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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 30/08/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 30/08/2018	Any day expiry	14.65530	14.65530	14.43010	14.43010			26.09	0.00	109,914,750.00	7,500	0.00
\$ / R	On 31/08/2018	Any day expiry	14.69080	14.69080	14.43010	14.43010			25.18	0.00	0.00	0	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	0.00000	0.00000	0.03470	0.00003	0.000	29.36	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	1,040.80090	1.04080	781.67310	0.78167	1,040.801	33.76	1.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	0.02520	0.00003	3.72070	0.00372	0.025	35.41	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	14.25	Put	3.48620	0.00349	41.76420	0.04176	3.486	32.32	0.04	0	250.00
\$ / R	On 31/08/2018	Any day expiry	14.42	Call	283.46300	0.28346	104.90950	0.10491	283.463	29.62	0.89	0	250.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	0.02600	0.00003	0.09540	0.00010	0.026	48.76	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	0.01240	0.00001	0.04770	0.00005	0.012	61.94	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry	14.69080	14.69080	14.43450	14.43450			20.07	0.00	0.00	0	197.00
\$ / R	On 06/09/2018	Any day expiry	14.69210	14.69210	14.43790	14.43790			21.61	0.00	0.00	0	300.00
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	1.44210	0.00144	2.47430	0.00247	1.442	27.05	0.01	0	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	1.50400	0.00150	2.57750	0.00258	1.504	26.99	0.01	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry	14.69360	14.69360	14.43890	14.43890			21.79	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	0.61500	0.00062	0.76950	0.00077	0.615	32.13	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	1.04760	0.00105	1.33300	0.00133	1.048	30.52	0.00	0	600.00

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 07/09/2018	Any day expiry	13.32	Call	1,375.62350	1.37562	1,121.48420	1.12148	1,375.624	28.54	0.99	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	1,246.54350	1.24654	992.73380	0.99273	1,246.544	27.39	0.99	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	902.01930	0.90202	652.37330	0.65237	902.019	24.31	0.96	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	805.08950	0.80509	561.89850	0.56190	805.089	23.42	0.95	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	14.45	Call	336.95040	0.33695	178.22090	0.17822	336.950	22.19	0.70	0.00	0	20,000.00
\$ / R	On 13/09/2018	Any day expiry			14.70350	14.70350	14.44850	14.44850		21.43	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	5.31300	0.00531	5.84390	0.00584	5.313	25.16	0.02	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.71140	14.71140	14.45730	14.45730		21.05	0.00	1,779,476,232.60	120,959	487,631.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.05930	0.00006	0.05120	0.00005	0.059	32.12	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	0.06150	0.00006	0.05210	0.00005	0.062	31.99	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	0.07380	0.00007	0.06370	0.00006	0.074	31.32	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	0.09740	0.00010	0.10250	0.00010	0.097	30.32	0.00	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	0.13200	0.00013	0.14050	0.00014	0.132	29.92	0.00	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	0.15360	0.00015	0.16440	0.00016	0.154	29.72	0.00	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	0.20770	0.00021	0.22480	0.00022	0.208	29.32	0.00	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	0.43740	0.00044	0.48860	0.00049	0.437	28.31	0.00	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,461.83740	2.46184	2,207.78860	2.20779	2,461.837	28.31	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	0.50690	0.00051	0.57010	0.00057	0.507	28.11	0.00	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	0.64100	0.00064	0.72900	0.00073	0.641	27.78	0.00	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	2,212.30930	2.21231	1,958.35200	1.95835	2,212.309	27.30	1.00	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	0.90930	0.00091	1.05200	0.00105	0.909	27.30	0.00	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	1.14610	0.00115	1.34160	0.00134	1.146	26.98	0.00	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	1.24950	0.00125	1.46920	0.00147	1.250	26.86	0.00	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	1.40160	0.00140	1.65810	0.00166	1.402	26.70	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,943.37390	1.94337	1,689.67860	1.68968	1,943.374	26.21	0.99	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	2.14920	0.00215	2.60190	0.00260	2.149	26.09	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,913.54920	1.91355	1,659.90190	1.65990	1,913.549	26.09	0.99	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	2.47530	0.00248	3.02050	0.00302	2.475	25.89	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	3.76740	0.00377	4.70890	0.00471	3.767	25.29	0.01	0.00	0	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,715.16740	1.71517	1,462.00890	1.46201	1,715.167	25.29	0.99	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	4.96800	0.00497	5.87590	0.00588	4.968	24.88	0.02	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	6.53220	0.00653	7.35810	0.00736	6.532	24.48	0.02	0.00	0	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	1,517.93220	1.51793	1,264.65810	1.26466	1,517.932	24.48	0.98	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	6.89740	0.00690	7.70040	0.00770	6.897	24.40	0.02	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,468.88200	1.46888	1,215.54650	1.21555	1,468.882	24.28	0.98	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	7.48200	0.00748	8.24650	0.00825	7.482	24.28	0.02	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	1,419.56470	1.41956	1,166.55200	1.16655	1,419.565	23.88	0.97	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	1,223.09010	1.22309	972.11400	0.97211	1,223.090	22.30	0.96	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	14.09610	0.01410	18.86320	0.01886	14.096	21.50	0.05	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	1,125.49610	1.12550	876.16320	0.87616	1,125.496	21.50	0.95	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,076.91080	1.07691	828.61780	0.82862	1,076.911	21.10	0.95	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	746.36070	0.74636	531.24630	0.53125	746.361	18.87	0.89	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	34.96070	0.03496	73.94630	0.07395	34.961	18.87	0.11	0.00	0	22,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	584.34780	0.58435	395.07090	0.39507	584.348	19.50	0.80	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	383.34610	0.38335	240.72410	0.24072	383.346	20.43	0.63	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	279.95820	0.27996	171.23610	0.17124	279.958	21.05	0.52	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	461.94660	0.46195	644.27110	0.64427	461.947	22.46	0.64	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	173.34660	0.17335	101.57110	0.10157	173.347	22.46	0.36	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	33.13110	0.03313	15.83820	0.01584	33.131	26.44	0.09	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	29.29780	0.02930	13.81300	0.01381	29.298	26.69	0.08	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	24.59560	0.02460	11.36970	0.01137	24.596	27.05	0.07	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	18.59330	0.01859	8.50930	0.00851	18.593	27.49	0.05	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			14.72730	14.72730	14.47510	14.47510		21.20	0.00	0.00	0	0.00
\$ / R	On 26/09/2018	Any day expiry			14.72930	14.72930	14.47730	14.47730		21.27	0.00	0.00	0	0.00
\$ / R	On 26/09/2018	Any day expiry	14.48	Put	217.26350	0.21726	316.84470	0.31684	217.263	20.63	0.37	31,388,091.49	5,840	40,000.00
\$ / R	On 28/09/2018	Any day expiry			14.73330	14.73330	14.48170	14.48170		21.37	0.00	0.00	0	2,569.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	6.84050	0.00684	6.86950	0.00687	6.840	21.95	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	998.48210	0.99848	767.05270	0.76705	998.482	19.86	0.89	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	47.53230	0.04753	68.69700	0.06870	47.532	19.84	0.12	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	142.87840	0.14288	212.58920	0.21259	142.878	20.24	0.27	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	449.07410	0.44907	303.37040	0.30337	449.074	20.89	0.60	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	54.03790	0.05404	28.01220	0.02801	54.038	26.87	0.10	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	22.63680	0.02264	10.49220	0.01049	22.637	27.50	0.05	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			14.74120	14.74120	14.48930	14.48930		21.18	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			14.76090	14.76090	14.50820	14.50820		20.88	0.00	0.00	0	0.00
\$ / R	On 17/10/2018	Any day expiry			14.77060	14.77060	14.51770	14.51770		20.69	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			14.78040	14.78040	14.52720	14.52720		20.69	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	24.37680	0.02438	28.03710	0.02804	24.377	18.79	0.05	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	918.44000	0.91844	715.84920	0.71585	918.440	19.08	0.78	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			14.78630	14.78630	14.53280	14.53280		20.71	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.79410	14.79410	14.54040	14.54040		20.57	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.79800	14.79800	14.54420	14.54420		20.60	0.00	0.00	0	3,847.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	25.92190	0.02592	25.53340	0.02553	25.922	19.62	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	111.80370	0.11180	146.77450	0.14677	111.804	18.86	0.17	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	1,009.57980	1.00958	802.07240	0.80207	1,009.580	18.98	0.79	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	241.83870	0.24184	316.80300	0.31680	241.839	19.50	0.31	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	559.14060	0.55914	420.09820	0.42010	559.141	20.34	0.56	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	127.45890	0.12746	87.15990	0.08716	127.459	25.21	0.16	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	81.95360	0.08195	54.66370	0.05466	81.954	26.49	0.11	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.79990	14.79990	14.54610	14.54610		20.60	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			14.80780	14.80780	14.55370	14.55370		20.46	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	7.65270	0.00765	6.75170	0.00675	7.653	23.76	0.01	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	133.43680	0.13344	175.24610	0.17525	133.437	18.79	0.19	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	108.49250	0.10849	75.41580	0.07542	108.493	25.78	0.14	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.82250	14.82250	14.56900	14.56900		20.34	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			14.82800	14.82800	14.57480	14.57480		20.49	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	2.55900	0.00256	1.93410	0.00193	2.559	26.53	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	6.87700	0.00688	7.01610	0.00702	6.877	23.50	0.01	0.00	0	51,000.00

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\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,658.73540	1.65874	1,413.86560	1.41387	1,658.735	18.59	0.92	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	606.38450	0.60638	473.89860	0.47390	606.384	20.22	0.55	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	597.33610	0.59734	466.67780	0.46668	597.336	20.26	0.54	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	533.82030	0.53382	415.96860	0.41597	533.820	20.60	0.50	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	595.82030	0.59582	731.16860	0.73117	595.820	20.60	0.50	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.83360	14.83360	14.58050	14.58050		20.38	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	564.34160	0.56434	442.48820	0.44249	564.342	20.36	0.52	0.00	0	10,000.00
\$ / R	On 23/11/2018	Any day expiry			14.84100	14.84100	14.58810	14.58810		20.38	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	681.54130	0.68154	540.48240	0.54048	681.541	19.90	0.58	0.00	0	20,400.00
\$ / R	On 29/11/2018	Any day expiry			14.85200	14.85200	14.59960	14.59960		20.30	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.85390	14.85390	14.60150	14.60150		20.30	0.00	0.00	0	5,449.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	47.63770	0.04764	52.99460	0.05299	47.638	18.89	0.07	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	161.23820	0.16124	205.92080	0.20592	161.238	18.47	0.20	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	1,015.11780	1.01512	832.41320	0.83241	1,015.118	18.74	0.73	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	304.92870	0.30493	388.03830	0.38804	304.929	19.07	0.32	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	618.37550	0.61838	494.53100	0.49453	618.376	20.24	0.53	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	184.64490	0.18464	141.15220	0.14115	184.645	24.91	0.19	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	127.75530	0.12776	96.88580	0.09689	127.755	26.23	0.14	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.87480	14.87480	14.62250	14.62250		20.09	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	139.34720	0.13935	177.98320	0.17798	139.347	18.11	0.17	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	190.95980	0.19096	241.93120	0.24193	190.960	18.32	0.22	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	557.62330	0.55762	449.42450	0.44942	557.623	20.65	0.47	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	381.51320	0.38151	304.81070	0.30481	381.513	22.14	0.35	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.88060	14.88060	14.62820	14.62820		20.20	0.00	398,115,572.40	26,754	272,828.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	9.86590	0.00987	9.52080	0.00952	9.866	21.68	0.02	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	10.85200	0.01085	10.92080	0.01092	10.852	21.25	0.02	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	12.36800	0.01237	13.72370	0.01372	12.368	20.68	0.02	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	14.33100	0.01433	15.94860	0.01595	14.331	20.49	0.02	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	14.75750	0.01476	16.43240	0.01643	14.758	20.45	0.02	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	16.58300	0.01658	18.50490	0.01850	16.583	20.30	0.03	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	19.15730	0.01916	21.43650	0.02144	19.157	20.11	0.03	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	20.57770	0.02058	23.05820	0.02306	20.578	20.01	0.03	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	24.73530	0.02474	27.81960	0.02782	24.735	19.77	0.04	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	29.24160	0.02924	33.00360	0.03300	29.242	19.54	0.04	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,409.84160	2.40984	2,161.20360	2.16120	2,409.842	19.54	0.96	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	34.95970	0.03496	39.61210	0.03961	34.960	19.30	0.05	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	37.41800	0.03742	42.46160	0.04246	37.418	19.20	0.06	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	41.12380	0.04112	46.76610	0.04677	41.124	19.07	0.06	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	53.62060	0.05362	61.35210	0.06135	53.621	18.70	0.08	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	57.23850	0.05724	65.59090	0.06559	57.239	18.60	0.08	45,499,685.06	38,250	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,937.83850	1.93784	1,693.79090	1.69379	1,937.839	18.60	0.92	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	61.07500	0.06107	70.09470	0.07009	61.075	18.51	0.09	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	65.13980	0.06514	74.87600	0.07488	65.140	18.41	0.09	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,754.60850	1.75461	1,513.54760	1.51355	1,754.609	18.22	0.90	0.00	0	7,100.00

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	13.22	Put	75.90640		0.07591		88.63600	0.08864	75.906	18.19	0.10	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	78.83560		0.07884		93.73760	0.09374	78.836	18.13	0.11	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,709.43560		1.70944	1,471.93760	1.47194	1,709.436	18.13	0.89	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	86.06500		0.08607		106.45990	0.10646	86.065	18.00	0.12	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	87.14520		0.08715		108.37160	0.10837	87.145	17.98	0.12	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,534.23450		1.53423	1,311.46370	1.31146	1,534.235	17.90	0.86	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	103.63450		0.10363		133.26370	0.13326	103.635	17.90	0.14	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	112.74910		0.11275		144.72260	0.14472	112.749	17.95	0.15	1,520,477.12	700	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,493.34910		1.49335	1,272.92260	1.27292	1,493.349	17.95	0.85	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	132.67790		0.13268		169.63290	0.16963	132.678	18.05	0.17	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	154.97080		0.15497		197.28440	0.19728	154.971	18.16	0.19	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	157.33470		0.15733		200.20190	0.20020	157.335	18.17	0.19	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	167.03740		0.16704		212.16290	0.21216	167.037	18.21	0.20	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,275.18020		1.27518	1,069.63280	1.06963	1,275.180	18.24	0.80	0.00	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	177.14530		0.17715		224.58100	0.22458	177.145	18.25	0.21	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	179.73370		0.17973		227.75800	0.22776	179.734	18.26	0.21	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,260.33370		1.26033	1,055.95800	1.05596	1,260.334	18.26	0.79	0.00	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,152.30840		1.15231	958.54030	0.95854	1,152.308	18.41	0.76	0.00	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	237.02390		0.23702		300.35910	0.30036	237.024	18.47	0.25	142,247,420.87	38,250	72,750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,117.62390		1.11762	928.55910	0.92856	1,117.624	18.47	0.75	0.00	0.00	0	20,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	269.68580		0.26969		342.75550	0.34276	269.686	18.57	0.28	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	276.54460		0.27654		351.61230	0.35161	276.545	18.59	0.28	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,030.61660		1.03062	854.28730	0.85429	1,030.617	18.60	0.71	0.00	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	287.04330		0.28704		365.12710	0.36513	287.043	18.62	0.29	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	290.87940		0.29088		369.69470	0.36969	290.879	18.64	0.29	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	987.19550		0.98720	816.46640	0.81647	987.196	18.73	0.70	0.00	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	306.59550		0.30660		388.26640	0.38827	306.595	18.73	0.30	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	322.78800		0.32279		407.32870	0.40733	322.788	18.81	0.31	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	957.51010		0.95751	790.37070	0.79037	957.510	18.83	0.68	0.00	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Put	326.91010		0.32691		412.17070	0.41217	326.910	18.83	0.32	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	360.96520		0.36097		451.97410	0.45197	360.965	19.00	0.34	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	911.56520		0.91157	750.17410	0.75017	911.565	19.00	0.66	0.00	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	369.77550		0.36978		462.22310	0.46222	369.776	19.04	0.34	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	900.37550		0.90038	740.42310	0.74042	900.376	19.04	0.66	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	883.80970		0.88381	726.01250	0.72601	883.810	19.11	0.65	0.00	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	851.46580		0.85147	697.97030	0.69797	851.466	19.23	0.63	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	820.16150		0.82016	670.94850	0.67095	820.161	19.36	0.62	0.00	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	439.56150		0.43956		542.74850	0.54275	439.562	19.36	0.38	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	489.66010		0.48966		599.91820	0.59992	489.660	19.57	0.41	15,135,700.90	2,500	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	770.26010		0.77026	628.11820	0.62812	770.260	19.57	0.59	0.00	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	765.42250		0.76542	623.98090	0.62398	765.423	19.59	0.59	0.00	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	760.61560		0.76062	619.87320	0.61987	760.616	19.61	0.59	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	736.98360		0.73698	599.86590	0.59987	736.984	19.72	0.57	0.00	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	526.38360		0.52638		641.66590	0.64167	526.384	19.72	0.43	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	723.13000		0.72313		588.29950	0.58830	723.130	19.78	0.57	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	700.57770		0.70058		569.52930	0.56953	700.578	19.89	0.55	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	598.08230		0.59808		723.17850	0.72318	598.082	19.99	0.46	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	678.68230		0.67868		551.37850	0.55138	678.682	19.99	0.54	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	661.63630		0.66164		537.29430	0.53729	661.636	20.08	0.53	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	598.39900		0.59840		484.64460	0.48464	598.399	20.45	0.49	0.00	0	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	594.68930		0.59469		481.54450	0.48154	594.689	20.47	0.49	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	565.85460		0.56585		457.48780	0.45749	565.855	20.66	0.47	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	562.35390		0.56235		454.57580	0.45458	562.354	20.69	0.47	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	545.18710		0.54519		440.30780	0.44031	545.187	20.81	0.46	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	847.96790		0.84797		998.33100	0.99833	847.968	20.93	0.55	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	475.99300		0.47599		383.16100	0.38316	475.993	21.34	0.41	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	450.47520		0.45048		362.18740	0.36219	450.475	21.55	0.39	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	445.01060		0.44501		357.70140	0.35770	445.011	21.60	0.39	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	439.61880		0.43962		353.27890	0.35328	439.619	21.65	0.39	0.00	0	4,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	436.95000		0.43695		351.09400	0.35109	436.950	21.67	0.38	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	416.23210		0.41623		334.14160	0.33414	416.232	21.87	0.37	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	411.22600		0.41123		330.05240	0.33005	411.226	21.92	0.36	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	389.64080		0.38964		312.35650	0.31236	389.641	22.14	0.35	1,038,775.50	200	11,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	382.76510		0.38277		306.70890	0.30671	382.765	22.21	0.34	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	356.63570		0.35664		285.27990	0.28528	356.636	22.51	0.32	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	344.35150		0.34435		275.23450	0.27523	344.352	22.66	0.31	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	326.84960		0.32685		260.95270	0.26095	326.850	22.88	0.30	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	306.87630		0.30688		244.58450	0.24458	306.876	23.16	0.28	158,907,172.41	38,250	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	301.68390		0.30168		240.03270	0.24003	301.684	23.23	0.28	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	237.40470		0.23740		185.40940	0.18541	237.405	24.21	0.23	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	184.41360		0.18441		143.02210	0.14302	184.414	25.10	0.18	0.00	0	3,700.00
\$ / R	On 21/12/2018	Any day expiry			14.89420		14.89420		14.64150	14.64150		20.09	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	78.96550		0.07897		91.75900	0.09176	78.966	18.08	0.11	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	89.47240		0.08947		109.75600	0.10976	89.472	17.91	0.12	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	766.09160		0.76609		627.76990	0.62777	766.092	19.59	0.58	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	724.99070		0.72499		593.25400	0.59325	724.991	19.78	0.56	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.91350		14.91350		14.66050	14.66050		19.89	0.00	0.00	0	2,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	66.04380		0.06604		77.04650	0.07705	66.044	18.13	0.09	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	198.48770		0.19849		249.36800	0.24937	198.488	17.98	0.21	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	1,030.54400		1.03054		862.11510	0.86212	1,030.544	18.49	0.69	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	349.49760		0.34950		436.09470	0.43609	349.498	18.55	0.32	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	715.70580		0.71571		849.78560	0.84979	715.706	20.02	0.49	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	227.49790		0.22750		179.87860	0.17988	227.498	24.40	0.20	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	163.63020		0.16363		128.24300	0.12824	163.630	25.65	0.15	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.91740		14.91740		14.66430	14.66430		19.87	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.94840		14.94840		14.69480	14.69480		19.84	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	47.90680		0.04791		57.09950	0.05710	47.907	18.12	0.06	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.97160		14.97160		14.71760	14.71760		19.72	0.00	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 31/01/2019	Any day expiry			14.97350	14.97350		14.71950	14.71950		19.72	0.00	0.00	0	1,225.00
\$ / R	13.00	Put	On 31/01/2019	Any day expiry	83.34920	0.08335	100.52070	0.10052	83.349	17.62	0.10	0.00	0	500.00			
\$ / R	14.25	Put	On 31/01/2019	Any day expiry	390.51200	0.39051	479.40410	0.47940	390.512	18.32	0.32	0.00	0	250.00			
\$ / R	14.38	Call	On 31/01/2019	Any day expiry	1,042.11040	1.04211	884.87180	0.88487	1,042.110	18.58	0.65	0.00	0	500.00			
\$ / R	15.13	Call	On 31/01/2019	Any day expiry	707.28030	0.70728	592.63370	0.59263	707.280	20.09	0.49	0.00	0	250.00			
\$ / R			On 13/02/2019	Any day expiry	14.99870	14.99870	14.74430	14.74430		19.72	0.00	0.00	0	70.00			
\$ / R			On 28/02/2019	Any day expiry	15.02770	15.02770	14.77280	14.77280		19.71	0.00	0.00	0	4,725.00			
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	95.41450	0.09541	118.96290	0.11896	95.415	17.15	0.10	0.00	0	500.00			
\$ / R	14.25	Put	On 28/02/2019	Any day expiry	423.14210	0.42314	512.84770	0.51285	423.142	18.17	0.32	0.00	0	250.00			
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	1,056.10500	1.05611	907.35350	0.90735	1,056.105	18.66	0.63	0.00	0	500.00			
\$ / R	15.27	Call	On 28/02/2019	Any day expiry	742.99720	0.74300	630.59540	0.63060	742.997	20.14	0.48	0.00	0	250.00			
\$ / R			On 18/03/2019	Foreign Exchange Future	15.06260	15.06260	14.80720	14.80720		19.60	0.00	2,494,426,810.40	165,604	37,219.00			
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	5.65760	0.00566	6.37670	0.00638	5.658	21.39	0.01	0.00	0	1,000.00			
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	16.84470	0.01684	15.76230	0.01576	16.845	17.33	0.02	0.00	0	1,000.00			
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	44.85390	0.04485	56.62090	0.05662	44.854	16.57	0.05	0.00	0	721.00			
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future	48.07130	0.04807	60.60680	0.06061	48.071	16.60	0.06	0.00	0	720.00			
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future	89.59950	0.08960	111.47200	0.11147	89.600	16.87	0.10	0.00	0	16,000.00			
\$ / R	12.92	Put	On 18/03/2019	Foreign Exchange Future	92.28250	0.09228	114.72630	0.11473	92.283	16.88	0.10	0.00	0	139,342.00			
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future	103.61550	0.10362	128.43610	0.12844	103.615	16.94	0.11	0.00	0	14,028.00			
\$ / R	13.12	Put	On 18/03/2019	Foreign Exchange Future	122.48410	0.12248	0.00000	0.00000	122.484	17.03	0.12	510,118,288.92	276,000	138,000.00			
\$ / R	13.25	Put	On 18/03/2019	Foreign Exchange Future	145.60830	0.14561	0.00000	0.00000	145.608	17.12	0.14	42,379,102.80	20,000	10,000.00			
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	189.26990	0.18927	232.39190	0.23239	189.270	17.27	0.17	0.00	0	20,000.00			
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future	265.71460	0.26571	323.11340	0.32311	265.715	17.54	0.22	0.00	0	17,981.00			
\$ / R	13.86	Put	On 18/03/2019	Foreign Exchange Future	299.70740	0.29971	362.50860	0.36251	299.707	17.66	0.24	0.00	0	721.00			
\$ / R	13.90	Put	On 18/03/2019	Foreign Exchange Future	312.71610	0.31272	377.51580	0.37752	312.716	17.70	0.25	0.00	0	720.00			
\$ / R	14.00	Put	On 18/03/2019	Foreign Exchange Future	346.76320	0.34676	416.63750	0.41664	346.763	17.81	0.27	0.00	0	16,000.00			
\$ / R	14.28	Put	On 18/03/2019	Foreign Exchange Future	453.73560	0.45374	546.19220	0.54619	453.736	18.11	0.32	0.00	0	7,028.00			
\$ / R	14.30	Call	On 18/03/2019	Foreign Exchange Future	1,224.63520	1.22464	1,063.47410	1.06347	1,224.635	18.13	0.68	0.00	0	500.00			
\$ / R	14.35	Put	On 18/03/2019	Foreign Exchange Future	484.96650	0.48497	581.87350	0.58187	484.967	18.22	0.33	0.00	0	139,342.00			
\$ / R	14.44	Put	On 18/03/2019	Foreign Exchange Future	527.74330	0.52774	629.38760	0.62939	527.743	18.40	0.35	0.00	0	7,000.00			
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	1,129.95100	1.12995	978.28380	0.97828	1,129.951	18.48	0.64	0.00	0	1,000.00			
\$ / R	14.50	Put	On 18/03/2019	Foreign Exchange Future	557.29530	0.55730	0.00000	0.00000	557.295	18.52	0.36	54,748,700.60	10,000	10,000.00			
\$ / R	14.53	Put	On 18/03/2019	Foreign Exchange Future	572.37460	0.57237	678.69690	0.67870	572.375	18.58	0.37	0.00	0	108.00			
\$ / R	14.56	Put	On 18/03/2019	Foreign Exchange Future	587.65540	0.58766	0.00000	0.00000	587.655	18.64	0.38	778,633,762.32	138,000	138,000.00			
\$ / R	14.82	Put	On 18/03/2019	Foreign Exchange Future	728.29500	0.72829	849.07960	0.84908	728.295	19.15	0.43	0.00	0	4,145.00			
\$ / R	14.96	Call	On 18/03/2019	Foreign Exchange Future	912.44020	0.91244	783.92010	0.78392	912.440	19.42	0.55	0.00	0	17,981.00			
\$ / R	15.17	Call	On 18/03/2019	Foreign Exchange Future	831.32100	0.83132	712.02830	0.71203	831.321	19.82	0.51	0.00	0	720.00			
\$ / R	15.45	Call	On 18/03/2019	Foreign Exchange Future	734.83890	0.73484	627.50150	0.62750	734.839	20.34	0.46	0.00	0	20,000.00			
\$ / R	15.46	Call	On 18/03/2019	Foreign Exchange Future	731.63420	0.73163	624.70350	0.62470	731.634	20.36	0.46	0.00	0	108.00			
\$ / R	15.54	Call	On 18/03/2019	Foreign Exchange Future	706.56930	0.70657	602.84700	0.60285	706.569	20.51	0.45	0.00	0	721.00			
\$ / R	15.66	Call	On 18/03/2019	Foreign Exchange Future	670.80470	0.67080	571.99880	0.57200	670.805	20.73	0.43	0.00	0	139,342.00			
\$ / R	15.89	Call	On 18/03/2019	Foreign Exchange Future	608.30060	0.60830	518.11990	0.51812	608.301	21.17	0.40	0.00	0	4,145.00			
\$ / R	16.00	Call	On 18/03/2019	Foreign Exchange Future	581.10210	0.58110	0.00000	0.00000	581.102	21.38	0.38	114,469,023.20	20,000	10,000.00			
\$ / R	16.13	Call	On 18/03/2019	Foreign Exchange Future	550.87380	0.55087	0.00000	0.00000	550.874	21.63	0.36	1,506,308,789.04	276,000	138,000.00			

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 18/03/2019	Foreign Exchange Future	16.60	Call	456.39410	0.45639	383.87680	0.38388	456.394	22.53	0.31	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	376.19080	0.37619	314.24810	0.31425	376.191	23.32	0.26	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	374.71500	0.37471	312.97180	0.31297	374.715	23.33	0.26	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	320.07140	0.32007	265.82640	0.26583	320.071	24.01	0.23	0.00	0	16,000.00
\$ / R	On 27/03/2019	Any day expiry			15.08010	15.08010	14.82430	14.82430		19.64	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			15.08400	15.08400	14.82820	14.82820		19.64	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	107.04730	0.10705	134.00200	0.13400	107.047	16.76	0.11	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	453.76400	0.45376	542.31650	0.54232	453.764	18.06	0.31	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	1,070.59280	1.07059	928.23040	0.92823	1,070.593	18.80	0.60	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	773.01840	0.77302	663.35870	0.66336	773.018	20.24	0.47	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			15.09180	15.09180	14.83580	14.83580		19.61	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.14610	15.14610	14.88920	14.88920		19.54	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	120.43710	0.12044	150.94580	0.15095	120.437	16.49	0.11	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,883.21050	1.88321	1,676.05160	1.67605	1,883.210	17.10	0.82	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	482.70630	0.48271	570.34540	0.57035	482.706	17.94	0.31	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	1,084.68950	1.08469	948.59850	0.94860	1,084.689	18.94	0.58	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	801.30360	0.80130	694.18100	0.69418	801.304	20.33	0.46	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.20630	15.20630	14.94840	14.94840		19.50	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	130.10670	0.13011	163.93670	0.16394	130.107	16.18	0.12	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	509.61960	0.50962	595.35150	0.59535	509.620	17.88	0.31	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	1,099.46420	1.09946	966.81480	0.96681	1,099.464	19.14	0.56	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	827.30490	0.82730	721.20210	0.72120	827.305	20.46	0.45	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.21210	15.21210	14.95430	14.95430		19.47	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.23580	15.23580	14.97600	14.97600		19.52	0.00	27,424,440.00	1,800	19,610.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	20.37630	0.02038	18.16820	0.01817	20.376	20.14	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	35.77100	0.03577	48.11060	0.04811	35.771	14.63	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	88.34090	0.08834	114.44320	0.11444	88.341	15.50	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	127.60590	0.12761	162.48560	0.16249	127.606	15.92	0.11	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	184.37080	0.18437	230.50970	0.23051	184.371	16.40	0.15	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	363.06860	0.36307	428.33940	0.42834	363.069	17.43	0.24	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	380.09760	0.38010	447.59950	0.44760	380.098	17.48	0.25	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,671.37620	1.67138	1,483.61060	1.48361	1,671.376	17.58	0.74	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,410.06130	1.41006	1,248.79620	1.24880	1,410.061	18.04	0.66	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,327.35970	1.32736	1,176.19730	1.17620	1,327.360	18.27	0.64	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,217.39600	1.21740	1,076.14280	1.07614	1,217.396	18.72	0.60	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	939.51900	0.93952	822.72530	0.82273	939.519	20.00	0.49	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	916.54800	0.91655	802.20400	0.80220	916.548	20.11	0.48	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	860.50820	0.86051	752.34000	0.75234	860.508	20.40	0.46	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	825.45280	0.82545	721.40110	0.72140	825.453	20.59	0.44	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			15.26620	15.26620	15.00350	15.00350		19.47	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	136.27370	0.13627	173.59770	0.17360	136.274	15.89	0.12	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	530.74430	0.53074	615.83880	0.61584	530.744	17.84	0.31	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,114.74610	1.11475	982.12160	0.98212	1,114.746	19.33	0.55	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	850.05900	0.85006	744.28520	0.74429	850.059	20.58	0.44	0.00	0	250.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 01/07/2019	Any day expiry			15.27280	15.27280	15.00940	15.00940	19.45	0.00	0.00	0	55.00
\$ / R			On 03/07/2019	Any day expiry			15.27710	15.27710	15.01340	15.01340	19.53	0.00	0.00	0	0.00
\$ / R	13.45	Put	On 03/07/2019	Any day expiry	248.32280	0.24832	309.18520	0.30919	248.323	16.68	0.18	0.00	0	39,250.00	
\$ / R	16.44	Call	On 03/07/2019	Any day expiry	739.38530	0.73939	646.04210	0.64604	739.385	21.32	0.39	0.00	0	39,250.00	
\$ / R			On 31/07/2019	Any day expiry	15.33800	15.33800	15.06850	15.06850		19.51	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 31/07/2019	Any day expiry	137.94900	0.13795	182.86000	0.18286	137.949	15.44	0.12	0.00	0	500.00	
\$ / R	14.25	Put	On 31/07/2019	Any day expiry	553.57590	0.55358	639.40020	0.63940	553.576	17.81	0.30	0.00	0	250.00	
\$ / R	15.34	Call	On 31/07/2019	Any day expiry	1,140.01060	1.14001	1,006.28330	1.00628	1,140.011	19.49	0.54	0.00	0	500.00	
\$ / R	16.14	Call	On 31/07/2019	Any day expiry	882.21910	0.88222	775.03170	0.77503	882.219	20.69	0.44	0.00	0	250.00	
\$ / R			On 01/08/2019	Any day expiry	15.34020	15.34020	15.07050	15.07050		19.51	0.00	0.00	0	55.00	
\$ / R			On 13/08/2019	Any day expiry	15.36620	15.36620	15.09410	15.09410		19.46	0.00	0.00	0	0.00	
\$ / R	14.48	Put	On 13/08/2019	Any day expiry	661.65530	0.66166	764.36710	0.76437	661.655	18.01	0.34	0.00	0	3,950.00	
\$ / R	16.35	Call	On 13/08/2019	Any day expiry	858.18880	0.85819	754.07500	0.75407	858.189	20.94	0.42	0.00	0	3,950.00	
\$ / R			On 30/08/2019	Any day expiry	15.40320	15.40320	15.12750	15.12750		19.49	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	145.64350	0.14564	187.42240	0.18742	145.644	15.30	0.12	0.00	0	500.00	
\$ / R	14.25	Put	On 30/08/2019	Any day expiry	571.73710	0.57174	660.78320	0.66078	571.737	17.77	0.30	0.00	0	250.00	
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	1,153.49100	1.15349	1,020.23340	1.02023	1,153.491	19.66	0.52	0.00	0	500.00	
\$ / R	16.33	Call	On 30/08/2019	Any day expiry	904.18330	0.90418	796.39640	0.79640	904.183	20.83	0.43	0.00	0	250.00	
\$ / R			On 02/09/2019	Any day expiry	15.40970	15.40970	15.13380	15.13380		19.47	0.00	0.00	0	55.00	
\$ / R			On 16/09/2019	Foreign Exchange Future	15.44080	15.44080	15.16290	15.16290		19.57	0.00	48,484,112.00	3,140	11,708.00	
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	28.96460	0.02896	27.47880	0.02748	28.965	18.85	0.02	0.00	0	1,000.00	
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	56.36530	0.05637	83.29520	0.08330	56.365	13.72	0.06	0.00	0	1,000.00	
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	471.23120	0.47123	548.40060	0.54840	471.231	17.47	0.26	0.00	0	800.00	
\$ / R	14.21	Put	On 16/09/2019	Foreign Exchange Future	566.15990	0.56616	0.00000	0.00000	566.160	17.73	0.29	12,128,428.40	2,700	2,700.00	
\$ / R	15.55	Call	On 16/09/2019	Foreign Exchange Future	1,190.67980	1.19068	1,055.49320	1.05549	1,190.680	19.71	0.53	0.00	0	30,000.00	
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	1,082.73860	1.08274	957.77600	0.95778	1,082.739	20.16	0.49	0.00	0	1,000.00	
\$ / R	17.23	Call	On 16/09/2019	Foreign Exchange Future	744.25220	0.74425	651.76070	0.65176	744.252	22.10	0.36	0.00	0	800.00	
\$ / R	17.85	Call	On 16/09/2019	Foreign Exchange Future	636.02250	0.63602	0.00000	0.00000	636.023	22.94	0.31	12,827,768.47	2,700	2,700.00	
\$ / R			On 30/09/2019	Any day expiry	15.47190	15.47190	15.19200	15.19200		19.60	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	147.13990	0.14714	191.14010	0.19114	147.140	14.99	0.12	0.00	0	500.00	
\$ / R	14.25	Put	On 30/09/2019	Any day expiry	592.78800	0.59279	682.71060	0.68271	592.788	17.80	0.30	0.00	0	250.00	
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	1,185.41670	1.18542	1,051.09090	1.05109	1,185.417	19.92	0.52	0.00	0	500.00	
\$ / R	16.50	Call	On 30/09/2019	Any day expiry	941.67550	0.94168	831.52610	0.83153	941.676	21.06	0.43	0.00	0	250.00	
\$ / R			On 02/10/2019	Any day expiry	15.47640	15.47640	15.19620	15.19620		19.68	0.00	0.00	0	55.00	
\$ / R			On 31/10/2019	Any day expiry	15.54100	15.54100	15.25650	15.25650		19.79	0.00	0.00	0	55.00	
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	142.94300	0.14294	204.92550	0.20493	142.943	14.55	0.11	0.00	0	500.00	
\$ / R	14.25	Put	On 31/10/2019	Any day expiry	612.69740	0.61270	703.97370	0.70397	612.697	17.84	0.29	0.00	0	250.00	
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	1,208.91950	1.20892	1,073.15720	1.07316	1,208.919	20.21	0.51	0.00	0	500.00	
\$ / R	16.70	Call	On 31/10/2019	Any day expiry	972.31080	0.97231	859.83710	0.85984	972.311	21.34	0.42	0.00	0	250.00	
\$ / R			On 29/11/2019	Any day expiry	15.60550	15.60550	15.31680	15.31680		19.88	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	168.86160	0.16886	227.63200	0.22763	168.862	15.06	0.12	0.00	0	500.00	
\$ / R	14.25	Put	On 29/11/2019	Any day expiry	630.18450	0.63018	722.38150	0.72238	630.184	17.87	0.29	0.00	0	250.00	
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	1,236.04790	1.23605	1,098.62710	1.09863	1,236.048	20.44	0.50	0.00	0	500.00	
\$ / R	16.87	Call	On 29/11/2019	Any day expiry	1,003.77050	1.00377	888.71300	0.88871	1,003.771	21.54	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 02/12/2019	Any day expiry		15.61220	15.61220		15.32300	15.32300		19.87	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future		15.63670	15.63670		15.34590	15.34590		19.95	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	56.76510	0.05677	66.20150	0.06620	56.765	15.24	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	383.49570	0.38350	471.03980	0.47104	383.496	16.65	0.21	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	924.31800	0.92432	816.21510	0.81622	924.318	22.18	0.38	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	599.08560	0.59909	529.94220	0.52994	599.086	26.23	0.25	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry		15.67670	15.67670		15.38330	15.38330		20.02	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	189.60810	0.18961	245.92070	0.24592	189.608	15.35	0.13	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	646.53800	0.64654	740.17160	0.74017	646.538	17.87	0.29	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,263.98530	1.26399	1,124.44630	1.12445	1,263.985	20.66	0.49	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	1,039.07820	1.03908	920.43790	0.92044	1,039.078	21.73	0.42	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry		15.68120	15.68120		15.38750	15.38750		20.03	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		15.74570	15.74570		15.44780	15.44780		20.11	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		15.81480	15.81480		15.51220	15.51220		20.17	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future		15.81590	15.81590		15.54130	15.54130		20.22	0.00	0.00	0	0.00
\$ / R	On 02/04/2020	Any day expiry		15.88380	15.88380		15.57670	15.57670		20.28	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		15.94390	15.94390		15.63280	15.63280		20.32	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		16.01960	16.01960		15.70350	15.70350		20.37	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		16.04180	16.04180		15.72430	15.72430		20.42	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		16.14420	16.14420		15.82000	15.82000		20.49	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		16.25560	16.25560		15.92670	15.92670		20.58	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		14.71140	14.71140		14.45730	14.45730		21.05	0.00	73,557.00	5	340.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		14.88060	14.88060		14.62820	14.62820		20.20	0.00	74,403.00	5	79.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		15.06260	15.06260		14.80720	14.80720		19.60	0.00	0.00	0	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		15.23590	15.23590		14.97600	14.97600		19.52	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future		19.14680	19.14680		18.79930	18.79930		19.53	0.00	71,915,380.80	3,756	195,687.00
£ / R	On 28/09/2018	Any day expiry		19.18380	19.18380		18.84130	18.84130		19.70	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry		19.24210	19.24210		18.89780	18.89780		19.13	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future		19.44390	19.44390		19.09740	19.09740		18.67	0.00	839,140,392.30	43,157	247,950.00
£ / R	On 18/03/2019	Foreign Exchange Future		19.77390	19.77390		19.42290	19.42290		18.33	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	328.61620	0.32862	388.58880	0.38859	328.616	17.38	0.21	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	567.79800	0.56780	451.78470	0.45178	567.798	20.16	0.32	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future		20.08880	20.08880		19.73150	19.73150		18.84	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future		20.45430	20.45430		20.07490	20.07490		19.18	0.00	0.00	0	4,645.00
¥ / R	On 06/09/2018	Any day expiry		0.13190	0.13190		0.12940	0.12940		36.23	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.13218	0.13218		0.12962	0.12962		28.42	0.00	2,775.78	21	6,894.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.13458	0.13458		0.13201	0.13201		23.83	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.13730	0.13730		0.13471	0.13471		22.58	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13992	0.13992		0.13727	0.13727		22.03	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry		17.13520	17.13520		16.88670	16.88670		20.41	0.00	0.00	0	34.00

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 11/09/2018	Any day expiry		17.14680	17.14680		16.89560	16.89560		19.82	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future		17.16790	17.16790		16.91830	16.91830		19.54	0.00	1,115,913.50	65	97,925.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	0.05450	0.00005	0.03910	0.00004	0.055	30.69	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	0.32540	0.00033	0.33820	0.00034	0.325	27.65	0.00	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	13.80180	0.01380	14.22290	0.01422	13.802	21.05	0.04	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	531.96260	0.53196	359.53630	0.35954	531.963	18.79	0.72	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	7.20390	0.00720	3.22760	0.00323	7.204	27.88	0.02	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry		17.19620	17.19620		16.94960	16.94960		19.48	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future		17.48760	17.48760		17.23960	17.23960		18.96	0.00	52,462.80	3	37,781.00
€ / R	On 18/03/2019	Foreign Exchange Future		17.84550	17.84550		17.59530	17.59530		18.51	0.00	71,382.00	4	4,720.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	2,047.28120	2.04728	1,828.06610	1.82807	2,047.281	16.27	0.83	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future		18.19080	18.19080		17.93510	17.93510		18.37	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry		18.45020	18.45020		18.18090	18.18090		18.35	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	280.70400	0.28070	307.68130	0.30768	280.704	16.23	0.17	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	325.85350	0.32585	358.34270	0.35834	325.853	16.20	0.19	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	950.74740	0.95075	841.19350	0.84119	950.747	19.87	0.41	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		18.58340	18.58340		18.30200	18.30200		18.40	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.33000	98.33000		98.11000	98.11000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future		589.94500	589.94500		591.78500	591.78500			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		601.33000	601.33000		603.20900	603.20900			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future		611.32000	611.32000		613.23100	613.23100			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future		683.59500	683.59500		687.02600	687.02600			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		696.78700	696.78700		700.28900	700.28900			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future		708.36300	708.36300		711.92400	711.92400			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future		619.80000	619.80000		623.42900	623.42900			0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future		631.76200	631.76200		635.46400	635.46400			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future		642.25700	642.25700		646.02200	646.02200			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		10.71550	10.71550		10.53540	10.53540		16.58	0.00	2,678,875.00	250	10,927.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.84180	10.84180		10.66410	10.66410		15.62	0.00	8,131,350.00	750	11,819.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future		10.98420	10.98420		10.80430	10.80430		15.19	0.00	0.00	0	515.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.12370	11.12370		10.94060	10.94060		15.38	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future		11.49080	11.49080		11.31810	11.31810		16.94	0.00	0.00	0	595.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		11.64970	11.64970		11.47430	11.47430		16.54	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future		549.21720	549.21720		560.15150	560.15150			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future		15.16520	15.16520		14.86690	14.86690		19.99	0.00	0.00	0	1,875.00
CHF / R	On 14/12/2018	Foreign Exchange Future		15.46220	15.46220		15.16420	15.16420		19.19	0.00	0.00	0	765.00

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
CHF / R	On 18/03/2019	Foreign Exchange Future	15.79680		15.79680		15.49340	15.49340		18.98	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.11880		16.11880		15.80830	15.80830		19.03	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.14760		2.14760		2.12010	2.12010		18.75	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.16860		2.16860		2.14220	2.14220		17.39	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.19030		2.19030		2.16420	2.16420		17.26	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.21110		2.21110		2.18480	2.18480		17.18	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	599.63080		599.63080		468.87690	468.87690			0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.31240		2.31240		2.27940	2.27940		18.55	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.35750		2.35750		2.32480	2.32480		17.62	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.40690		2.40690		2.37310	2.37310		17.23	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.45420		2.45420		2.42050	2.42050		17.60	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future	11.07814		75.26670		10.99747	75.73658			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.21381		76.71916		11.12985	77.19854			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.32983		74.20393		11.24301	74.69141			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	11.27530		77.53529		11.19969	78.03660			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.40212		79.03136		11.32350	79.54276			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.51589		76.08382		11.43452	76.60395			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	614.59800		614.59800		618.42200	618.42200			0.00	0.00	0	465.00
GOVI	On 07/02/2019	GOVI	626.45900		626.45900		630.36000	630.36000			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	636.86600		636.86600		640.83400	640.83400			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.87470		1.87470		1.84240	1.84240		20.56	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.89910		1.89910		1.86710	1.86710		20.19	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.92490		1.92490		1.89240	1.89240		19.25	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
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.94910	1.94910		1.91600	1.91600		19.47	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.34868	132.34868		132.34746	132.34746			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.51505	133.51505		133.51445	133.51445			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.75687	135.75687		135.75658	135.75658			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		99.95805	99.95805		99.67406	99.67406			0.00	0.00	0	1,600.00
I2029	On 07/02/2019	Bond Future		101.90719	101.90719		101.61814	101.61814			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.54578	102.54578		102.25214	102.25214			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		102.06173	102.06173		102.06024	102.06024			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future		104.05183	104.05183		104.05083	104.05083			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		104.65448	104.65448		104.65361	104.65361			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		122.92461	122.92461		122.92312	122.92312			0.00	0.00	0	9,705.00
I2038	On 07/02/2019	Bond Future		123.73039	123.73039		123.72946	123.72946			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		125.80810	125.80810		125.80735	125.80735			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		116.44126	116.44126		116.21547	116.21547			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future		118.71161	118.71161		118.48207	118.48207			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		119.01960	119.01960		118.78643	118.78643			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		122.28393	122.28393		122.28239	122.28239			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future		122.89712	122.89712		122.89610	122.89610			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		124.96078	124.96078		124.95974	124.95974			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		253.10100	253.10100		253.04100	253.04100			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future		258.03600	258.03600		257.97600	257.97600			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		262.37000	262.37000		262.30900	262.30900			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		0.14590	0.14590		0.14320	0.14320			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.14440	0.14440		0.14280	0.14280			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14160	0.14160		0.14240	0.14240			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
KES / R	On 14/06/2019	Foreign Exchange Future			0.14040		0.14040		0.14180	0.14180			0.00	0.00	0	1,628.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.76940		1.76940		1.73520	1.73520		17.06	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.79670		1.79670		1.76230	1.76230		16.57	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.82590		1.82590		1.79110	1.79110		16.51	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.85410		1.85410		1.81860	1.81860		16.79	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.78880		9.78880		9.68660	9.68660		18.16	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.90450		9.90450		9.80440	9.80440		17.09	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			10.03530		10.03530		9.93380	9.93380		16.69	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.16570		10.16570		10.06060	10.06060		16.85	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.36860		1.36860		1.35070	1.35070			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.37740		1.37740		1.36220	1.36220			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.38780		1.38780		1.37200	1.37200			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.39800		1.39800		1.38220	1.38220			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.30150		1.30150		1.30030	1.30030			0.00	0.00	0	25.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16700		1.16700		1.17020	1.17020			0.00	0.00	0	7,138.00
R / ¥	On 06/09/2018	Any day expiry			7.58050		7.58050	0.13184	7.72890	7.72890		20.26	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	25.37110		0.00254	0.13184	32.36960	0.00324	25.371	30.39	0.02	0.00	0	25,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.56540		7.56540	0.13184	7.71460	7.71460		20.60	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.07067		112.02945		8.98382	112.54873		7.29	0.00	179,023,061.10	1,598	65,306.00
R186	On 01/11/2018	Bond Future	7.96	Call	16.11000		0.01611		27.10000	0.02710	16.110	6.58	0.02	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	199.31000		0.19931		281.15000	0.28115	199.310	6.82	0.13	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,918.82000		1.91882		1,626.32000	1.62632	1,918.820	7.21	0.61	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,175.57000		1.17557		969.66000	0.96966	1,175.570	7.40	0.45	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.16135		108.88641		9.06995	109.41637		7.90	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	449.33000		0.44933		550.27000	0.55027	449.330	7.06	0.17	0.00	0	210.00
R186	On 02/05/2019	Bond Future			9.24399		110.69469		9.14845	111.23368		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			301.18442		301.18442		301.25121	301.25121			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.70683		299.70683		299.77644	299.77644			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.73895		304.73895		304.81042	304.81042			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

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 01/11/2018	Bond Future			234.74598		234.74598		234.60448	234.60448			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.41920		235.41920		235.27608	235.27608			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.37208		239.37208		239.22704	239.22704			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			8.50663		98.72990		8.41852	99.03826		4.12	0.00	0.00	0	38,272.00
R2023	On 07/02/2019	Bond Future			8.61155		100.63525		8.51621	100.95011		4.47	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.70138		98.37942		8.59929	98.69970		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			9.45080		92.19665		9.36446	92.74879		9.89	0.00	368,786.60	4	52,512.00
R2030	On 07/02/2019	Bond Future			9.53350		89.96644		9.44361	90.52967		10.90	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.70	Call	633.60000		0.63360		758.03000	0.75803	633.600	9.95	0.20	0.00	0	920.00
R2030	On 07/02/2019	Bond Future	9.40	Call	2,188.34000		2.18834		2,466.80000	2.46680	2,188.340	10.80	0.46	0.00	0	920.00
R2030	On 02/05/2019	Bond Future			9.61016		91.46038		9.51710	92.03316		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			9.63788		90.50261		9.55169	91.09910		11.08	0.00	0.00	0	39,287.00
R2032	On 07/02/2019	Bond Future			9.72269		92.24911		9.63318	92.85756		11.80	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.79699		89.62598		9.70452	90.24478		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			9.77312		94.36567		9.69213	94.98727		11.79	0.00	32,084,327.80	340	72,582.00
R2035	On 07/02/2019	Bond Future			9.85901		96.18682		9.77499	96.82085		12.58	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			9.92973		93.28691		9.84311	93.93170		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			9.82383		91.10741		9.74286	91.73303		12.34	0.00	0.00	0	51,781.00
R2037	On 07/02/2019	Bond Future			9.90268		88.60557		9.81883	89.24374		13.82	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future			9.97442		90.07684		9.88803	90.72583		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			9.89348		94.50077		9.81764	95.12985		12.73	0.00	0.00	0	24,834.00
R2040	On 01/11/2018	Bond Future	8.50	Call	3.95000		0.00395		6.84000	0.00684	3.950	11.02	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	121.12000		0.12112		173.55000	0.17355	121.120	11.09	0.06	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	191.95000		0.19195		267.08000	0.26708	191.950	11.16	0.10	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	1,590.32000		1.59032		1,903.23000	1.90323	1,590.320	12.43	0.45	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.97169		91.81381		9.89318	92.45555		14.30	0.00	0.00	0	100.00

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
R2040	On 02/05/2019	Bond Future		10.04264	93.33832		9.96178	93.99097		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		9.92183	91.51897		9.84089	92.20045		13.37	0.00	0.00	0	38,549.00
R2044	On 07/02/2019	Bond Future		9.99724	88.89983		9.91353	89.59490		15.03	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future		10.06550	90.37595		9.97934	91.08284		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		9.90268	90.63939		9.82174	91.33960		13.83	0.00	0.00	0	97,089.00
R2048	On 07/02/2019	Bond Future		9.97937	92.38863		9.89564	93.10278		14.82	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		10.04216	89.48898		9.95605	90.21524		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		7.75422	101.66673		7.64003	101.79404		0.70	0.00	0.00	0	19,671.00
R207	On 07/02/2019	Bond Future		7.90034	99.98368		7.75079	100.11401		0.76	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		8.13345	101.64415		7.93180	101.77687		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		8.03581	97.92040		7.93422	98.13470		1.94	0.00	0.00	0	29,489.00
R208	On 07/02/2019	Bond Future		8.14671	99.81001		8.03087	100.02898		2.23	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		8.25934	98.06808		8.12822	98.29088		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		9.73138	71.69716		9.65047	72.22382		13.31	0.00	21,509,148.00	300	127,813.00
R209	On 01/11/2018	Bond Future	8.89	Call	87.98000	0.08798	128.51000	0.12851	87.980	11.76	0.06	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	138.00000	0.13800	195.76000	0.19576	138.000	11.82	0.09	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,558.07000	2.55807	2,234.65000	2.23465	2,558.070	12.86	0.66	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,288.42000	1.28842	1,552.24000	1.55224	1,288.420	13.14	0.45	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,319.52000	1.31952	1,117.59000	1.11759	1,319.520	13.42	0.43	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	938.30000	0.93830	784.23000	0.78423	938.300	13.68	0.34	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	897.73000	0.89773	749.11000	0.74911	897.730	13.71	0.33	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future		9.80525	73.08068		9.72163	73.61796		14.18	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	819.31000	0.81931	956.59000	0.95659	819.310	13.13	0.23	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,949.74000	1.94974	2,191.22000	2.19122	1,949.740	13.92	0.42	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,768.95000	1.76895	1,598.31000	1.59831	1,768.950	14.87	0.35	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		9.86942	71.14655		9.78342	71.69294		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



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/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	184.20362		184.20362		184.20135	184.20135			0.00	0.00	0	2,414.00
R210	On 07/02/2019	Bond Future	187.79549		187.79549		187.79400	187.79400			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future	188.39405		188.39405		188.39287	188.39287			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	155.54371		155.54371		155.54333	155.54333			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	156.42166		156.42166		156.42206	156.42206			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	159.04805		159.04805		159.04880	159.04880			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	9.54726	83.05647		9.46107	83.59677			10.85	0.00	26,495,013.93	319	32,893.00
R213	On 07/02/2019	Bond Future	9.63190	84.65934		9.54236	85.21048			11.45	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.70177	82.51820		9.60933	83.07871			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	9.87210	71.00457		9.79632	71.51839			14.20	0.00	20,946,348.15	295	28,493.00
R214	On 07/02/2019	Bond Future	9.94777	72.37489		9.86946	72.89901			15.16	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	10.00974	70.28305		9.92929	70.81599			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	10.76050	10.76050		10.59300	10.59300			18.45	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.90430	10.90430		10.73930	10.73930			17.42	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	11.00610	11.00610		10.89900	10.89900			16.91	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.21990	11.21990		11.05030	11.05030			16.93	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.16420	2.16420		2.23230	2.23230			43.61	0.00	0.00	0	5,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.08360	2.08360		2.15320	2.15320			34.92	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	1.98840	1.98840		2.05680	2.05680			31.98	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	1.90340	1.90340		1.96550	1.96550			30.45	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.42730	1.42730		1.39720	1.39720				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.36060	1.36060		1.34010	1.34010				0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.30660	1.30660		1.29010	1.29010				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.23800	1.23800		1.23380	1.23380				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
<b>Total for Derivatives :</b>											9,488,876,282.26	1,246,019	8 442 960.00
<b>Grand Total:</b>											9,488,876,282.26	1,246,019	8 442 960.00