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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/08/2018

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 30/08/2018	Any day expiry	14.43010	14.43010		14.12540	14.12540		24.37	0.00	0.00	0	0.00
\$ / R	On 30/08/2018	Any day expiry	14.57	Call	31.02590	0.03103	9.39490	0.00939	31.026	27.37	0.25	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.59	Call	27.49170	0.02749	8.56390	0.00856	27.492	27.86	0.23	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.74	Call	11.35230	0.01135	4.41770	0.00442	11.352	31.61	0.10	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.74	Put	321.25230	0.32125	619.01770	0.61902	321.252	31.61	0.90	0	7,500.00
\$ / R	On 31/08/2018	Any day expiry			14.43010	14.43010	14.12550	14.12550		23.02	0.00	0	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	0.03470	0.00003	0.38440	0.00038	0.035	41.33	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	781.67310	0.78167	488.69720	0.48870	781.673	33.68	0.99	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	3.72070	0.00372	26.09940	0.02610	3.721	31.83	0.03	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	14.25	Put	41.76420	0.04176	186.72630	0.18673	41.764	25.73	0.25	0	250.00
\$ / R	On 31/08/2018	Any day expiry	14.42	Call	104.90950	0.10491	30.58470	0.03058	104.910	23.42	0.52	0	250.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	0.09540	0.00010	0.17500	0.00018	0.095	44.98	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	0.04770	0.00005	0.05170	0.00005	0.048	54.44	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			14.43450	14.43450	14.12820	14.12820		19.37	0.00	0	197.00
\$ / R	On 06/09/2018	Any day expiry			14.43790	14.43790	14.13100	14.13100		20.15	0.00	0	300.00
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	2.47430	0.00247	10.05940	0.01006	2.474	22.53	0.01	0	10,000.00

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 06/09/2018	Any day expiry	13.44	Put	2.57750	0.00258	10.47160	0.01047	2.578	22.46	0.02	0.00	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry			14.43890	14.43890	14.13200	14.13200		20.30	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	0.76950	0.00077	2.08460	0.00208	0.770	27.26	0.00	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	1.33300	0.00133	3.69950	0.00370	1.333	25.60	0.01	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	1,121.48420	1.12148	819.68160	0.81968	1,121.484	23.48	0.99	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	992.73380	0.99273	693.82220	0.69382	992.734	22.27	0.98	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	652.37330	0.65237	391.41360	0.39141	652.373	19.55	0.93	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	561.89850	0.56190	318.30610	0.31831	561.898	19.67	0.89	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	14.45	Call	178.22090	0.17822	78.59280	0.07859	178.221	20.30	0.50	0.00	0	20,000.00
\$ / R	On 13/09/2018	Any day expiry			14.44850	14.44850	14.14520	14.14520		19.97	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	5.84390	0.00584	9.81270	0.00981	5.844	21.03	0.02	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.45730	14.45730	14.15410	14.15410		19.61	0.00	778,236,459.00	53,830	477,194.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.05120	0.00005	0.10610	0.00011	0.051	28.94	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	0.05210	0.00005	0.11300	0.00011	0.052	28.77	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	0.06370	0.00006	0.15530	0.00016	0.064	28.13	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	0.10250	0.00010	0.24920	0.00025	0.103	27.51	0.00	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	0.14050	0.00014	0.34100	0.00034	0.141	27.09	0.00	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	0.16440	0.00016	0.39860	0.00040	0.164	26.89	0.00	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	0.22480	0.00022	0.54410	0.00054	0.225	26.47	0.00	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	0.48860	0.00049	1.17610	0.00118	0.489	25.44	0.00	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,207.78860	2.20779	1,905.27610	1.90528	2,207.789	25.44	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	0.57010	0.00057	1.37030	0.00137	0.570	25.23	0.00	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	0.72900	0.00073	1.74820	0.00175	0.729	24.90	0.00	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,958.35200	1.95835	1,656.61300	1.65661	1,958.352	24.40	1.00	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	1.05200	0.00105	2.51300	0.00251	1.052	24.40	0.00	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	1.34160	0.00134	3.19530	0.00320	1.342	24.07	0.01	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	1.46920	0.00147	3.49510	0.00350	1.469	23.95	0.01	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	1.65810	0.00166	3.93790	0.00394	1.658	23.78	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,689.67860	1.68968	1,389.61080	1.38961	1,689.679	23.29	0.99	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	2.60190	0.00260	5.84600	0.00585	2.602	23.16	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,659.90190	1.65990	1,359.94600	1.35995	1,659.902	23.16	0.99	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	3.02050	0.00302	6.45770	0.00646	3.021	22.96	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	4.70890	0.00471	8.77960	0.00878	4.709	22.34	0.02	0.00	0	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,462.00890	1.46201	1,162.87960	1.16288	1,462.009	22.34	0.98	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	5.87590	0.00588	10.85680	0.01086	5.876	21.67	0.02	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	7.35810	0.00736	13.51230	0.01351	7.358	21.01	0.03	0.00	0	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	1,264.65810	1.26466	967.61230	0.96761	1,264.658	21.01	0.97	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	7.70040	0.00770	14.12810	0.01413	7.700	20.88	0.03	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,215.54650	1.21555	919.21230	0.91921	1,215.546	20.68	0.97	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	8.24650	0.00825	15.11230	0.01511	8.246	20.68	0.03	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	1,166.55200	1.16655	871.03070	0.87103	1,166.552	20.35	0.97	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	972.11400	0.97211	684.55290	0.68455	972.114	19.02	0.95	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	18.86320	0.01886	46.83140	0.04683	18.863	18.36	0.07	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	876.16320	0.87616	600.93140	0.60093	876.163	18.36	0.93	0.00	0	26,000.00

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	13.65	Call	828.61780	0.82862	561.14550	0.56115	828.618	18.03	0.92	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	531.24630	0.53125	327.06500	0.32706	531.246	18.16	0.79	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	73.94630	0.07395	172.96500	0.17297	73.946	18.16	0.21	0.00	0	22,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	395.07090	0.39507	231.22840	0.23123	395.071	18.81	0.67	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	240.72410	0.24072	136.28480	0.13628	240.724	19.85	0.48	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	171.23610	0.17124	95.29250	0.09529	171.236	20.78	0.37	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	644.27110	0.64427	900.44800	0.90045	644.271	22.19	0.76	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	101.57110	0.10157	54.54800	0.05455	101.571	22.19	0.24	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	15.83820	0.01584	8.04070	0.00804	15.838	25.53	0.05	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	13.81300	0.01381	6.99340	0.00699	13.813	25.75	0.04	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	11.36970	0.01137	5.73590	0.00574	11.370	26.06	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	8.50930	0.00851	4.27270	0.00427	8.509	26.53	0.03	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			14.47510	14.47510	14.17180	14.17180		19.72	0.00	0.00	0	0.00
\$ / R	On 26/09/2018	Any day expiry			14.47730	14.47730	14.53400	14.53400		19.78	0.00	0.00	0	0.00
\$ / R	On 26/09/2018	Any day expiry	14.48	Put	316.84470	0.31684	0.00000	0.00000	316.845	19.72	0.49	285,157,080.00	40,000	40,000.00
\$ / R	On 28/09/2018	Any day expiry			14.48170	14.48170	14.17840	14.17840		19.83	0.00	0.00	0	2,569.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	6.86950	0.00687	16.12200	0.01612	6.870	19.09	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	767.05270	0.76705	537.35970	0.53736	767.053	18.02	0.84	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	68.69700	0.06870	145.87000	0.14587	68.697	17.99	0.17	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	212.58920	0.21259	359.23780	0.35924	212.589	19.17	0.37	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	303.37040	0.30337	194.32670	0.19433	303.370	19.99	0.48	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	28.01220	0.02801	14.34540	0.01435	28.012	25.59	0.06	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	10.49220	0.01049	5.09830	0.00510	10.492	26.17	0.03	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			14.48930	14.48930	14.18590	14.18590		19.61	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			14.50820	14.50820	14.20460	14.20460		19.54	0.00	0.00	0	0.00
\$ / R	On 17/10/2018	Any day expiry			14.51770	14.51770	14.21400	14.21400		19.43	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			14.52720	14.52720	14.22340	14.22340		19.47	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	28.03710	0.02804	58.38480	0.05838	28.037	16.91	0.07	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	715.84920	0.71585	527.71020	0.52771	715.849	18.19	0.71	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			14.53280	14.53280	14.22900	14.22900		19.53	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.54040	14.54040	14.23650	14.23650		19.42	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.54420	14.54420	14.24020	14.24020		19.49	0.00	0.00	0	3,847.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	25.53340	0.02553	45.52640	0.04553	25.533	17.36	0.06	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	146.77450	0.14677	241.47530	0.24148	146.775	17.78	0.23	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	802.07240	0.80207	607.33070	0.60733	802.072	18.08	0.73	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	316.80300	0.31680	461.71840	0.46172	316.803	18.81	0.38	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	420.09820	0.42010	308.53860	0.30854	420.098	19.85	0.47	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	87.15990	0.08716	62.10890	0.06211	87.160	24.72	0.12	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	54.66370	0.05466	39.21900	0.03922	54.664	25.96	0.08	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.54610	14.54610	14.24210	14.24210		19.51	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			14.55370	14.55370	14.24970	14.24970		19.45	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	6.75170	0.00675	9.63110	0.00963	6.752	21.61	0.01	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	175.24610	0.17525	276.99500	0.27700	175.246	17.89	0.25	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	75.41580	0.07542	54.17110	0.05417	75.416	25.38	0.10	0.00	0	1,880.00

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\$ / R	On 13/11/2018	Any day expiry		14.56900	14.56900		14.26480	14.26480		19.46	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry		14.57480	14.57480		14.27050	14.27050		19.52	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	1.93410	0.00193	2.80930	0.00281	1.934	24.34	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	7.01610	0.00702	9.60730	0.00961	7.016	21.98	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,413.86560	1.41387	1,152.19530	1.15220	1,413.866	17.13	0.90	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	473.89860	0.47390	356.55810	0.35656	473.899	20.00	0.48	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	466.67780	0.46668	350.92710	0.35093	466.678	20.05	0.47	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	415.96860	0.41597	311.57130	0.31157	415.969	20.47	0.43	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	731.16860	0.73117	931.07130	0.93107	731.169	20.47	0.57	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry		14.58050	14.58050		14.27610	14.27610		19.58	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	442.48820	0.44249	333.05220	0.33305	442.488	20.24	0.45	0.00	0	10,000.00
\$ / R	On 23/11/2018	Any day expiry		14.58810	14.58810		14.28370	14.28370		19.62	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	540.48240	0.54048	411.59290	0.41159	540.482	19.68	0.51	0.00	0	20,400.00
\$ / R	On 29/11/2018	Any day expiry		14.59960	14.59960		14.29500	14.29500		19.59	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry		14.60150	14.60150		14.29690	14.29690		19.60	0.00	21,854,550.00	1,500	5,449.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	52.99460	0.05299	79.61610	0.07962	52.995	17.45	0.09	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	205.92080	0.20592	302.46460	0.30246	205.921	17.83	0.25	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	832.41320	0.83241	651.21060	0.65121	832.413	18.41	0.67	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	388.03830	0.38804	526.59340	0.52659	388.038	18.80	0.38	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	494.53100	0.49453	377.85570	0.37786	494.531	20.18	0.46	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	141.15220	0.14115	103.96740	0.10397	141.152	24.79	0.16	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	96.88580	0.09689	72.82870	0.07283	96.886	26.10	0.11	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry		14.62250	14.62250		14.31760	14.31760		19.45	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	177.98320	0.17798	259.12590	0.25913	177.983	17.54	0.22	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	241.93120	0.24193	346.13780	0.34614	241.931	17.81	0.27	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	449.42450	0.44942	346.53030	0.34653	449.424	20.65	0.41	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	304.81070	0.30481	233.69250	0.23369	304.811	22.19	0.30	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future		14.62820	14.62820		14.32320	14.32320		19.57	0.00	156,068,265.80	10,669	269,270.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	9.52080	0.00952	13.21420	0.01321	9.521	20.21	0.02	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	10.92080	0.01092	15.46090	0.01546	10.921	19.89	0.02	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	13.72370	0.01372	19.11460	0.01911	13.724	19.60	0.02	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	15.94860	0.01595	21.99060	0.02199	15.949	19.40	0.03	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	16.43240	0.01643	22.61350	0.02261	16.432	19.36	0.03	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	18.50490	0.01850	25.27370	0.02527	18.505	19.20	0.03	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	21.43650	0.02144	29.01770	0.02902	21.437	19.00	0.03	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	23.05820	0.02306	31.08100	0.03108	23.058	18.90	0.04	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	27.81960	0.02782	37.11440	0.03711	27.820	18.65	0.04	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	33.00360	0.03300	43.65050	0.04365	33.004	18.41	0.05	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,161.20360	2.16120	1,866.85050	1.86685	2,161.204	18.41	0.95	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	39.61210	0.03961	51.94840	0.05195	39.612	18.15	0.06	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	42.46160	0.04246	55.51800	0.05552	42.462	18.05	0.07	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	46.76610	0.04677	60.90460	0.06090	46.766	17.91	0.07	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	61.35210	0.06135	84.67400	0.08467	61.352	17.52	0.09	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	65.59090	0.06559	93.13830	0.09314	65.591	17.42	0.10	54,493,279.81	38,250	177,520.00

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	13.00	Call	1,693.79090	1.69379	1,416.33830	1.41634	1,693.791	17.42	0.90	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	70.09470	0.07009	102.19620	0.10220	70.095	17.32	0.10	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	74.87600	0.07488	111.87020	0.11187	74.876	17.22	0.11	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,513.54760	1.51355	1,256.33100	1.25633	1,513.548	17.03	0.88	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	88.63600	0.08864	137.69780	0.13770	88.636	17.05	0.13	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	93.73760	0.09374	144.75090	0.14475	93.738	17.09	0.13	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,471.93760	1.47194	1,217.95090	1.21795	1,471.938	17.09	0.87	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	106.45990	0.10646	162.16710	0.16217	106.460	17.17	0.15	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	108.37160	0.10837	164.76690	0.16477	108.372	17.18	0.15	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,311.46370	1.31146	1,071.37210	1.07137	1,311.464	17.33	0.83	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	133.26370	0.13326	198.17210	0.19817	133.264	17.33	0.17	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	144.72260	0.14472	213.32190	0.21332	144.723	17.39	0.18	0.00	0	30,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,272.92260	1.27292	1,036.52190	1.03652	1,272.923	17.39	0.82	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	169.63290	0.16963	245.85410	0.24585	169.633	17.51	0.21	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	197.28440	0.19728	284.07270	0.28407	197.284	17.63	0.23	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	200.20190	0.20020	288.07300	0.28807	200.202	17.64	0.23	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	212.16290	0.21216	304.39730	0.30440	212.163	17.69	0.24	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,069.63280	1.06963	860.17850	0.86018	1,069.633	17.73	0.75	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	224.58100	0.22458	321.23640	0.32124	224.581	17.74	0.25	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	227.75800	0.22776	325.52640	0.32553	227.758	17.75	0.26	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,055.95800	1.05596	848.72640	0.84873	1,055.958	17.75	0.74	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	958.54030	0.95854	766.87400	0.76687	958.540	17.98	0.70	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	300.35910	0.30036	417.95420	0.41795	300.359	18.10	0.31	173,735,731.98	38,250	72,750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	928.55910	0.92856	741.15420	0.74115	928.559	18.10	0.69	0.00	0	20,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	342.75550	0.34276	468.79700	0.46880	342.756	18.32	0.34	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	351.61230	0.35161	479.32570	0.47933	351.612	18.37	0.34	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	854.28730	0.85429	677.83440	0.67783	854.287	18.39	0.65	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	365.12710	0.36513	495.33990	0.49534	365.127	18.44	0.35	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	369.69470	0.36969	500.73650	0.50074	369.695	18.46	0.35	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	816.46640	0.81647	645.81300	0.64581	816.466	18.55	0.64	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	388.26640	0.38827	522.61300	0.52261	388.266	18.55	0.36	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	407.32870	0.40733	544.94540	0.54495	407.329	18.64	0.38	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	790.37070	0.79037	623.80020	0.62380	790.371	18.66	0.62	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Put	412.17070	0.41217	550.60020	0.55060	412.171	18.66	0.38	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	451.97410	0.45197	597.12500	0.59712	451.974	18.85	0.40	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	750.17410	0.75017	590.32500	0.59032	750.174	18.85	0.60	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	462.22310	0.46222	609.15130	0.60915	462.223	18.89	0.41	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	740.42310	0.74042	582.35130	0.58235	740.423	18.89	0.59	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	726.01250	0.72601	570.58920	0.57059	726.013	18.96	0.59	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	697.97030	0.69797	547.77800	0.54778	697.970	19.09	0.57	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	670.94850	0.67095	525.89470	0.52589	670.949	19.23	0.55	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	542.74850	0.54275	702.69470	0.70269	542.748	19.23	0.45	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	599.91820	0.59992	768.20510	0.76821	599.918	19.46	0.47	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	628.11820	0.62812	491.40510	0.49141	628.118	19.46	0.53	0.00	0	84,900.00

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	14.61	Call	623.98090	0.62398	488.08900	0.48809	623.981	19.48	0.53	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	619.87320	0.61987	484.79640	0.48480	619.873	19.50	0.52	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	599.86590	0.59987	468.67380	0.46867	599.866	19.62	0.51	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	641.66590	0.64167	815.47380	0.81547	641.666	19.62	0.49	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	588.29950	0.58830	459.27350	0.45927	588.299	19.70	0.50	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	569.52930	0.56953	444.05080	0.44405	569.529	19.82	0.49	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	723.17850	0.72318	906.16650	0.90617	723.179	19.94	0.52	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	551.37850	0.55138	429.36650	0.42937	551.378	19.94	0.48	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	537.29430	0.53729	417.99210	0.41799	537.294	20.04	0.47	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	484.64460	0.48464	375.67930	0.37568	484.645	20.44	0.43	0.00	0	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	481.54450	0.48154	373.21390	0.37321	481.544	20.47	0.43	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	457.48780	0.45749	354.14680	0.35415	457.488	20.67	0.41	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	454.57580	0.45458	351.84000	0.35184	454.576	20.69	0.41	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	440.30780	0.44031	340.56720	0.34057	440.308	20.82	0.40	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	998.33100	0.99833	1,206.50470	1.20650	998.331	20.94	0.61	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	383.16100	0.38316	295.65350	0.29565	383.161	21.37	0.36	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	362.18740	0.36219	279.29470	0.27929	362.187	21.59	0.34	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	357.70140	0.35770	275.80560	0.27581	357.701	21.64	0.34	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	353.27890	0.35328	272.36810	0.27237	353.279	21.69	0.33	0.00	0	4,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	351.09400	0.35109	270.66970	0.27067	351.094	21.71	0.33	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	334.14160	0.33414	257.52080	0.25752	334.142	21.91	0.32	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	330.05240	0.33005	254.35330	0.25435	330.052	21.96	0.31	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	312.35650	0.31236	240.66940	0.24067	312.357	22.18	0.30	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	306.70890	0.30671	236.30820	0.23631	306.709	22.26	0.29	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	285.27990	0.28528	218.69090	0.21869	285.280	22.55	0.28	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	275.23450	0.27523	210.33860	0.21034	275.235	22.70	0.27	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	260.95270	0.26095	198.47580	0.19848	260.953	22.92	0.25	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	244.58450	0.24458	0.00000	0.00000	244.585	23.19	0.24	134,774,556.62	38,250	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	240.03270	0.24003	181.50830	0.18151	240.033	23.25	0.24	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	185.40940	0.18541	139.85010	0.13985	185.409	24.10	0.19	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	143.02210	0.14302	0.00000	0.00000	143.022	24.98	0.15	16,129,774.08	7,400	3,700.00
\$ / R	On 21/12/2018	Any day expiry			14.64150	14.64150	14.33640	14.33640		19.49	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	91.75900	0.09176	140.91160	0.14091	91.759	16.97	0.13	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	109.75600	0.10976	165.42870	0.16543	109.756	17.09	0.15	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	627.76990	0.62777	494.18620	0.49419	627.770	19.51	0.52	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	593.25400	0.59325	466.04590	0.46605	593.254	19.73	0.50	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.66050	14.66050	14.35520	14.35520		19.32	0.00	0.00	0	2,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	77.04650	0.07705	107.69740	0.10770	77.046	17.16	0.11	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	249.36800	0.24937	347.13940	0.34714	249.368	17.57	0.26	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	862.11510	0.86212	691.64970	0.69165	862.115	18.39	0.63	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	436.09470	0.43609	573.30350	0.57330	436.095	18.45	0.38	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	849.78560	0.84979	1,039.24480	1.03924	849.786	20.04	0.55	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	179.87860	0.17988	138.29870	0.13830	179.879	24.30	0.17	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	128.24300	0.12824	104.63400	0.10463	128.243	25.53	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			14.66430	14.66430		14.35890	14.35890	19.31	0.00	0.00	0	55.00
\$ / R			On 18/01/2019	Any day expiry			14.69480	14.69480		14.38900	14.38900	19.33	0.00	0.00	0	0.00
\$ / R			On 18/01/2019	Any day expiry	12.66	Put	57.09950	0.05710	78.68760	0.07869	57.099	17.37	0.08	0.00	0	263.00
\$ / R			On 30/01/2019	Any day expiry			14.71760	14.71760		14.41160	14.41160	19.24	0.00	0.00	0	55.00
\$ / R			On 31/01/2019	Any day expiry			14.71950	14.71950		14.41340	14.41340	19.23	0.00	0.00	0	1,225.00
\$ / R			On 31/01/2019	Any day expiry	13.00	Put	100.52070	0.10052	136.22080	0.13622	100.521	16.99	0.12	0.00	0	500.00
\$ / R			On 31/01/2019	Any day expiry	14.25	Put	479.40410	0.47940	615.17070	0.61517	479.404	18.31	0.37	0.00	0	250.00
\$ / R			On 31/01/2019	Any day expiry	14.38	Call	884.87180	0.88487	723.81790	0.72382	884.872	18.57	0.60	0.00	0	500.00
\$ / R			On 31/01/2019	Any day expiry	15.13	Call	592.63370	0.59263	478.92180	0.47892	592.634	20.14	0.44	0.00	0	250.00
\$ / R			On 13/02/2019	Any day expiry			14.74430	14.74430		14.43790	14.43790	19.26	0.00	0.00	0	70.00
\$ / R			On 28/02/2019	Any day expiry			14.77280	14.77280		14.46610	14.46610	19.19	0.00	0.00	0	4,725.00
\$ / R			On 28/02/2019	Any day expiry	13.00	Put	118.96290	0.11896	160.37040	0.16037	118.963	16.81	0.13	0.00	0	500.00
\$ / R			On 28/02/2019	Any day expiry	14.25	Put	512.84770	0.51285	647.22840	0.64723	512.848	18.20	0.37	0.00	0	250.00
\$ / R			On 28/02/2019	Any day expiry	14.52	Call	907.35350	0.90735	752.67950	0.75268	907.354	18.73	0.58	0.00	0	500.00
\$ / R			On 28/02/2019	Any day expiry	15.27	Call	630.59540	0.63060	518.00980	0.51801	630.595	20.20	0.44	0.00	0	250.00
\$ / R			On 18/03/2019	Foreign Exchange Future			14.80720	14.80720		14.50010	14.50010	19.19	0.00	2,576,526,836.00	174,005	90,015.00
\$ / R			On 18/03/2019	Foreign Exchange Future	10.33	Put	6.37670	0.00638	7.52720	0.00753	6.377	20.82	0.01	0.00	0	1,000.00
\$ / R			On 18/03/2019	Foreign Exchange Future	11.74	Put	15.76230	0.01576	23.87260	0.02387	15.762	16.14	0.02	0.00	0	1,000.00
\$ / R			On 18/03/2019	Foreign Exchange Future	12.47	Put	56.62090	0.05662	84.80490	0.08480	56.621	16.24	0.07	0.00	0	721.00
\$ / R			On 18/03/2019	Foreign Exchange Future	12.51	Put	60.60680	0.06061	90.05220	0.09005	60.607	16.27	0.07	0.00	0	720.00
\$ / R			On 18/03/2019	Foreign Exchange Future	12.90	Put	111.47200	0.11473	154.74670	0.15475	111.472	16.56	0.12	0.00	0	16,000.00
\$ / R			On 18/03/2019	Foreign Exchange Future	12.92	Put	114.72630	0.11473	0.00000	0.00000	114.726	16.58	0.12	496,491,040.83	278,684	139,342.00
\$ / R			On 18/03/2019	Foreign Exchange Future	13.00	Put	128.43610	0.12844	175.66840	0.17567	128.436	16.64	0.13	0.00	0	14,028.00
\$ / R			On 18/03/2019	Foreign Exchange Future	13.46	Put	232.39190	0.23239	307.31420	0.30731	232.392	17.05	0.21	0.00	0	20,000.00
\$ / R			On 18/03/2019	Foreign Exchange Future	13.75	Put	323.11340	0.32311	416.12530	0.41613	323.113	17.38	0.26	0.00	0	17,981.00
\$ / R			On 18/03/2019	Foreign Exchange Future	13.86	Put	362.50860	0.36251	464.54740	0.46455	362.509	17.50	0.28	0.00	0	721.00
\$ / R			On 18/03/2019	Foreign Exchange Future	13.90	Put	377.51580	0.37752	483.47810	0.48348	377.516	17.55	0.29	0.00	0	720.00
\$ / R			On 18/03/2019	Foreign Exchange Future	14.00	Put	416.63750	0.41664	532.51240	0.53251	416.638	17.66	0.31	0.00	0	16,000.00
\$ / R			On 18/03/2019	Foreign Exchange Future	14.28	Put	546.19220	0.54619	682.30390	0.68230	546.192	18.17	0.37	0.00	0	7,028.00
\$ / R			On 18/03/2019	Foreign Exchange Future	14.30	Call	1,063.47410	1.06347	893.77910	0.89378	1,063.474	18.21	0.63	0.00	0	500.00
\$ / R			On 18/03/2019	Foreign Exchange Future	14.35	Put	581.87350	0.58187	0.00000	0.00000	581.873	18.31	0.38	786,366,338.15	139,342	139,342.00
\$ / R			On 18/03/2019	Foreign Exchange Future	14.44	Put	629.38760	0.62939	775.70330	0.77570	629.388	18.49	0.40	0.00	0	7,000.00
\$ / R			On 18/03/2019	Foreign Exchange Future	14.48	Call	978.28380	0.97828	819.98960	0.81999	978.284	18.56	0.59	0.00	0	1,000.00
\$ / R			On 18/03/2019	Foreign Exchange Future	14.53	Put	678.69690	0.67870	830.45100	0.83045	678.697	18.66	0.42	0.00	0	108.00
\$ / R			On 18/03/2019	Foreign Exchange Future	14.82	Put	849.07960	0.84908	1,016.69300	1.01669	849.080	19.23	0.47	0.00	0	4,145.00
\$ / R			On 18/03/2019	Foreign Exchange Future	14.96	Call	783.92010	0.78392	652.10390	0.65210	783.920	19.49	0.50	0.00	0	17,981.00
\$ / R			On 18/03/2019	Foreign Exchange Future	15.17	Call	712.02830	0.71203	591.04740	0.59105	712.028	19.89	0.46	0.00	0	720.00
\$ / R			On 18/03/2019	Foreign Exchange Future	15.45	Call	627.50150	0.62750	520.22160	0.52022	627.502	20.41	0.42	0.00	0	20,000.00
\$ / R			On 18/03/2019	Foreign Exchange Future	15.46	Call	624.70350	0.62470	517.89410	0.51789	624.703	20.43	0.42	0.00	0	108.00
\$ / R			On 18/03/2019	Foreign Exchange Future	15.54	Call	602.84700	0.60285	499.72600	0.49973	602.847	20.58	0.41	0.00	0	721.00
\$ / R			On 18/03/2019	Foreign Exchange Future	15.66	Call	571.99880	0.57200	0.00000	0.00000	571.999	20.81	0.39	1,590,822,946.53	278,684	139,342.00
\$ / R			On 18/03/2019	Foreign Exchange Future	15.89	Call	518.11990	0.51812	428.97650	0.42898	518.120	21.25	0.36	0.00	0	4,145.00
\$ / R			On 18/03/2019	Foreign Exchange Future	16.60	Call	383.87680	0.38388	313.45030	0.31345	383.877	22.52	0.27	0.00	0	50.00
\$ / R			On 18/03/2019	Foreign Exchange Future	17.08	Call	314.24810	0.31425	256.25950	0.25626	314.248	23.28	0.23	0.00	0	7,028.00

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	17.09	Call	312.97180	0.31297	255.21330	0.25521	312.972	23.29	0.23	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	265.82640	0.26583	219.11830	0.21912	265.826	23.94	0.20	0.00	0	16,000.00
\$ / R	On 27/03/2019	Any day expiry			14.82430	14.82430	14.51700	14.51700		19.16	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			14.82820	14.82820	14.52080	14.52080		19.25	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	134.00200	0.13400	184.47820	0.18448	134.002	16.55	0.13	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	542.31650	0.54232	677.10810	0.67711	542.317	18.08	0.36	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	928.23040	0.92823	779.96300	0.77996	928.230	18.90	0.56	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	663.35870	0.66336	552.80980	0.55281	663.359	20.32	0.43	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.83580	14.83580	14.52840	14.52840		19.22	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.88920	14.88920	14.58120	14.58120		19.19	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	150.94580	0.15095	206.15530	0.20616	150.946	16.37	0.14	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,676.05160	1.67605	1,447.53610	1.44754	1,676.052	17.01	0.78	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	570.34540	0.57035	704.12440	0.70412	570.345	17.95	0.35	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	948.59850	0.94860	804.86250	0.80486	948.599	19.07	0.54	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	694.18100	0.69418	585.61700	0.58562	694.181	20.41	0.42	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.94840	14.94840	14.63980	14.63980		19.15	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	163.93670	0.16394	226.03990	0.22604	163.937	16.16	0.14	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	595.35150	0.59535	729.00230	0.72900	595.352	17.86	0.35	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	966.81480	0.96681	827.90160	0.82790	966.815	19.25	0.52	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	721.20210	0.72120	615.44330	0.61544	721.202	20.53	0.41	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.95430	14.95430	14.64560	14.64560		19.12	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.97600	14.97600	14.66680	14.66680		19.19	0.00	149,760.00	10	20,510.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	18.16820	0.01817	19.07770	0.01908	18.168	18.96	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	48.11060	0.04811	82.93030	0.08293	48.111	14.58	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	114.44320	0.11444	170.11650	0.17012	114.443	15.51	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	162.48560	0.16249	228.93820	0.22894	162.486	15.96	0.14	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	230.50970	0.23051	308.15780	0.30816	230.510	16.47	0.18	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	428.33940	0.42834	527.71060	0.52771	428.339	17.35	0.28	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	447.59950	0.44760	549.52160	0.54952	447.599	17.41	0.29	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,483.61060	1.48361	1,284.37620	1.28438	1,483.611	17.52	0.70	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,248.79620	1.24880	1,082.93590	1.08294	1,248.796	18.13	0.62	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,176.19730	1.17620	1,018.71100	1.01871	1,176.197	18.42	0.60	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,076.14280	1.07614	928.61490	0.92861	1,076.143	18.86	0.56	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	822.72530	0.82273	705.07520	0.70508	822.725	20.07	0.45	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	802.20400	0.80220	687.40450	0.68740	802.204	20.18	0.44	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	752.34000	0.75234	644.47830	0.64448	752.340	20.47	0.42	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	721.40110	0.72140	617.75670	0.61776	721.401	20.67	0.41	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			15.00350	15.00350	14.69380	14.69380		19.15	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	173.59770	0.17360	240.29070	0.24029	173.598	15.96	0.14	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	615.83880	0.61584	748.79190	0.74879	615.839	17.80	0.35	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	982.12160	0.98212	846.40250	0.84640	982.122	19.42	0.51	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	744.28520	0.74429	639.70750	0.63971	744.285	20.66	0.41	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.00940	15.00940	14.69960	14.69960		19.13	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.01340	15.01340	14.70340	14.70340		19.13	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 03/07/2019	Any day expiry	13.45	Put	309.18520	0.30919	392.21480	0.39221	309.185	16.87	0.22	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	646.04210	0.64604	552.77800	0.55278	646.042	21.39	0.36	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.06850	15.06850	14.75750	14.75750		19.13	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	182.86000	0.18286	254.24900	0.25425	182.860	15.72	0.15	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	639.40020	0.63940	769.70470	0.76970	639.400	17.77	0.34	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,006.28330	1.00628	872.96300	0.87296	1,006.283	19.56	0.50	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	775.03170	0.77503	670.85670	0.67086	775.032	20.76	0.40	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.07050	15.07050	14.75940	14.75940		19.13	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.09410	15.09410	14.78250	14.78250		19.17	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	764.36710	0.76437	907.41020	0.90741	764.367	18.10	0.37	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	754.07500	0.75407	653.63720	0.65364	754.075	21.01	0.39	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.12750	15.12750	14.81530	14.81530		19.21	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	187.42240	0.18742	267.34840	0.26735	187.422	15.45	0.15	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	660.78320	0.66078	787.89480	0.78789	660.783	17.77	0.34	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,020.23340	1.02023	889.49670	0.88950	1,020.233	19.74	0.49	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	796.39640	0.79640	692.95470	0.69295	796.396	20.91	0.40	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.13380	15.13380	14.82160	14.82160		19.20	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.16290	15.16290	14.85100	14.85100		19.23	0.00	0.00	0	10,138.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	27.47880	0.02748	29.09270	0.02909	27.479	17.90	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	83.29520	0.08330	127.46090	0.12746	83.295	14.09	0.08	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	548.40060	0.54840	656.27110	0.65627	548.401	17.46	0.29	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,055.49320	1.05549	923.66940	0.92367	1,055.493	19.79	0.49	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	957.77600	0.95778	837.72910	0.83773	957.776	20.23	0.45	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	651.76070	0.65176	567.60260	0.56760	651.761	22.11	0.33	0.00	0	800.00
\$ / R	On 30/09/2019	Any day expiry			15.19200	15.19200	14.88040	14.88040		19.31	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	191.14010	0.19114	270.76580	0.27077	191.140	15.19	0.14	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	682.71060	0.68271	805.77690	0.80578	682.711	17.82	0.33	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,051.09090	1.05109	922.33140	0.92233	1,051.091	19.97	0.48	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	831.52610	0.83153	728.22380	0.72822	831.526	21.12	0.40	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.19620	15.19620	14.88460	14.88460		19.32	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.25650	15.25650	14.94550	14.94550		19.42	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	204.92550	0.20493	276.00660	0.27601	204.925	15.25	0.15	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	703.97370	0.70397	823.94800	0.82395	703.974	17.88	0.33	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,073.15720	1.07316	947.02830	0.94703	1,073.157	20.24	0.47	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	859.83710	0.85984	757.21660	0.75722	859.837	21.36	0.39	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.31680	15.31680	15.00640	15.00640		19.51	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	227.63200	0.22763	293.98580	0.29399	227.632	15.56	0.15	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	722.38150	0.72238	839.19060	0.83919	722.381	17.92	0.32	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,098.62710	1.09863	974.19900	0.97420	1,098.627	20.44	0.47	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	888.71300	0.88871	786.74540	0.78675	888.713	21.54	0.39	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.32300	15.32300	15.01270	15.01270		19.50	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.34590	15.34590	15.03580	15.03580		19.57	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	66.20150	0.06620	68.92690	0.06893	66.201	14.93	0.06	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	471.03980	0.47104	568.19350	0.56819	471.040	17.05	0.24	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 13/12/2019	Foreign Exchange Future	17.38	Call	816.21510	0.81622	724.48740	0.72449	816.215	22.15	0.36	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	529.94220	0.52994	450.07230	0.45007	529.942	26.20	0.23	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.38330	15.38330	15.07360	15.07360		19.63	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	245.92070	0.24592	311.01820	0.31102	245.921	15.72	0.15	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	740.17160	0.74017	855.36910	0.85537	740.172	17.94	0.32	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,124.44630	1.12445	1,001.80200	1.00180	1,124.446	20.64	0.46	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	920.43790	0.92044	819.13890	0.81914	920.438	21.70	0.39	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.38750	15.38750	15.07780	15.07780		19.64	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.44780	15.44780	15.13870	15.13870		19.71	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.51220	15.51220	15.20380	15.20380		19.76	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.54130	15.54130	15.23320	15.23320		19.81	0.00	0.00	0	0.00
\$ / R	On 02/04/2020	Any day expiry			15.57670	15.57670	15.26890	15.26890		19.86	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.63280	15.63280	15.32560	15.32560		19.90	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.70350	15.70350	15.39700	15.39700		19.93	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.72430	15.72430	15.41800	15.41800		19.93	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.82000	15.82000	15.51460	15.51460		19.99	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.92670	15.92670	15.62020	15.62020		20.13	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.45730	14.45730	14.15410	14.15410		19.61	0.00	0.00	0	340.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.62820	14.62820	14.32320	14.32320		19.57	0.00	117,025.60	8	80.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.80720	14.80720	14.50010	14.50010		19.19	0.00	0.00	0	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.97600	14.97600	14.66680	14.66680		19.19	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.79930	18.79930	18.23970	18.23970		17.69	0.00	1,315,951.00	70	197,796.00
£ / R	On 28/09/2018	Any day expiry			18.84130	18.84130	18.27950	18.27950		17.88	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			18.89780	18.89780	18.33480	18.33480		17.66	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future			19.09740	19.09740	18.52980	18.52980		17.67	0.00	5,309,077.20	278	205,443.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.42290	19.42290	18.84830	18.84830		17.69	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	388.58880	0.38859	554.38920	0.55439	388.589	16.85	0.25	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	451.78470	0.45178	326.89110	0.32689	451.785	19.88	0.28	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.73150	19.73150	19.14910	19.14910		18.37	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future			20.07490	20.07490	19.48290	19.48290		18.78	0.00	0.00	0	4,645.00
¥ / R	On 06/09/2018	Any day expiry			0.12940	0.12940	0.12720	0.12720		37.55	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12962	0.12962	0.12748	0.12748		29.11	0.00	0.00	0	6,873.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13201	0.13201	0.12982	0.12982		24.63	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13471	0.13471	0.13249	0.13249		23.31	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13727	0.13727	0.13502	0.13502		22.60	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry			16.88670	16.88670	16.55750	16.55750		18.71	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			16.89560	16.89560	16.57240	16.57240		18.17	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.91830	16.91830	16.59490	16.59490		18.14	0.00	1,776,421.50	105	97,876.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	0.03910	0.00004	0.08600	0.00009	0.039	27.58	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	0.33820	0.00034	0.76090	0.00076	0.338	25.07	0.00	0.00	0	57,090.00

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	15.85	Put	14.22290		0.01422		30.35650	0.03036	14.223	17.55	0.05	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	359.53630		0.35954		207.96340	0.20796	359.536	17.82	0.60	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	3.22760		0.00323		1.61100	0.00161	3.228	26.75	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			16.94960		16.94960		16.62580	16.62580		18.34	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.23960		17.23960		16.90970	16.90970		18.17	0.00	51,718.80	3	37,778.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.59530		17.59530		17.25980	17.25980		17.92	0.00	0.00	0	4,716.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,828.06610		1.82807		1,569.24390	1.56924	1,828.066	15.83	0.81	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.93510		17.93510		17.59470	17.59470		17.92	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			18.18090		18.18090		17.83450	17.83450		17.96	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	307.68130		0.30768		370.13260	0.37013	307.681	15.77	0.19	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	358.34270		0.35834		437.99130	0.43799	358.343	15.76	0.21	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	841.19350		0.84119		727.20750	0.72721	841.194	19.79	0.38	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			18.30200		18.30200		17.95440	17.95440		17.99	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.11000		98.11000		97.91000	97.91000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			591.78500		591.78500		593.19600	593.19600			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			603.20900		603.20900		604.64500	604.64500			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			613.23100		613.23100		614.69000	614.69000			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			687.02600		687.02600		689.45000	689.45000			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			700.28900		700.28900		702.75700	702.75700			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			711.92400		711.92400		714.43200	714.43200			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			623.42900		623.42900		626.06200	626.06200			0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future			635.46400		635.46400		638.14600	638.14600			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			646.02200		646.02200		648.74800	648.74800			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			10.53540		10.53540		10.39930	10.39930		15.19	0.00	1,580,310.00	150	10,927.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.66410		10.66410		10.52790	10.52790		14.92	0.00	0.00	0	12,069.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.80430		10.80430		10.66720	10.66720		14.75	0.00	0.00	0	515.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.94060		10.94060		10.80250	10.80250		15.09	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.31810		11.31810		11.11500	11.11500		16.23	0.00	0.00	0	595.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.47430		11.47430		11.26920	11.26920		16.10	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future			560.15150		560.15150		505.36920	505.36920			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future			14.86690		14.86690		14.51910	14.51910		18.67	0.00	0.00	0	1,875.00
CHF / R	On 14/12/2018	Foreign Exchange Future			15.16420		15.16420		14.80850	14.80850		18.23	0.00	0.00	0	765.00
CHF / R	On 18/03/2019	Foreign Exchange Future			15.49340		15.49340		15.13220	15.13220		18.28	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.80830		15.80830		15.44220	15.44220		18.49	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future			2.12010		2.12010		2.08520	2.08520		16.65	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 14/12/2018	Foreign Exchange Future		2.14220	2.14220		2.10710	2.10710		17.13	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.16420	2.16420		2.12870	2.12870		16.66	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.18480	2.18480		2.14930	2.14930		17.09	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future		468.87690	468.87690		384.09850	384.09850			0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.27940	2.27940		2.23490	2.23490		17.77	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.32480	2.32480		2.27970	2.27970		16.77	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.37310	2.37310		2.32750	2.32750		16.69	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.42050	2.42050		2.37360	2.37360		17.15	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		10.99747	75.73658		10.93978	76.07530			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.12985	77.19854		11.06996	77.54329			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.24301	74.69141		11.18115	75.04165			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		11.19969	78.03660		11.14188	78.42367			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.32350	79.54276		11.26353	79.93679			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.43452	76.60395		11.37254	77.00425			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		618.42200	618.42200		621.17900	621.17900			0.00	0.00	0	465.00
GOVI	On 07/02/2019	GOVI		630.36000	630.36000		633.16800	633.16800			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		640.83400	640.83400		643.68700	643.68700			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.84240	1.84240		1.80380	1.80380		19.84	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.86710	1.86710		1.82810	1.82810		19.22	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.89240	1.89240		1.85300	1.85300		19.27	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.91600	1.91600		1.87610	1.87610		18.95	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.34746	132.34746		132.35273	132.35273			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.51445	133.51445		133.51890	133.51890			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
I2025	On 02/05/2019	Bond Future	135.75658		135.75658		135.76063	135.76063			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	99.67406		99.67406		99.72413	99.72413			0.00	0.00	0	1,600.00
I2029	On 07/02/2019	Bond Future	101.61814		101.61814		101.66845	101.66845			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.25214		102.25214		102.30290	102.30290			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/11/2018	Bond Future	102.06024		102.06024		101.80994	101.80994			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	104.05083		104.05083		103.79498	103.79498			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	104.65361		104.65361		104.39308	104.39308			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	122.92312		122.92312		122.92665	122.92665			0.00	0.00	0	9,705.00
I2038	On 07/02/2019	Bond Future	123.72946		123.72946		123.73225	123.73225			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	125.80735		125.80735		125.80958	125.80958			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	116.21547		116.21547		116.21813	116.21813			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future	118.48207		118.48207		118.48407	118.48407			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	118.78643		118.78643		118.78822	118.78822			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	122.28239		122.28239		122.28546	122.28546			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future	122.89610		122.89610		122.89815	122.89815			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	124.95974		124.95974		124.96155	124.96155			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	253.04100		253.04100		253.03100	253.03100			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future	257.97600		257.97600		257.96500	257.96500			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	262.30900		262.30900		262.29800	262.29800			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	0.14320		0.14320		0.14020	0.14020			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.14280		0.14280		0.13990	0.13990			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.14240		0.14240		0.13940	0.13940			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14180		0.14180		0.13880	0.13880			0.00	0.00	0	1,628.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.73520		1.73520		1.70260	1.70260		16.43	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.76230		1.76230		1.72960	1.72960		15.56	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
NOK/R	On 18/03/2019	Foreign Exchange Future			1.79110		1.79110		1.75790	1.75790		15.85	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.81860		1.81860		1.78510	1.78510		16.29	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.68660		9.68660		9.50180	9.50180		16.62	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.80440		9.80440		9.61820	9.61820		16.36	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.93380		9.93380		9.74590	9.74590		16.22	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.06060		10.06060		9.87090	9.87090		16.49	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.35070		1.35070		1.33850	1.33850			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.36220		1.36220		1.34750	1.34750			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.37200		1.37200		1.35780	1.35780			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.38220		1.38220		1.36760	1.36760			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.30030		1.30030		1.28860	1.28860			0.00	0.00	0	25.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17020		1.17020		1.17240	1.17240			0.00	0.00	0	7,138.00
R / ¥	On 06/09/2018	Any day expiry			7.72890		7.72890	0.12926	7.86250	7.86250		21.44	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	32.36960		0.00324	0.12926	84.44870	0.00844	32.370	23.81	0.03	0.00	0	25,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.71460		7.71460	0.12926	7.84440	7.84440		20.66	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			8.98382		112.54873		8.91916	112.93746		7.29	0.00	6,752,923.80	60	63,776.00
R186	On 01/11/2018	Bond Future	7.96	Call	27.10000		0.02710		39.45000	0.03945	27.100	6.58	0.02	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	281.15000		0.28115		359.02000	0.35902	281.150	6.82	0.17	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,626.32000		1.62632		1,430.82000	1.43082	1,626.320	7.21	0.55	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	969.66000		0.96966		836.95000	0.83695	969.660	7.40	0.39	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.06995		109.41637		9.00211	109.81194		7.90	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	550.27000		0.55027		637.13000	0.63713	550.270	7.06	0.20	0.00	0	210.00
R186	On 02/05/2019	Bond Future			9.14845		111.23368		9.07764	111.63545		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			301.25121		301.25121		301.26576	301.26576			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.77644		299.77644		299.78900	299.78900			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.81042		304.81042		304.82213	304.82213			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			234.60448		234.60448		234.61075	234.61075			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.27608		235.27608		235.28096	235.28096			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.22704		239.22704		239.23110	239.23110			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
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	8.41852		99.03826		8.35300	99.26834		4.12	0.00	0.00	0	38,272.00
R2023	On 07/02/2019	Bond Future	8.51621		100.95011		8.44563	101.18401		4.47	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future	8.59929		98.69970		8.52386	98.93717		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	9.36446		92.74879		9.31548	93.06404		9.89	0.00	0.00	0	52,508.00
R2030	On 07/02/2019	Bond Future	9.44361		90.52967		9.39275	90.85045		10.90	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.70	Call	758.03000	0.75803	838.81000	0.83881	758.030	9.95	0.23	0.00	0	920.00
R2030	On 07/02/2019	Bond Future	9.40	Call	2,466.80000	2.46680	2,637.58000	2.63758	2,466.800	10.80	0.50	0.00	0	920.00
R2030	On 02/05/2019	Bond Future	9.51710		92.03316		9.46451	92.35903		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	9.55169		91.09910		9.49777	91.47511		11.08	0.00	0.00	0	39,287.00
R2032	On 07/02/2019	Bond Future	9.63318		92.85756		9.57732	93.24023		11.80	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future	9.70452		90.24478		9.64689	90.63349		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	9.69213		94.98727		9.63827	95.40409		11.79	0.00	2,089,719.94	22	72,922.00
R2035	On 07/02/2019	Bond Future	9.77499		96.82085		9.71924	97.24515		12.58	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future	9.84311		93.93170		9.78570	94.36278		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	9.74286		91.73303		9.68375	92.19402		12.34	0.00	0.00	0	51,781.00
R2037	On 07/02/2019	Bond Future	9.81883		89.24374		9.75774	89.71314		13.82	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future	9.88803		90.72583		9.82517	91.20267		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	9.81764		95.12985		9.75342	95.66796		12.73	0.00	0.00	0	24,834.00
R2040	On 01/11/2018	Bond Future	8.50	Call	6.84000	0.00684	10.75000	0.01075	6.840	11.02	0.01	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	173.55000	0.17355	232.25000	0.23225	173.550	11.09	0.09	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	267.08000	0.26708	348.79000	0.34879	267.080	11.16	0.12	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	1,903.23000	1.90323	2,198.49000	2.19849	1,903.230	12.43	0.50	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future	9.89318		92.45555		9.82684	93.00347		14.30	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future	9.96178		93.99097		9.89353	94.54770		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	9.84089		92.20045		9.78173	92.70412		13.37	0.00	0.00	0	38,549.00

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 07/02/2019	Bond Future			9.91353		89.59490		9.85247	90.10772		15.03	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			9.97934		91.08284		9.91657	91.60386		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			9.82174		91.33960		9.76773	91.81224		13.83	0.00	0.00	0	97,089.00
R2048	On 07/02/2019	Bond Future			9.89564		93.10278		9.83988	93.58401		14.82	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			9.95605		90.21524		9.89878	90.70410		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			7.64003		101.79404		7.56706	101.87553		0.70	0.00	0.00	0	19,671.00
R207	On 07/02/2019	Bond Future			7.75079		100.11401		7.65635	100.19645		0.76	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			7.93180		101.77687		7.80521	101.86034		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			7.93422		98.13470		7.86634	98.27822		1.94	0.00	0.00	0	29,489.00
R208	On 07/02/2019	Bond Future			8.03087		100.02898		7.95398	100.17467		2.23	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.12822		98.29088		8.04146	98.43867		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			9.65047		72.22382		9.59132	72.61249		13.31	0.00	25,422,784.64	352	127,513.00
R209	On 01/11/2018	Bond Future	8.89	Call	128.51000		0.12851		168.24000	0.16824	128.510	11.76	0.08	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	195.76000		0.19576		250.78000	0.25078	195.760	11.82	0.11	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,234.65000		2.23465		2,017.23000	2.01723	2,234.650	12.86	0.61	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,552.24000		1.55224		1,768.05000	1.76805	1,552.240	13.14	0.50	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,117.59000		1.11759		987.88000	0.98788	1,117.590	13.42	0.38	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	784.23000		0.78423		687.25000	0.68725	784.230	13.68	0.29	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	749.11000		0.74911		655.80000	0.65580	749.110	13.71	0.28	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.72163		73.61796		9.66064	74.01363		14.18	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	956.59000		0.95659		1,069.16000	1.06916	956.590	13.13	0.26	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	2,191.22000		2.19122		2,382.14000	2.38214	2,191.220	13.92	0.45	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,598.31000		1.59831		1,483.50000	1.48350	1,598.310	14.87	0.32	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.78342		71.69294		9.72077	72.09489		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

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
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	184.20135		184.20135		184.20665	184.20665			0.00	0.00	0	2,414.00
R210	On 07/02/2019	Bond Future	187.79400		187.79400		187.79818	187.79818			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future	188.39287		188.39287		188.39641	188.39641			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	155.54333		155.54333		155.55249	155.55249			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	156.42206		156.42206		156.43024	156.43024			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	159.04880		159.04880		159.05661	159.05661			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	9.46107		83.59677		9.40711	83.93751		10.85	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.54236		85.21048		9.48643	85.55731		11.45	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.60933		83.07871		9.55166	83.43103		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	9.79632		71.51839		9.73722	71.92334		14.20	0.00	0.00	0	28,493.00
R214	On 07/02/2019	Bond Future	9.86946		72.89901		9.80852	73.31128		15.16	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.92929		70.81599		9.86674	71.23491		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	10.59300		10.59300		10.39130	10.39130		17.06	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.73930		10.73930		10.53590	10.53590		16.83	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.89900		10.89900		10.69390	10.69390		16.53	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.05030		11.05030		10.84400	10.84400		16.63	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.23230		2.23230		2.24710	2.24710		38.24	0.00	0.00	0	5,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.15320		2.15320		2.15130	2.15130		32.20	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.05680		2.05680		2.04960	2.04960		29.88	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	1.96550		1.96550		1.96110	1.96110		28.57	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.39720		1.39720		1.35770	1.35770			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.34010		1.34010		1.30120	1.30120			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.29010		1.29010		1.24570	1.24570			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.23380		1.23380		1.20040	1.20040			0.00	0.00	0	0.00
Total for Derivatives :												7,115,222,551.27	1,099,922	8 002 973.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Grand Total:											7,115,222,551.27	1,099,922	8 002 973.00