	684.55290	0.68455	712.54210	0.71254	684.553	16.82	0.89	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	46.83140	0.04683	59.58510	0.05959	46.831	17.15	0.16	0.00	0	4,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	600.93140		0.60093		631.18510	0.63119	600.931	17.15	0.85	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	561.14550		0.56115		592.45650	0.59246	561.146	17.31	0.82	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	327.06500		0.32706		362.56070	0.36256	327.065	18.43	0.61	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	172.96500		0.17297		190.96070	0.19096	172.965	18.43	0.39	0.00	0	22,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	231.22840		0.23123		265.81050	0.26581	231.228	19.15	0.48	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	136.28480		0.13628		165.96580	0.16597	136.285	20.58	0.32	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	95.29250		0.09529		120.70870	0.12071	95.293	21.54	0.23	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	900.44800		0.90045		902.10660	0.90211	900.448	22.78	0.86	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	54.54800		0.05455		73.70660	0.07371	54.548	22.78	0.14	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	8.04070		0.00804		13.18760	0.01319	8.041	25.96	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	6.99340		0.00699		11.56420	0.01156	6.993	26.17	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	5.73590		0.00574		9.58780	0.00959	5.736	26.46	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	4.27270		0.00427		7.24340	0.00724	4.273	26.91	0.01	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			14.17180		14.17180		14.18920	14.18920		18.93	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			14.17840		14.17840		14.19580	14.19580		19.29	0.00	1,334,588.50	94	2,569.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	16.12200		0.01612		17.16170	0.01716	16.122	18.38	0.05	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	537.35970		0.53736		569.85130	0.56985	537.360	18.25	0.71	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	145.87000		0.14587		161.19620	0.16120	145.870	18.30	0.30	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	359.23780		0.35924		376.06620	0.37607	359.238	19.50	0.52	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	194.32670		0.19433		225.07720	0.22508	194.327	20.70	0.35	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	14.34540		0.01435		21.62520	0.02163	14.345	25.38	0.04	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	5.09830		0.00510		8.80340	0.00880	5.098	25.99	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			14.18590		14.18590		14.20320	14.20320		19.14	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			14.20460		14.20460		14.22190	14.22190		19.17	0.00	0.00	0	0.00
\$ / R	On 17/10/2018	Any day expiry			14.21400		14.21400		14.23120	14.23120		19.10	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			14.22340		14.22340		14.24050	14.24050		19.03	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	58.38480		0.05838		68.45490	0.06845	58.385	17.01	0.12	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	527.71020		0.52771		561.08440	0.56108	527.710	18.60	0.60	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			14.22900		14.22900		14.24610	14.24610		19.25	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.23650		14.23650		14.25360	14.25360		19.16	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.24020		14.24020		14.25740	14.25740		19.20	0.00	0.00	0	3,847.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	45.52640		0.04553		52.86020	0.05286	45.526	16.95	0.09	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	241.47530		0.24148		256.32530	0.25633	241.475	18.19	0.33	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	607.33070		0.60733		640.25810	0.64026	607.331	18.48	0.63	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	461.71840		0.46172		478.42400	0.47842	461.718	19.20	0.49	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	308.53860		0.30854		339.83350	0.33983	308.539	20.46	0.38	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	62.10890		0.06211		76.05180	0.07605	62.109	25.21	0.09	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	39.21900		0.03922		49.56190	0.04956	39.219	26.47	0.06	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.24210		14.24210		14.25930	14.25930		19.21	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			14.24970		14.24970		14.26700	14.26700		19.12	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	9.63110		0.00963		11.02840	0.01103	9.631	20.62	0.02	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	276.99500		0.27700		292.45380	0.29245	276.995	18.26	0.35	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	54.17110		0.05417		66.61840	0.06662	54.171	25.82	0.08	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.26480		14.26480		14.28220	14.28220		19.08	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 16/11/2018	Any day expiry			14.27050	14.27050		14.28800	14.28800		19.12	0.00	0.00	0	420.00
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	2.80930	0.00281		3.27110	0.00327	2.809	23.63	0.01	0.00	0	51,000.00		
\$ / R	11.67	Put	On 16/11/2018	Any day expiry	9.60730	0.00961		10.31520	0.01032	9.607	21.04	0.02	0.00	0	51,000.00		
\$ / R	13.22	Call	On 16/11/2018	Any day expiry	1,152.19530	1.15220	1,180.16460	1.18016	1,152.195	17.22	0.84	0.00	0	51,000.00			
\$ / R	14.72	Call	On 16/11/2018	Any day expiry	356.55810	0.35656	389.08890	0.38909	356.558	20.42	0.39	0.00	0	5,000.00			
\$ / R	14.74	Call	On 16/11/2018	Any day expiry	350.92710	0.35093	383.31510	0.38332	350.927	20.47	0.39	0.00	0	5,000.00			
\$ / R	14.89	Call	On 16/11/2018	Any day expiry	311.57130	0.31157	342.84150	0.34284	311.571	20.89	0.35	0.00	0	5,000.00			
\$ / R	14.89	Put	On 16/11/2018	Any day expiry	931.07130	0.93107	944.84150	0.94484	931.071	20.89	0.65	0.00	0	15,000.00			
\$ / R			On 19/11/2018	Any day expiry	14.27610	14.27610	14.29370	14.29370		19.16	0.00	0.00	0	0.00			
\$ / R	14.84	Call	On 19/11/2018	Any day expiry	333.05220	0.33305	365.06560	0.36507	333.052	20.64	0.37	0.00	0	10,000.00			
\$ / R			On 23/11/2018	Any day expiry	14.28370	14.28370	14.30130	14.30130		19.18	0.00	0.00	0	0.00			
\$ / R	14.62	Call	On 23/11/2018	Any day expiry	411.59290	0.41159	445.56750	0.44557	411.593	20.04	0.43	0.00	0	20,400.00			
\$ / R			On 29/11/2018	Any day expiry	14.29500	14.29500	14.31280	14.31280		19.13	0.00	0.00	0	461.00			
\$ / R			On 30/11/2018	Any day expiry	14.29690	14.29690	14.31470	14.31470		19.14	0.00	14,331,000.00	1,000	6,949.00			
\$ / R	13.00	Put	On 30/11/2018	Any day expiry	79.61610	0.07962	88.32060	0.08832	79.616	16.95	0.13	0.00	0	500.00			
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	302.46460	0.30246	318.40320	0.31840	302.465	18.05	0.33	0.00	0	1,000.00			
\$ / R	14.08	Call	On 30/11/2018	Any day expiry	651.21060	0.65121	686.44720	0.68645	651.211	18.66	0.58	0.00	0	500.00			
\$ / R	14.25	Put	On 30/11/2018	Any day expiry	526.59340	0.52659	544.48080	0.54448	526.593	19.03	0.47	0.00	0	250.00			
\$ / R	14.82	Call	On 30/11/2018	Any day expiry	377.85570	0.37786	410.91390	0.41091	377.856	20.49	0.38	0.00	0	250.00			
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	103.96740	0.10397	121.21960	0.12122	103.967	24.97	0.12	0.00	0	500.00			
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	72.82870	0.07283	86.58250	0.08658	72.829	26.42	0.09	0.00	0	500.00			
\$ / R			On 11/12/2018	Any day expiry	14.31760	14.31760	14.33530	14.33530		19.02	0.00	0.00	0	0.00			
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	259.12590	0.25913	273.42810	0.27343	259.126	17.62	0.29	0.00	0	20,000.00			
\$ / R	13.86	Put	On 11/12/2018	Any day expiry	346.13780	0.34614	362.18160	0.36218	346.138	18.07	0.35	0.00	0	7,500.00			
\$ / R	15.08	Call	On 11/12/2018	Any day expiry	346.53030	0.34653	378.29950	0.37830	346.530	20.96	0.34	0.00	0	7,500.00			
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	233.69250	0.23369	259.96500	0.25997	233.693	22.51	0.24	0.00	0	20,000.00			
\$ / R			On 14/12/2018	Foreign Exchange Future	14.32320	14.32320	14.34090	14.34090		19.03	0.00	96,309,196.80	6,724	272,639.00			
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	13.21420	0.01321	13.67160	0.01367	13.214	19.53	0.02	0.00	0	2,764.00			
\$ / R	11.75	Put	On 14/12/2018	Foreign Exchange Future	15.46090	0.01546	16.25540	0.01626	15.461	19.27	0.03	0.00	0	228,616.00			
\$ / R	11.90	Put	On 14/12/2018	Foreign Exchange Future	19.11460	0.01911	20.50140	0.02050	19.115	18.92	0.03	0.00	0	11,300.00			
\$ / R	12.00	Put	On 14/12/2018	Foreign Exchange Future	21.99060	0.02199	23.87120	0.02387	21.991	18.68	0.04	0.00	0	174,530.00			
\$ / R	12.02	Put	On 14/12/2018	Foreign Exchange Future	22.61350	0.02261	24.60290	0.02460	22.613	18.64	0.04	0.00	0	5,500.00			
\$ / R	12.10	Put	On 14/12/2018	Foreign Exchange Future	25.27370	0.02527	27.73850	0.02774	25.274	18.45	0.04	0.00	0	8,580.00			
\$ / R	12.20	Put	On 14/12/2018	Foreign Exchange Future	29.01770	0.02902	32.16640	0.03217	29.018	18.21	0.05	0.00	0	7,300.00			
\$ / R	12.25	Put	On 14/12/2018	Foreign Exchange Future	31.08100	0.03108	34.61330	0.03461	31.081	18.09	0.05	0.00	0	3,300.00			
\$ / R	12.38	Put	On 14/12/2018	Foreign Exchange Future	37.11440	0.03711	41.78110	0.04178	37.114	17.78	0.06	0.00	0	39,589.00			
\$ / R	12.50	Put	On 14/12/2018	Foreign Exchange Future	43.65050	0.04365	49.55640	0.04956	43.651	17.50	0.07	0.00	0	26,500.00			
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	1,866.85050	1.86685	1,890.45640	1.89046	1,866.850	17.50	0.93	0.00	0	228,616.00			
\$ / R	12.63	Put	On 14/12/2018	Foreign Exchange Future	51.94840	0.05195	59.42410	0.05942	51.948	17.19	0.08	0.00	0	39,589.00			
\$ / R	12.68	Put	On 14/12/2018	Foreign Exchange Future	55.51800	0.05552	63.66490	0.06366	55.518	17.08	0.09	0.00	0	10,000.00			
\$ / R	12.75	Put	On 14/12/2018	Foreign Exchange Future	60.90460	0.06090	70.05290	0.07005	60.905	16.91	0.09	0.00	0	1,000.00			
\$ / R	12.95	Put	On 14/12/2018	Foreign Exchange Future	84.67400	0.08467	94.05510	0.09406	84.674	16.79	0.13	0.00	0	500.00			
\$ / R	13.00	Put	On 14/12/2018	Foreign Exchange Future	93.13830	0.09314	103.03150	0.10303	93.138	16.85	0.13	0.00	0	146,370.00			
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	1,416.33830	1.41634	1,443.93150	1.44393	1,416.338	16.85	0.87	0.00	0	7,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	102.19620	0.10220	112.60140	0.11260	102.196	16.90	0.14	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	111.87020	0.11187	122.78560	0.12279	111.870	16.96	0.16	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,256.33100	1.25633	1,285.95260	1.28595	1,256.331	17.08	0.82	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	137.69780	0.13770	149.81680	0.14982	137.698	17.10	0.18	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	144.75090	0.14475	157.16430	0.15716	144.751	17.13	0.19	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,217.95090	1.21795	1,248.06430	1.24806	1,217.951	17.13	0.81	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	162.16710	0.16217	175.25080	0.17525	162.167	17.21	0.21	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	164.76690	0.16477	177.94310	0.17794	164.767	17.22	0.21	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,071.37210	1.07137	1,103.33040	1.10333	1,071.372	17.36	0.76	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	198.17210	0.19817	212.43040	0.21243	198.172	17.36	0.24	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	213.32190	0.21332	227.99920	0.22800	213.322	17.42	0.25	0.00	0	30,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,036.52190	1.03652	1,068.89920	1.06890	1,036.522	17.42	0.75	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	245.85410	0.24585	261.29580	0.26130	245.854	17.53	0.28	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	284.07270	0.28407	298.99680	0.29900	284.073	17.75	0.31	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	288.07300	0.28807	303.08130	0.30308	288.073	17.77	0.31	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	304.39730	0.30440	319.73950	0.31974	304.397	17.86	0.32	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	860.17850	0.86018	893.46070	0.89346	860.179	17.92	0.67	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	321.23640	0.32124	336.89870	0.33690	321.236	17.94	0.33	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	325.52640	0.32553	341.26510	0.34127	325.526	17.96	0.33	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	848.72640	0.84873	882.16510	0.88217	848.726	17.96	0.67	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	766.87400	0.76687	801.37200	0.80137	766.874	18.28	0.62	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	417.95420	0.41795	435.05380	0.43505	417.954	18.39	0.39	0.00	0	34,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	741.15420	0.74115	775.95380	0.77595	741.154	18.39	0.61	0.00	0	20,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	468.79700	0.46880	486.42970	0.48643	468.797	18.60	0.42	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	479.32570	0.47933	497.05220	0.49705	479.326	18.65	0.42	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	677.83440	0.67783	713.30460	0.71330	677.834	18.67	0.57	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	495.33990	0.49534	513.19770	0.51320	495.340	18.71	0.43	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	500.73650	0.50074	518.63500	0.51864	500.737	18.73	0.44	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	645.81300	0.64581	681.57020	0.68157	645.813	18.82	0.55	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	522.61300	0.52261	540.67020	0.54067	522.613	18.82	0.45	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	544.94540	0.54495	563.14780	0.56315	544.945	18.90	0.46	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	623.80020	0.62380	659.73720	0.65974	623.800	18.93	0.54	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Put	550.60020	0.55060	568.83720	0.56884	550.600	18.93	0.46	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	597.12500	0.59712	615.30120	0.61530	597.125	19.11	0.48	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	590.32500	0.59032	626.20120	0.62620	590.325	19.11	0.52	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	609.15130	0.60915	627.18170	0.62718	609.151	19.15	0.49	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	582.35130	0.58235	618.08170	0.61808	582.351	19.15	0.51	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	570.58920	0.57059	606.24800	0.60625	570.589	19.23	0.51	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	547.77800	0.54778	583.27090	0.58327	547.778	19.37	0.49	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	525.89470	0.52589	561.18880	0.56119	525.895	19.52	0.48	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	702.69470	0.70269	720.28880	0.72029	702.695	19.52	0.52	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	768.20510	0.76821	785.39970	0.78540	768.205	19.77	0.55	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	491.40510	0.49141	526.29970	0.52630	491.405	19.77	0.45	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	488.08900	0.48809	522.93910	0.52294	488.089	19.79	0.45	0.00	0	1,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	484.79640	0.48480	519.60120	0.51960	484.796	19.82	0.45	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	468.67380	0.46867	503.24490	0.50324	468.674	19.94	0.43	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	815.47380	0.81547	832.34490	0.83234	815.474	19.94	0.57	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	459.27350	0.45927	493.69430	0.49369	459.273	20.01	0.43	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	444.05080	0.44405	478.20840	0.47821	444.051	20.13	0.42	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	906.16650	0.90617	922.34610	0.92235	906.166	20.26	0.60	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	429.36650	0.42937	463.24610	0.46325	429.367	20.26	0.40	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	417.99210	0.41799	451.64220	0.45164	417.992	20.35	0.40	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	375.67930	0.37568	408.32560	0.40833	375.679	20.75	0.36	0.00	0	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	373.21390	0.37321	405.77620	0.40578	373.214	20.77	0.36	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	354.14680	0.35415	386.01860	0.38602	354.147	20.97	0.34	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	351.84000	0.35184	383.62830	0.38363	351.840	21.00	0.34	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	340.56720	0.34057	371.92340	0.37192	340.567	21.12	0.33	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,206.50470	1.20650	1,219.72430	1.21972	1,206.505	21.25	0.68	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	295.65350	0.29565	325.06150	0.32506	295.653	21.68	0.29	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	279.29470	0.27929	307.89870	0.30790	279.295	21.90	0.28	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	275.80560	0.27581	304.22970	0.30423	275.806	21.95	0.28	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	272.36810	0.27237	300.61510	0.30062	272.368	22.00	0.27	0.00	0	4,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	270.66970	0.27067	298.82690	0.29883	270.670	22.03	0.27	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	257.52080	0.25752	284.96370	0.28496	257.521	22.23	0.26	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	254.35330	0.25435	281.61770	0.28162	254.353	22.28	0.26	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	240.66940	0.24067	267.13990	0.26714	240.669	22.51	0.25	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	236.30820	0.23631	262.51700	0.26252	236.308	22.58	0.24	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	218.69090	0.21869	244.39140	0.24439	218.691	22.84	0.23	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	210.33860	0.21034	235.49810	0.23550	210.339	22.96	0.22	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	198.47580	0.19848	222.83570	0.22284	198.476	23.14	0.21	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	181.50830	0.18151	204.64740	0.20465	181.508	23.43	0.19	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	139.85010	0.13985	159.58260	0.15958	139.850	24.29	0.15	0.00	0	13,650.00
\$ / R	On 21/12/2018	Any day expiry			14.33640	14.33640	14.35400	14.35400		19.07	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	140.91160	0.14091	153.11660	0.15312	140.912	17.03	0.18	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	165.42870	0.16543	178.56330	0.17856	165.429	17.15	0.20	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	494.18620	0.49419	529.08540	0.52909	494.186	19.82	0.44	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	466.04590	0.46605	500.43730	0.50044	466.046	20.03	0.42	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.35520	14.35520	14.37270	14.37270		18.92	0.00	0.00	0	2,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	107.69740	0.10770	118.49980	0.11850	107.697	16.68	0.14	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	347.13940	0.34714	364.38840	0.36439	347.139	17.75	0.33	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	691.64970	0.69165	727.94940	0.72795	691.650	18.65	0.56	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	573.30350	0.57330	592.14620	0.59215	573.303	18.71	0.45	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	1,039.24480	1.03924	1,055.20090	1.05520	1,039.245	20.34	0.61	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	138.29870	0.13830	156.93300	0.15693	138.299	24.50	0.14	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	104.63400	0.10463	120.23240	0.12023	104.634	26.13	0.11	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.35890	14.35890	14.37640	14.37640		18.92	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.38900	14.38900	14.40640	14.40640		18.96	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	78.68760	0.07869	86.07350	0.08607	78.688	16.92	0.10	0.00	0	263.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/01/2019	Any day expiry		14.41160	14.41160		14.42880	14.42880		18.88	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry		14.41340	14.41340		14.43070	14.43070		18.88	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	136.22080	0.13622	148.87850	0.14888	136.221	16.63	0.16	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	615.17070	0.61517	634.58000	0.63458	615.171	18.57	0.44	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	723.81790	0.72382	760.73450	0.76073	723.818	18.84	0.53	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	478.92180	0.47892	512.83980	0.51284	478.922	20.42	0.38	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry		14.43790	14.43790		14.45500	14.45500		18.92	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry		14.46610	14.46610		14.48310	14.48310		18.86	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	160.37040	0.16037	174.97320	0.17497	160.370	16.61	0.17	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	647.22840	0.64723	667.56690	0.66757	647.228	18.46	0.43	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	752.67950	0.75268	790.21380	0.79021	752.679	19.00	0.52	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	518.00980	0.51801	552.17310	0.55217	518.010	20.47	0.38	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future		14.50010	14.50010		14.51710	14.51710		18.89	0.00	2,175,015.00	150	8,590.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	7.52720	0.00753	8.13130	0.00813	7.527	20.17	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	23.87260	0.02387	23.31340	0.02331	23.873	16.03	0.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	84.80490	0.08480	89.13760	0.08914	84.805	16.37	0.10	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	90.05220	0.09005	94.85990	0.09486	90.052	16.39	0.10	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	154.74670	0.15475	165.36190	0.16536	154.747	16.58	0.16	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	175.66840	0.17567	188.09280	0.18809	175.668	16.62	0.17	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	307.31420	0.30731	323.87120	0.32387	307.314	17.12	0.26	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	416.12530	0.41613	434.43070	0.43443	416.125	17.45	0.32	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	464.54740	0.46455	483.35360	0.48335	464.547	17.62	0.34	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	483.47810	0.48348	502.43350	0.50243	483.478	17.70	0.35	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	532.51240	0.53251	551.79960	0.55180	532.512	17.90	0.37	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	682.30390	0.68230	702.13430	0.70213	682.304	18.45	0.43	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	893.77910	0.89378	930.62910	0.93063	893.779	18.49	0.57	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	775.70330	0.77570	795.61670	0.79562	775.703	18.77	0.46	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	819.98960	0.81999	856.90100	0.85690	819.990	18.85	0.53	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	830.45100	0.83045	850.29490	0.85029	830.451	18.94	0.48	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,016.69300	1.01669	1,035.66780	1.03567	1,016.693	19.49	0.53	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	652.10390	0.65210	687.52390	0.68752	652.104	19.75	0.44	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	591.04740	0.59105	625.50800	0.62551	591.047	20.15	0.41	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	520.22160	0.52022	553.14570	0.55315	520.222	20.68	0.37	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	517.89410	0.51789	550.76030	0.55076	517.894	20.70	0.37	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	499.72600	0.49973	532.11620	0.53212	499.726	20.86	0.36	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	428.97650	0.42898	459.22160	0.45922	428.977	21.54	0.31	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	313.45030	0.31345	339.41130	0.33941	313.450	22.69	0.24	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	256.25950	0.25626	279.47130	0.27947	256.260	23.46	0.20	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	255.21330	0.25521	278.37040	0.27837	255.213	23.47	0.20	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	219.11830	0.21912	240.24430	0.24024	219.118	24.21	0.17	0.00	0	16,000.00
\$ / R	On 27/03/2019	Any day expiry		14.51700	14.51700		14.53410	14.53410		18.87	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry		14.52080	14.52080		14.53780	14.53780		18.87	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	184.47820	0.18448	196.35300	0.19635	184.478	16.62	0.18	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	677.10810	0.67711	696.03730	0.69604	677.108	18.38	0.42	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	779.96300	0.77996	815.99520	0.81600	779.963	19.18	0.50	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	552.80980	0.55281	585.95390	0.58595	552.810	20.58	0.38	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.52840	14.52840	14.54540	14.54540		18.93	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.58120	14.58120	14.59830	14.59830		18.92	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	206.15530	0.20616	216.00320	0.21600	206.155	16.55	0.18	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,447.53610	1.44754	1,479.33120	1.47933	1,447.536	17.11	0.73	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	704.12440	0.70412	722.02080	0.72202	704.124	18.26	0.41	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	804.86250	0.80486	839.77520	0.83978	804.863	19.33	0.49	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	585.61700	0.58562	617.81330	0.61781	585.617	20.67	0.38	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.63980	14.63980	14.65690	14.65690		18.92	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	226.03990	0.22604	234.53550	0.23454	226.040	16.50	0.18	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	729.00230	0.72900	745.71590	0.74572	729.002	18.19	0.40	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	827.90160	0.82790	861.73560	0.86174	827.902	19.51	0.48	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	615.44330	0.61544	646.88600	0.64689	615.443	20.80	0.37	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.64560	14.64560	14.66260	14.66260		18.90	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.66680	14.66680	14.68380	14.68380		18.89	0.00	0.00	0	20,510.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	19.07770	0.01908	19.91400	0.01991	19.078	18.11	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	82.93030	0.08293	79.72790	0.07973	82.930	15.31	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	170.11650	0.17012	171.33230	0.17133	170.117	16.08	0.15	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	228.93820	0.22894	233.68900	0.23369	228.938	16.45	0.18	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	308.15780	0.30816	318.76060	0.31876	308.158	16.85	0.22	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	527.71060	0.52771	543.35350	0.54335	527.711	17.47	0.32	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	549.52160	0.54952	565.53240	0.56553	549.522	17.52	0.33	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,284.37620	1.28438	1,316.13880	1.31614	1,284.376	17.68	0.65	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,082.93590	1.08294	1,115.72280	1.11572	1,082.936	18.48	0.57	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,018.71100	1.01871	1,051.70500	1.05171	1,018.711	18.77	0.55	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	928.61490	0.92861	962.23300	0.96223	928.615	19.16	0.51	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	705.07520	0.70508	737.35180	0.73735	705.075	20.33	0.41	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	687.40450	0.68740	719.46020	0.71946	687.404	20.44	0.40	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	644.47830	0.64448	675.93130	0.67593	644.478	20.74	0.38	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	617.75670	0.61776	648.79050	0.64879	617.757	20.93	0.36	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.69380	14.69380	14.71070	14.71070		18.94	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	240.29070	0.24029	247.37970	0.24738	240.291	16.40	0.19	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	748.79190	0.74879	764.74000	0.76474	748.792	18.13	0.39	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	846.40250	0.84640	879.48620	0.87949	846.403	19.67	0.47	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	639.70750	0.63971	670.63150	0.67063	639.708	20.92	0.37	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.69960	14.69960	14.71650	14.71650		18.91	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.70340	14.70340	14.72030	14.72030		18.92	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	392.21480	0.39221	403.84910	0.40385	392.215	17.07	0.26	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	552.77800	0.55278	582.08330	0.58208	552.778	21.60	0.32	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.75750	14.75750	14.77410	14.77410		18.93	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	254.24900	0.25425	259.91240	0.25991	254.249	16.26	0.19	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	769.70470	0.76970	784.94410	0.78494	769.705	18.07	0.39	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	872.96300	0.87296	905.32230	0.90532	872.963	19.80	0.46	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	670.85670	0.67086	701.29890	0.70130	670.857	21.02	0.37	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.75940	14.75940	14.77610	14.77610		18.93	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.78250	14.78250	14.79910	14.79910		18.97	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	907.41020	0.90741	922.87060	0.92287	907.410	18.43	0.42	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	653.63720	0.65364	683.59430	0.68359	653.637	21.25	0.35	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			14.81530	14.81530	14.83200	14.83200		18.95	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	267.34840	0.26735	266.65310	0.26665	267.348	16.18	0.19	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	787.89480	0.78789	802.40490	0.80240	787.895	18.03	0.38	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	889.49670	0.88950	922.22320	0.92222	889.497	19.97	0.45	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	692.95470	0.69295	724.06380	0.72406	692.955	21.14	0.36	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.82160	14.82160	14.83820	14.83820		18.94	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.85100	14.85100	14.86750	14.86750		19.03	0.00	0.00	0	10,138.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	29.09270	0.02909	28.29950	0.02830	29.093	17.18	0.03	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	127.46090	0.12746	128.44280	0.12844	127.461	14.64	0.11	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	656.27110	0.65627	671.04050	0.67104	656.271	17.63	0.33	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	923.66940	0.92367	957.13060	0.95713	923.669	20.01	0.45	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	837.72910	0.83773	870.60480	0.87060	837.729	20.46	0.42	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	567.60260	0.56760	596.93130	0.59693	567.603	22.32	0.30	0.00	0	800.00
\$ / R	On 30/09/2019	Any day expiry			14.88040	14.88040	14.89670	14.89670		19.12	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	270.76580	0.27077	276.79680	0.27680	270.766	15.91	0.19	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	805.77690	0.80578	823.12470	0.82312	805.777	18.03	0.37	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	922.33140	0.92233	956.47220	0.95647	922.331	20.19	0.44	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	728.22380	0.72822	760.47840	0.76048	728.224	21.34	0.36	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.88460	14.88460	14.90080	14.90080		19.13	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.94550	14.94550	14.96130	14.96130		19.22	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	276.00660	0.27601	292.10370	0.29210	276.007	15.72	0.18	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	823.94800	0.82395	843.63510	0.84364	823.948	18.06	0.37	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	947.02830	0.94703	982.69710	0.98270	947.028	20.45	0.44	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	757.21660	0.75722	790.91810	0.79092	757.217	21.57	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.00640	15.00640	15.02190	15.02190		19.30	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	293.98580	0.29399	310.54900	0.31055	293.986	15.87	0.19	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	839.19060	0.83919	860.96440	0.86096	839.191	18.07	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	974.19900	0.97420	1,011.28180	1.01128	974.199	20.65	0.43	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	786.74540	0.78675	821.83290	0.82183	786.745	21.74	0.36	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.01270	15.01270	15.02810	15.02810		19.29	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.03580	15.03580	15.05110	15.05110		19.37	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	68.92690	0.06893	78.02410	0.07802	68.927	14.14	0.06	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	568.19350	0.56819	585.49590	0.58550	568.193	17.32	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	724.48740	0.72449	758.95840	0.75896	724.487	22.35	0.33	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	450.07230	0.45007	478.52720	0.47853	450.072	25.93	0.21	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.07360	15.07360	15.08860	15.08860		19.37	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	311.01820	0.31102	330.11750	0.33012	311.018	15.98	0.19	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	855.36910	0.85537	880.11710	0.88012	855.369	18.09	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,001.80200	1.00180	1,040.18350	1.04018	1,001.802	20.84	0.43	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	819.13890	0.81914	855.45470	0.85545	819.139	21.89	0.36	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.07780	15.07780	15.09280	15.09280		19.43	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.13870	15.13870	15.15330	15.15330		19.50	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.20380	15.20380	15.21800	15.21800		19.55	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.23320	15.23320	15.24720	15.24720		19.60	0.00	0.00	0	0.00
\$ / R	On 02/04/2020	Any day expiry			15.26890	15.26890	15.28270	15.28270		19.60	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.32560	15.32560	15.33900	15.33900		19.69	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.39700	15.39700	15.40990	15.40990		19.72	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.41800	15.41800	15.43080	15.43080		19.72	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.51460	15.51460	15.52680	15.52680		19.79	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.62020	15.62020	15.63290	15.63290		19.87	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.15410	14.15410	14.17160	14.17160		18.91	0.00	99,078.70	7	340.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.32320	14.32320	14.34090	14.34090		19.03	0.00	71,616.00	5	80.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.50010	14.50010	14.51710	14.51710		18.89	0.00	72,500.50	5	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.66680	14.66680	14.68380	14.68380		18.89	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.23970	18.23970	18.27570	18.27570		17.28	0.00	17,564,831.10	963	197,790.00
£ / R	On 28/09/2018	Any day expiry			18.27950	18.27950	18.31540	18.31540		17.54	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			18.33480	18.33480	18.37060	18.37060		17.36	0.00	828,157.50	45	48.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.52980	18.52980	18.56660	18.56660		17.40	0.00	3,576,251.40	193	205,165.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.84830	18.84830	18.88390	18.88390		17.46	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	554.38920	0.55439	568.84220	0.56884	554.389	16.78	0.33	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	326.89110	0.32689	356.92820	0.35693	326.891	20.19	0.22	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.14910	19.14910	19.18540	19.18540		18.17	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.48290	19.48290	19.51800	19.51800		18.63	0.00	0.00	0	4,645.00
¥ / R	On 06/09/2018	Any day expiry			0.12720	0.12720	0.12750	0.12750		37.99	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12748	0.12748	0.12778	0.12778		30.64	0.00	0.00	0	6,873.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12982	0.12982	0.13013	0.13013		23.29	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13249	0.13249	0.13279	0.13279		24.13	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13502	0.13502	0.13532	0.13532		23.28	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry			16.55750	16.55750	16.51860	16.51860		17.48	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			16.57240	16.57240	16.53350	16.53350		17.10	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.59490	16.59490	16.55590	16.55590		17.50	0.00	6,389,036.50	385	97,871.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	0.08600	0.00009	0.14790	0.00015	0.086	26.10	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	0.76090	0.00076	1.21120	0.00121	0.761	23.65	0.00	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	30.35650	0.03036	50.27500	0.05027	30.357	15.73	0.10	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	207.96340	0.20796	223.68780	0.22369	207.963	18.16	0.42	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	1.61100	0.00161	2.72960	0.00273	1.611	26.91	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			16.62580	16.62580	16.58670	16.58670		17.83	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.90970	16.90970	16.86970	16.86970		17.77	0.00	16,909,700.00	1,000	37,775.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.25980	17.25980	17.21680	17.21680		17.59	0.00	0.00	0	4,716.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,569.24390		1.56924	1,562.12420	1.56212		1,569.244	15.89	0.76	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.59470		17.59470	17.54960	17.54960			17.62	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			17.83450		17.83450	17.78800	17.78800			17.67	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	370.13260		0.37013	400.02990	0.40003		370.133	15.59	0.22	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	437.99130		0.43799	472.88620	0.47289		437.991	15.75	0.25	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	727.20750		0.72721	748.08780	0.74809		727.208	19.94	0.35	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.95440		17.95440	17.90740	17.90740			17.70	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.91000		97.91000	97.95000	97.95000				0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			593.19600		593.19600	593.17600	593.17600				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			604.64500		604.64500	604.62400	604.62400				0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			614.69000		614.69000	614.67700	614.67700				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			689.45000		689.45000	689.34500	689.34500				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			702.75700		702.75700	702.64900	702.64900				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			714.43200		714.43200	714.33100	714.33100				0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			626.06200		626.06200	626.01200	626.01200				0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future			638.14600		638.14600	638.09300	638.09300				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			648.74800		648.74800	648.70200	648.70200				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			10.39930		10.39930	10.40920	10.40920			14.71	0.00	8,381,835.80	806	10,927.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.52790		10.52790	10.53810	10.53810			14.70	0.00	2,642,502.90	251	12,069.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.66720		10.66720	10.67710	10.67710			14.51	0.00	53,336.00	5	515.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.80250		10.80250	10.81180	10.81180			14.91	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.11500		11.11500	11.07180	11.07180			15.91	0.00	55,575.00	5	595.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.26920		11.26920	11.22450	11.22450			15.88	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future			505.36920		505.36920	496.22070	496.22070				0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future			14.51910		14.51910	14.47460	14.47460			18.26	0.00	1,451,910.00	100	1,875.00
CHF / R	On 14/12/2018	Foreign Exchange Future			14.80850		14.80850	14.76320	14.76320			18.06	0.00	74,042.50	5	765.00
CHF / R	On 18/03/2019	Foreign Exchange Future			15.13220		15.13220	15.08420	15.08420			18.17	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.44220		15.44220	15.39150	15.39150			18.41	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future			2.08520		2.08520	2.08400	2.08400			16.97	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			2.10710		2.10710	2.10500	2.10500			16.55	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.12870		2.12870	2.12610	2.12610			16.71	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.14930		2.14930	2.14590	2.14590			16.77	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future			384.09850		384.09850	411.60810	411.60810				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
DKK / R	On 17/09/2018	Foreign Exchange Future	2.23490		2.23490		2.22900	2.22900		17.10	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.27970		2.27970		2.27340	2.27340		16.94	0.00	11,398.50	5	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.32750		2.32750		2.32110	2.32110		16.83	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.37360		2.37360		2.36700	2.36700		16.93	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future	10.93978		76.07530		10.94107	76.06770			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.06996		77.54329		11.07131	77.53549			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.18115		75.04165		11.18238	75.03466			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	11.14188		78.42367		11.14313	78.41526			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.26353		79.93679		11.26483	79.92821			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.37254		77.00425		11.37374	76.99646			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 01/11/2018	GOVI	621.17900		621.17900		621.12400	621.12400			0.00	0.00	0	465.00
GOVI	On 07/02/2019	GOVI	633.16800		633.16800		633.11100	633.11100			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	643.68700		643.68700		643.63700	643.63700			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.80380		1.80380		1.80620	1.80620		18.88	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.82810		1.82810		1.83090	1.83090		19.44	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.85300		1.85300		1.85550	1.85550		18.84	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.87610		1.87610		1.87930	1.87930		19.12	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.35273		132.35273		132.36035	132.36035			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	133.51890		133.51890		133.52610	133.52610			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	135.76063		135.76063		135.76916	135.76916			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	99.72413		99.72413		99.68247	99.68247			0.00	0.00	0	1,600.00
I2029	On 07/02/2019	Bond Future	101.66845		101.66845		101.62555	101.62555			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.30290		102.30290		102.26021	102.26021			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/11/2018	Bond Future	101.80994		101.80994		101.81528	101.81528			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	103.79498		103.79498		103.80006	103.80006			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	104.39308		104.39308		104.39913	104.39913			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	122.92665		122.92665		122.93332	122.93332			0.00	12,292,665.00	100	9,705.00
I2038	On 07/02/2019	Bond Future	123.73225		123.73225		123.73837	123.73837			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	125.80958		125.80958		125.81702	125.81702			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	116.21813		116.21813		116.22434	116.22434			0.00	16,735,410.72	144	12,067.00
I2046	On 07/02/2019	Bond Future	118.48407		118.48407		118.48986	118.48986			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	118.78822		118.78822		118.79515	118.79515			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	122.28546		122.28546		122.29186	122.29186			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future	122.89815		122.89815		122.90433	122.90433			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	124.96155		124.96155		124.96905	124.96905			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	253.03100		253.03100		252.99700	252.99700			0.00	2,530,310.00	1	746.00
IGOV	On 07/02/2019	Index Future	257.96500		257.96500		257.93000	257.93000			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	262.29800		262.29800		262.26400	262.26400			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.14020		0.14020		0.14020	0.14020			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.13990		0.13990		0.13980	0.13980			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.13940		0.13940		0.13870	0.13870			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13880		0.13880		0.13780	0.13780			0.00	0.00	0	1,628.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.70260		1.70260		1.70670	1.70670		15.50	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.72960		1.72960		1.73350	1.73350		15.90	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.75790		1.75790		1.76200	1.76200		15.52	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.78510		1.78510		1.78920	1.78920		16.47	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.50180		9.50180		9.48580	9.48580		16.12	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.61820		9.61820		9.60150	9.60150		16.07	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.74590		9.74590		9.72820	9.72820		16.02	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.87090		9.87090		9.85260	9.85260		16.32	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.33850		1.33850		1.33250	1.33250			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.34750		1.34750		1.34000	1.34000			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.35780		1.35780		1.34780	1.34780			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36760		1.36760		1.35480	1.35480			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.28860		1.28860		1.28960	1.28960			0.00	0.00	0	25.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17240		1.17240		1.16820	1.16820			0.00	105,516.00	90	7,138.00
R / ¥	On 06/09/2018	Any day expiry			7.86250		7.86250	0.12707	7.84460	7.84460		21.38	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	84.44870		0.00844	0.12707	71.94580	0.00719	84.449	21.35	0.07	0.00	0	25,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.84440		7.84440	0.12707	7.82580	7.82580		20.84	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			8.91916		112.93746		8.91999	112.93246		7.29	0.00	86,058,344.52	762	63,776.00
R186	On 01/11/2018	Bond Future	7.96	Call	39.45000		0.03945		41.05000	0.04105	39.450	6.58	0.03	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	359.02000		0.35902		365.02000	0.36502	359.020	6.82	0.20	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,430.82000		1.43082		1,443.86000	1.44386	1,430.820	7.21	0.51	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	836.95000		0.83695		848.69000	0.84869	836.950	7.40	0.35	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.00211		109.81194		9.00301	109.80668		7.90	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	637.13000		0.63713		640.66000	0.64066	637.130	7.06	0.22	0.00	0	210.00
R186	On 02/05/2019	Bond Future			9.07764		111.63545		9.07834	111.63147		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			301.26576		301.26576		301.28402	301.28402			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.78900		299.78900		299.80637	299.80637			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.82213		304.82213		304.84238	304.84238			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			234.61075		234.61075		234.62329	234.62329			0.00	49,268,257.50	210	10,129.00
R202	On 07/02/2019	Bond Future			235.28096		235.28096		235.29264	235.29264			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.23110		239.23110		239.24517	239.24517			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			8.35300		99.26834		8.35380	99.26553		4.12	0.00	62,340,517.52	628	38,272.00
R2023	On 07/02/2019	Bond Future			8.44563		101.18401		8.44652	101.18106		4.47	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.52386		98.93717		8.52443	98.93537		4.57	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 01/11/2018	Bond Future			9.31548		93.06404		9.32139	93.02592		9.89	0.00	0.00	0	52,508.00
R2030	On 07/02/2019	Bond Future			9.39275		90.85045		9.39891	90.81152		10.90	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.70	Call	838.81000		0.83881		835.16000	0.83516	838.810	9.95	0.24	0.00	0	920.00
R2030	On 07/02/2019	Bond Future	9.40	Call	2,637.58000		2.63758		2,625.50000	2.62550	2,637.580	10.80	0.52	0.00	0	920.00
R2030	On 02/05/2019	Bond Future			9.46451		92.35903		9.47071	92.32053		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			9.49777		91.47511		9.49859	91.46937		11.08	0.00	80,498,096.80	880	39,287.00
R2032	On 07/02/2019	Bond Future			9.57732		93.24023		9.57818	93.23432		11.80	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.64689		90.63349		9.64762	90.62855		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			9.63827		95.40409		9.63903	95.39818		11.79	0.00	17,268,140.29	181	72,900.00
R2035	On 07/02/2019	Bond Future			9.71924		97.24515		9.72004	97.23904		12.58	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			9.78570		94.36278		9.78638	94.35765		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			9.68375		92.19402		9.68449	92.18823		12.34	0.00	0.00	0	51,781.00
R2037	On 07/02/2019	Bond Future			9.75774		89.71314		9.75853	89.70705		13.82	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future			9.82517		91.20267		9.82583	91.19764		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			9.75342		95.66796		9.75416	95.66173		12.73	0.00	0.00	0	24,834.00
R2040	On 01/11/2018	Bond Future	8.50	Call	10.75000		0.01075		11.42000	0.01142	10.750	11.02	0.01	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	232.25000		0.23225		238.03000	0.23803	232.250	11.09	0.11	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	348.79000		0.34879		355.99000	0.35599	348.790	11.16	0.15	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	2,198.49000		2.19849		2,210.37000	2.21037	2,198.490	12.43	0.54	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.82684		93.00347		9.82762	92.99700		14.30	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			9.89353		94.54770		9.89419	94.54229		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			9.78173		92.70412		9.78244	92.69805		13.37	0.00	0.00	0	38,549.00
R2044	On 07/02/2019	Bond Future			9.85247		90.10772		9.85322	90.10139		15.03	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			9.91657		91.60386		9.91720	91.59861		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			9.76773		91.81224		9.76842	91.80617		13.83	0.00	734,497.92	8	97,089.00
R2048	On 07/02/2019	Bond Future			9.83988		93.58401		9.84060	93.57777		14.82	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 02/05/2019	Bond Future			9.89878		90.70410		9.89939	90.69887		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			7.56706		101.87553		7.56781	101.87469		0.70	0.00	26,385,762.27	259	19,671.00
R207	On 07/02/2019	Bond Future			7.65635		100.19645		7.65745	100.19548		0.76	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			7.80521		101.86034		7.80480	101.86061		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			7.86634		98.27822		7.86715	98.27650		1.94	0.00	94,641,925.86	963	29,489.00
R208	On 07/02/2019	Bond Future			7.95398		100.17467		7.95496	100.17281		2.23	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.04146		98.43867		8.04186	98.43799		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			9.59132		72.61249		9.59204	72.60774		13.31	0.00	0.00	0	127,865.00
R209	On 01/11/2018	Bond Future	8.89	Call	168.24000		0.16824		172.65000	0.17265	168.240	11.76	0.10	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	250.78000		0.25078		256.29000	0.25629	250.780	11.82	0.14	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,017.23000		2.01723		2,031.81000	2.03181	2,017.230	12.86	0.57	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,768.05000		1.76805		1,777.72000	1.77772	1,768.050	13.14	0.54	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	987.88000		0.98788		1,001.18000	1.00118	987.880	13.42	0.35	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	687.25000		0.68725		698.99000	0.69899	687.250	13.68	0.26	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	655.80000		0.65580		667.32000	0.66732	655.800	13.71	0.25	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.66064		74.01363		9.66139	74.00874		14.18	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	1,069.16000		1.06916		1,074.48000	1.07448	1,069.160	13.13	0.28	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	2,382.14000		2.38214		2,388.22000	2.38822	2,382.140	13.92	0.47	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,483.50000		1.48350		1,492.82000	1.49282	1,483.500	14.87	0.30	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.72077		72.09489		9.72140	72.09083		14.41	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future			184.20665		184.20665		183.90718	183.90718			0.00	48,814,762.25	265	2,414.00
R210	On 07/02/2019	Bond Future			187.79818		187.79818		187.49206	187.49206			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			188.39641		188.39641		188.08696	188.08696			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 01/11/2018	Bond Future	155.55249		155.55249		155.56247	155.56247			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	156.43024		156.43024		156.43980	156.43980			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	159.05661		159.05661		159.06764	159.06764			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	9.40711		83.93751		9.40785	83.93282		10.85	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.48643		85.55731		9.48721	85.55245		11.45	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.55166		83.43103		9.55230	83.42711		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	9.73722		71.92334		9.73790	71.91866		14.20	0.00	359,616.70	5	28,493.00
R214	On 07/02/2019	Bond Future	9.80852		73.31128		9.80923	73.30646		15.16	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.86674		71.23491		9.86733	71.23094		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	10.39130		10.39130		10.39840	10.39840		16.38	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.53590		10.53590		10.54330	10.54330		16.41	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.69390		10.69390		10.70010	10.70010		16.23	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.84400		10.84400		10.85030	10.85030		16.39	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.24710		2.24710		2.28320	2.28320		36.95	0.00	0.00	0	5,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.15130		2.15130		2.17070	2.17070		31.36	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.04960		2.04960		2.05900	2.05900		29.23	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	1.96110		1.96110		1.96150	1.96150		27.95	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.35770		1.35770		1.35920	1.35920			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.30120		1.30120		1.30600	1.30600			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.24570		1.24570		1.26070	1.26070			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.20040		1.20040		1.20310	1.20310			0.00	0.00	0	0.00
Total for Derivatives :												1,770,217,585.85	108,624	7 364 400.00
Grand Total:												1,770,217,585.85	108,624	7 364 400.00