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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/09/2018

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 03/09/2018	Any day expiry	14.91250	14.91250		14.65250	14.65250		26.71	0.00	5,559,052.50	374	0.00	
\$ / R	On 06/09/2018	Any day expiry	14.86590	14.86590		14.65460	14.65460		25.12	0.00	0.00	0	300.00	
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	0.14090	0.00014	1.02910	0.00103	0.141	36.54	0.00	0.00	0	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	0.14880	0.00015	1.08390	0.00108	0.149	36.45	0.00	0.00	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry			14.86790	14.86790	14.65670	14.65670		24.77	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	0.00060	0.00000	0.36040	0.00036	0.001	31.01	0.00	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	0.00750	0.00001	0.58180	0.00058	0.008	31.92	0.00	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	1,547.99700	1.54800	1,337.91200	1.33791	1,547.997	33.03	1.00	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	1,418.17160	1.41817	1,208.66490	1.20866	1,418.172	33.09	1.00	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	1,069.57180	1.06957	863.96330	0.86396	1,069.572	30.89	0.99	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	970.64920	0.97065	767.24230	0.76724	970.649	30.26	0.98	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	14.45	Call	452.28850	0.45229	301.40280	0.30140	452.288	27.12	0.85	0.00	0	20,000.00
\$ / R	On 13/09/2018	Any day expiry			14.88010	14.88010	14.66900	14.66900		22.71	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	2.07510	0.00208	4.94850	0.00495	2.075	28.78	0.01	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.88820	14.88820	14.67700	14.67700		21.96	0.00	1,205,110,460.80	80,944	455,930.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.00050	0.00000	0.06320	0.00006	0.001	29.35	0.00	0.00	0	5,200.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	0.00060	0.00000	0.06440	0.00006	0.001	29.50	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	0.00210	0.00000	0.07100	0.00007	0.002	30.23	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	0.01070	0.00001	0.08230	0.00008	0.011	31.32	0.00	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	0.02810	0.00003	0.11240	0.00011	0.028	32.05	0.00	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	0.04400	0.00004	0.13130	0.00013	0.044	32.42	0.00	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	0.06000	0.00006	0.17880	0.00018	0.060	31.94	0.00	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	0.12870	0.00013	0.38380	0.00038	0.129	30.72	0.00	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,638.32870	2.63833	2,427.38380	2.42738	2,638.329	30.72	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	0.14980	0.00015	0.44650	0.00045	0.150	30.48	0.00	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	0.19090	0.00019	0.56820	0.00057	0.191	30.09	0.00	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	2,388.47450	2.38847	2,177.81360	2.17781	2,388.475	29.50	1.00	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	0.27450	0.00027	0.81360	0.00081	0.274	29.50	0.00	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	0.34950	0.00035	1.03180	0.00103	0.350	29.11	0.00	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	0.38260	0.00038	1.12750	0.00113	0.383	28.97	0.00	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	0.43150	0.00043	1.26880	0.00127	0.431	28.77	0.00	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	2,118.81890	2.11882	1,908.80370	1.90880	2,118.819	28.19	1.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	0.67710	0.00068	1.96850	0.00197	0.677	28.04	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	2,088.87710	2.08888	1,878.96850	1.87897	2,088.877	28.04	1.00	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	0.78650	0.00079	2.27620	0.00228	0.787	27.80	0.00	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	1.23080	0.00123	3.50530	0.00351	1.231	27.07	0.00	0.00	0	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,889.43080	1.88943	1,680.50530	1.68051	1,889.431	27.07	1.00	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	1.65680	0.00166	4.65880	0.00466	1.657	26.58	0.01	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	2.22750	0.00223	6.17380	0.00617	2.228	26.09	0.01	0.00	0	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	1,690.42750	1.69043	1,483.17380	1.48317	1,690.428	26.09	0.99	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	2.36300	0.00236	6.52910	0.00653	2.363	25.99	0.01	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,640.78160	1.64078	1,434.09890	1.43410	1,640.782	25.85	0.99	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	2.58160	0.00258	7.09890	0.00710	2.582	25.85	0.01	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	1,591.19090	1.59119	1,384.81310	1.38481	1,591.191	25.60	0.99	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	1,393.10410	1.39310	1,188.56950	1.18857	1,393.104	24.29	0.98	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	6.03290	0.00603	14.17860	0.01418	6.033	23.47	0.02	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	1,294.23290	1.29423	1,091.17860	1.09118	1,294.233	23.47	0.98	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,244.90570	1.24491	1,042.72490	1.04272	1,244.906	23.06	0.97	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	902.87980	0.90288	714.06200	0.71406	902.880	20.18	0.94	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	14.67980	0.01468	37.06200	0.03706	14.680	20.18	0.06	0.00	0	22,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	715.04770	0.71505	554.44190	0.55444	715.048	19.14	0.90	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	477.20280	0.47720	358.79530	0.35880	477.203	20.35	0.75	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	349.99910	0.35000	259.62430	0.25962	349.999	21.15	0.63	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	322.24900	0.32225	482.12720	0.48213	322.249	22.49	0.56	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	210.44900	0.21045	159.12720	0.15913	210.449	22.49	0.44	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	34.77830	0.03478	29.44790	0.02945	34.778	26.94	0.10	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	30.05390	0.03005	25.95650	0.02596	30.054	27.16	0.08	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	24.36860	0.02437	21.68900	0.02169	24.369	27.46	0.07	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	17.75850	0.01776	16.38900	0.01639	17.758	27.92	0.05	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			14.90440	14.90440	14.69310	14.69310		21.64	0.00	2,928,799.00	197	197.00

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 26/09/2018	Any day expiry										
					14.90640	14.90640	14.69510	14.69510		21.69	0.00	0.00	0	0.00
\$ / R	14.48	Put	On 26/09/2018	Any day expiry	133.61440	0.13361	222.39800	0.22240	133.614	20.38	0.28	0.00	0	40,000.00
\$ / R			On 28/09/2018	Any day expiry	14.91050	14.91050	14.69910	14.69910		21.77	0.00	14,969,900.00	1,000	3,569.00
\$ / R	13.00	Put	On 28/09/2018	Any day expiry	3.33900	0.00334	6.35110	0.00635	3.339	23.06	0.01	0.00	0	500.00
\$ / R	13.78	Call	On 28/09/2018	Any day expiry	1,153.74920	1.15375	962.99640	0.96300	1,153.749	20.32	0.93	0.00	0	500.00
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	24.51330	0.02451	46.14120	0.04614	24.513	20.28	0.07	0.00	0	1,000.00
\$ / R	14.25	Put	On 28/09/2018	Any day expiry	79.54520	0.07955	144.34330	0.14434	79.545	19.81	0.18	0.00	0	250.00
\$ / R	14.54	Call	On 28/09/2018	Any day expiry	536.93480	0.53693	420.17610	0.42018	536.935	20.68	0.69	0.00	0	250.00
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	62.86360	0.06286	47.00000	0.04700	62.864	27.43	0.12	0.00	0	500.00
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	27.24800	0.02725	19.25520	0.01926	27.248	28.46	0.06	0.00	0	500.00
\$ / R			On 02/10/2018	Any day expiry	14.91860	14.91860	14.70710	14.70710		21.50	0.00	0.00	0	55.00
\$ / R			On 12/10/2018	Any day expiry	14.93900	14.93900	14.72750	14.72750		21.43	0.00	0.00	0	0.00
\$ / R			On 17/10/2018	Any day expiry	14.94920	14.94920	14.73770	14.73770		21.23	0.00	0.00	0	235.00
\$ / R			On 22/10/2018	Any day expiry	14.95940	14.95940	14.74800	14.74800		21.06	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 22/10/2018	Any day expiry	15.77470	0.01577	24.05200	0.02405	15.775	19.41	0.04	0.00	0	1,630.00
\$ / R	14.00	Call	On 22/10/2018	Any day expiry	1,049.98560	1.04999	888.18000	0.88818	1,049.986	18.91	0.84	0.00	0	1,630.00
\$ / R			On 25/10/2018	Any day expiry	14.96550	14.96550	14.75410	14.75410		21.10	0.00	0.00	0	70.00
\$ / R			On 29/10/2018	Any day expiry	14.97370	14.97370	14.76230	14.76230		20.96	0.00	0.00	0	225.00
\$ / R			On 31/10/2018	Any day expiry	14.97780	14.97780	14.76640	14.76640		21.13	0.00	15,033,900.00	1,000	4,847.00
\$ / R	13.00	Put	On 31/10/2018	Any day expiry	18.44370	0.01844	25.97140	0.02597	18.444	20.34	0.04	0.00	0	500.00
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	74.21710	0.07422	113.99350	0.11399	74.217	18.74	0.13	0.00	0	1,000.00
\$ / R	13.93	Call	On 31/10/2018	Any day expiry	1,144.90170	1.14490	980.98970	0.98099	1,144.902	18.89	0.84	0.00	0	500.00
\$ / R	14.25	Put	On 31/10/2018	Any day expiry	174.37010	0.17437	248.85100	0.24885	174.370	19.25	0.25	0.00	0	250.00
\$ / R	14.67	Call	On 31/10/2018	Any day expiry	648.09160	0.64809	539.60110	0.53960	648.092	20.30	0.62	0.00	0	250.00
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	151.72130	0.15172	122.21320	0.12221	151.721	25.58	0.19	0.00	0	500.00
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	97.79540	0.09780	78.35660	0.07836	97.795	26.92	0.13	0.00	0	500.00
\$ / R			On 01/11/2018	Any day expiry	14.97980	14.97980	14.76840	14.76840		21.14	0.00	0.00	0	55.00
\$ / R			On 05/11/2018	Any day expiry	14.98800	14.98800	14.77660	14.77660		20.99	0.00	0.00	0	0.00
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	4.76690	0.00477	7.58930	0.00759	4.767	24.06	0.01	0.00	0	1,880.00
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	91.95270	0.09195	136.75860	0.13676	91.953	18.70	0.15	0.00	0	1,880.00
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	128.94150	0.12894	104.13440	0.10413	128.941	26.15	0.16	0.00	0	1,880.00
\$ / R			On 13/11/2018	Any day expiry	15.00360	15.00360	14.79190	14.79190		20.85	0.00	0.00	0	70.00
\$ / R			On 16/11/2018	Any day expiry	15.00940	15.00940	14.79760	14.79760		20.87	0.00	0.00	0	420.00
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	1.56900	0.00157	2.53980	0.00254	1.569	26.74	0.00	0.00	0	51,000.00
\$ / R	11.67	Put	On 16/11/2018	Any day expiry	4.71080	0.00471	6.87880	0.00688	4.711	23.94	0.01	0.00	0	51,000.00
\$ / R	13.22	Call	On 16/11/2018	Any day expiry	1,826.42500	1.82643	1,628.05550	1.62806	1,826.425	19.05	0.94	0.00	0	51,000.00
\$ / R	14.72	Call	On 16/11/2018	Any day expiry	695.86270	0.69586	589.34290	0.58934	695.863	20.19	0.60	0.00	0	5,000.00
\$ / R	14.74	Call	On 16/11/2018	Any day expiry	685.85320	0.68585	580.47280	0.58047	685.853	20.24	0.60	0.00	0	5,000.00
\$ / R	14.89	Call	On 16/11/2018	Any day expiry	614.76630	0.61477	519.03120	0.51903	614.766	20.60	0.55	0.00	0	5,000.00
\$ / R	14.89	Put	On 16/11/2018	Any day expiry	495.36630	0.49537	611.43120	0.61143	495.366	20.60	0.45	0.00	0	15,000.00
\$ / R			On 19/11/2018	Any day expiry	15.01530	15.01530	14.80330	14.80330		20.75	0.00	0.00	0	0.00
\$ / R	14.84	Call	On 19/11/2018	Any day expiry	648.80660	0.64881	549.09990	0.54910	648.807	20.36	0.57	0.00	0	10,000.00
\$ / R			On 23/11/2018	Any day expiry	15.02310	15.02310	14.81100	14.81100		20.75	0.00	0.00	0	0.00
\$ / R	14.62	Call	On 23/11/2018	Any day expiry	777.15200	0.77715	664.34310	0.66434	777.152	19.84	0.63	0.00	0	20,400.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R		On 29/11/2018	Any day expiry		15.03480	15.03480	14.82240	14.82240		20.78	0.00	0.00	0	461.00	
\$ / R		On 30/11/2018	Any day expiry		15.03680	15.03680	14.82430	14.82430		20.79	0.00	15,098,900.00	1,000	7,449.00	
\$ / R		On 30/11/2018	Any day expiry	13.00	Put	35.95020	0.03595	48.39420	0.04839	35.950	19.33	0.06	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	13.80	Put	118.92450	0.11892	167.32420	0.16732	118.925	18.39	0.16	0.00	0	1,000.00
\$ / R		On 30/11/2018	Any day expiry	14.08	Call	1,142.86500	1.14287	994.09750	0.99410	1,142.865	18.72	0.78	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	14.25	Put	237.29360	0.23729	315.37540	0.31538	237.294	18.92	0.27	0.00	0	250.00
\$ / R		On 30/11/2018	Any day expiry	14.82	Call	706.17020	0.70617	603.74610	0.60375	706.170	20.23	0.58	0.00	0	250.00
\$ / R		On 30/11/2018	Any day expiry	16.70	Call	215.23930	0.21524	178.38560	0.17839	215.239	25.15	0.22	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	17.31	Call	149.15980	0.14916	123.03150	0.12303	149.160	26.51	0.15	0.00	0	500.00
\$ / R		On 11/12/2018	Any day expiry			15.05850	15.05850	14.84580	14.84580		20.61	0.00	0.00	0	0.00
\$ / R		On 11/12/2018	Any day expiry	13.65	Put	103.38230	0.10338	145.89190	0.14589	103.382	18.07	0.14	0.00	0	20,000.00
\$ / R		On 11/12/2018	Any day expiry	13.86	Put	146.32390	0.14632	198.78450	0.19878	146.324	18.32	0.18	0.00	0	7,500.00
\$ / R		On 11/12/2018	Any day expiry	15.08	Call	636.75290	0.63675	546.34420	0.54634	636.753	20.69	0.52	0.00	0	7,500.00
\$ / R		On 11/12/2018	Any day expiry	15.69	Call	439.14970	0.43915	373.21440	0.37321	439.150	22.26	0.38	0.00	0	20,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future			15.06450	15.06450	14.85170	14.85170		20.61	0.00	62,231,449.50	4,131	280,889.00
\$ / R		On 14/12/2018	Foreign Exchange Future	11.64	Put	7.54860	0.00755	9.62710	0.00963	7.549	22.16	0.01	0.00	0	2,764.00
\$ / R		On 14/12/2018	Foreign Exchange Future	11.75	Put	8.28080	0.00828	10.58200	0.01058	8.281	21.73	0.01	0.00	0	228,616.00
\$ / R		On 14/12/2018	Foreign Exchange Future	11.90	Put	9.40230	0.00940	12.05590	0.01206	9.402	21.14	0.02	0.00	0	11,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.00	Put	10.23960	0.01024	14.05290	0.01405	10.240	20.75	0.02	0.00	0	174,530.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.02	Put	10.41670	0.01042	14.48690	0.01449	10.417	20.67	0.02	0.00	0	5,500.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.10	Put	11.55270	0.01155	16.34860	0.01635	11.553	20.46	0.02	0.00	0	8,580.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.20	Put	13.48780	0.01349	18.98200	0.01898	13.488	20.29	0.02	0.00	0	7,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.25	Put	14.56230	0.01456	20.43940	0.02044	14.562	20.20	0.02	0.00	0	3,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.38	Put	17.73460	0.01773	24.71750	0.02472	17.735	19.98	0.03	0.00	0	39,589.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.50	Put	21.20990	0.02121	29.37290	0.02937	21.210	19.77	0.03	49,064.73	100	26,400.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.50	Call	2,585.70990	2.58571	2,381.07290	2.38107	2,585.710	19.77	0.97	0.00	0	228,616.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.63	Put	25.66540	0.02567	35.30060	0.03530	25.665	19.55	0.04	0.00	0	39,589.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.68	Put	27.59350	0.02759	37.85490	0.03785	27.593	19.46	0.04	0.00	0	10,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.75	Put	30.51530	0.03052	41.70980	0.04171	30.515	19.34	0.05	0.00	0	1,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.95	Put	40.46620	0.04047	54.74470	0.05474	40.466	18.99	0.06	0.00	0	500.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.00	Put	43.37210	0.04337	58.52660	0.05853	43.372	18.91	0.06	0.00	0	177,520.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.00	Call	2,107.87210	2.10787	1,910.22660	1.91023	2,107.872	18.91	0.94	0.00	0	7,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.05	Put	46.46290	0.04646	62.53840	0.06254	46.463	18.82	0.07	0.00	0	1,500.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.10	Put	49.75080	0.04975	66.79300	0.06679	49.751	18.73	0.07	0.00	0	11,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.20	Call	1,921.45750	1.92146	1,727.78180	1.72778	1,921.458	18.56	0.92	0.00	0	7,100.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.22	Put	58.50530	0.05851	78.07100	0.07807	58.505	18.53	0.08	0.00	0	5,500.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.25	Put	60.89860	0.06090	81.14160	0.08114	60.899	18.47	0.09	0.00	0	17,800.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.25	Call	1,875.39860	1.87540	1,682.84160	1.68284	1,875.399	18.47	0.91	0.00	0	10,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.32	Put	66.82270	0.06682	88.72120	0.08872	66.823	18.35	0.09	0.00	0	13,650.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.33	Put	67.70920	0.06771	89.85430	0.08985	67.709	18.34	0.10	0.00	0	135,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.45	Call	1,693.69260	1.69369	1,511.02070	1.51102	1,693.693	18.13	0.89	0.00	0	500.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.45	Put	79.19260	0.07919	109.32070	0.10932	79.193	18.13	0.11	0.00	0	4,080.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.50	Put	84.46340	0.08446	118.72180	0.11872	84.463	18.04	0.12	0.00	0	29,800.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.50	Call	1,648.96340	1.64896	1,470.42180	1.47042	1,648.963	18.04	0.88	0.00	0	228,616.00

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	13.60	Put	98.42230	0.09842		139.23880	0.13924	98.422	18.02	0.13	2,109,661.20	1,080	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	116.79590	0.11680		162.13080	0.16213	116.796	18.14	0.15	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	118.75800	0.11876		164.55410	0.16455	118.758	18.15	0.15	22,809.08	10	20.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	126.84180	0.12684		174.50180	0.17450	126.842	18.20	0.16	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,417.65170	1.41765		1,253.92640	1.25393	1,417.652	18.23	0.83	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	135.30490	0.13530		184.85150	0.18485	135.305	18.24	0.17	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	137.48030	0.13748		187.50210	0.18750	137.480	18.26	0.17	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,401.98030	1.40198		1,239.20210	1.23920	1,401.980	18.26	0.83	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,287.58610	1.28759		1,132.09870	1.13210	1,287.586	18.43	0.80	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	186.22500	0.18622		246.02440	0.24602	186.225	18.49	0.21	0.00	0	72,750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,250.72500	1.25073		1,097.72440	1.09772	1,250.725	18.49	0.79	0.00	0	20,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	214.47020	0.21447		279.30400	0.27930	214.470	18.61	0.24	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	220.43780	0.22044		286.88890	0.28689	220.438	18.64	0.24	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,157.96190	1.15796		1,012.42490	1.01242	1,157.962	18.65	0.76	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	229.59370	0.22959		298.49200	0.29849	229.594	18.67	0.25	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	232.69890	0.23270		302.41770	0.30242	232.699	18.68	0.25	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	1,109.89400	1.10989		970.12690	0.97013	1,109.894	18.73	0.74	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	245.39400	0.24539		318.42690	0.31843	245.394	18.73	0.26	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	258.52630	0.25853		334.91230	0.33491	258.526	18.78	0.27	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	1,076.37730	1.07638		940.80570	0.94081	1,076.377	18.79	0.73	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Put	261.87730	0.26188		339.10570	0.33911	261.877	18.79	0.27	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	290.61230	0.29061		373.72950	0.37373	290.612	18.92	0.29	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	1,025.11230	1.02511		895.42950	0.89543	1,025.112	18.92	0.71	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	298.48560	0.29849		382.68120	0.38268	298.486	18.97	0.30	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	1,012.98560	1.01299		884.38120	0.88438	1,012.986	18.97	0.70	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	995.01940	0.99502		868.02430	0.86802	995.019	19.04	0.70	104,756.17	10	20.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	959.90210	0.95990		836.08900	0.83609	959.902	19.18	0.68	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	925.86060	0.92586		805.18750	0.80519	925.861	19.32	0.66	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	361.36060	0.36136		453.48750	0.45349	361.361	19.32	0.34	0.00	0	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	406.98480	0.40698		504.23590	0.50424	406.985	19.56	0.36	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	871.48480	0.87148		755.93590	0.75594	871.485	19.56	0.64	11,494,289.12	1,208	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	866.20530	0.86621		751.16080	0.75116	866.205	19.58	0.64	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	860.95770	0.86096		746.41630	0.74642	860.958	19.60	0.63	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	835.14760	0.83515		723.09510	0.72310	835.148	19.72	0.62	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	440.64760	0.44065		541.39510	0.54140	440.648	19.72	0.38	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	820.00260	0.82000		709.42610	0.70943	820.003	19.79	0.61	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	795.32640	0.79533		687.17710	0.68718	795.326	19.91	0.60	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	506.84550	0.50685		613.87790	0.61388	506.846	20.02	0.41	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	771.34550	0.77135		665.57790	0.66558	771.346	20.02	0.59	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	752.65350	0.75265		648.75850	0.64876	752.654	20.12	0.58	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	682.14810	0.68215		586.94670	0.58695	682.148	20.49	0.54	798,608.64	100	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	677.96240	0.67796		583.29420	0.58329	677.962	20.52	0.53	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	645.62510	0.64563		554.90330	0.55490	645.625	20.71	0.52	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	641.72650	0.64173		551.45710	0.55146	641.727	20.74	0.51	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 14/12/2018	Foreign Exchange Future	15.15	Call	622.58990	0.62259	534.55820	0.53456	622.590	20.87	0.50	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	739.55050	0.73955	866.49960	0.86650	739.551	20.99	0.51	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	545.26750	0.54527	466.45650	0.46646	545.268	21.43	0.45	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	516.66640	0.51667	441.34360	0.44134	516.666	21.66	0.43	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	510.53380	0.51053	435.96660	0.43597	510.534	21.71	0.43	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	504.48400	0.50448	430.66150	0.43066	504.484	21.76	0.42	0.00	0	4,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	501.48570	0.50149	428.03560	0.42804	501.486	21.78	0.42	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	478.21380	0.47821	407.65210	0.40765	478.214	21.99	0.41	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	472.58660	0.47259	402.74780	0.40275	472.587	22.04	0.40	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	448.16030	0.44816	381.59560	0.38160	448.160	22.27	0.39	0.00	0	11,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	440.33610	0.44034	374.82590	0.37483	440.336	22.34	0.38	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	410.58100	0.41058	349.10350	0.34910	410.581	22.65	0.36	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	396.58940	0.39659	337.01550	0.33702	396.589	22.80	0.35	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	376.63080	0.37663	319.78860	0.31979	376.631	23.03	0.33	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	353.82090	0.35382	300.12830	0.30013	353.821	23.32	0.31	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	347.88770	0.34789	295.01990	0.29502	347.888	23.39	0.31	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	276.11210	0.27611	231.26380	0.23126	276.112	24.47	0.25	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	215.21830	0.21522	179.28690	0.17929	215.218	25.39	0.20	0.00	0	3,700.00
\$ / R	On 21/12/2018	Any day expiry			15.07850	15.07850	14.86570	14.86570		20.62	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	62.22140	0.06222	81.58050	0.08158	62.221	18.46	0.09	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	71.28520	0.07129	92.65560	0.09266	71.285	18.33	0.10	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	865.75810	0.86576	753.11470	0.75311	865.758	19.59	0.62	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	821.03590	0.82104	712.53210	0.71253	821.036	19.80	0.60	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			15.09860	15.09860	14.88560	14.88560		20.43	0.00	15,160,000.00	1,000	3,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	51.19190	0.05119	69.39250	0.06939	51.192	18.41	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	156.56030	0.15656	208.02980	0.20803	156.560	18.03	0.18	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	1,154.82130	1.15482	1,014.97070	1.01497	1,154.821	18.55	0.73	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	286.49550	0.28650	362.07090	0.36207	286.495	18.58	0.27	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	620.84840	0.62085	733.50580	0.73351	620.848	20.11	0.45	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	264.97420	0.26497	222.90190	0.22290	264.974	24.70	0.23	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	191.12250	0.19112	159.64270	0.15964	191.123	25.97	0.17	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			15.10260	15.10260	14.88950	14.88950		20.41	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			15.13460	15.13460	14.92140	14.92140		20.41	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	36.23540	0.03624	50.18960	0.05019	36.235	18.25	0.05	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			15.15860	15.15860	14.94520	14.94520		20.30	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			15.16060	15.16060	14.94720	14.94720		20.30	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	66.33880	0.06634	87.72200	0.08772	66.339	17.84	0.08	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	331.74640	0.33175	405.69480	0.40569	331.746	18.47	0.28	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	1,161.33940	1.16134	1,031.87680	1.03188	1,161.339	18.63	0.69	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	799.34360	0.79934	701.02280	0.70102	799.344	20.25	0.53	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			15.18660	15.18660	14.97310	14.97310		20.32	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			15.21660	15.21660	15.00290	15.00290		20.22	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	76.66760	0.07667	101.36910	0.10137	76.668	17.30	0.09	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	368.00030	0.36800	439.64520	0.43965	368.000	18.41	0.28	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 28/02/2019	Any day expiry	14.52	Call	1,175.24060	1.17524	1,050.81090	1.05081	1,175.241	18.79	0.66	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	837.62290	0.83762	739.65200	0.73965	837.623	20.36	0.52	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.25270	15.25270	15.03870	15.03870		20.18	0.00	411,822.90	27	37,205.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	4.44830	0.00445	5.84590	0.00585	4.448	21.59	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	14.65300	0.01465	16.30740	0.01631	14.653	17.82	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	32.40100	0.03240	45.00950	0.04501	32.401	16.43	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	35.02100	0.03502	48.42120	0.04842	35.021	16.47	0.04	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	70.03380	0.07003	92.84460	0.09284	70.034	16.87	0.08	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	72.35230	0.07235	95.72810	0.09573	72.352	16.89	0.08	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	82.20410	0.08220	107.91410	0.10791	82.204	16.97	0.09	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	98.78380	0.09878	128.22730	0.12823	98.784	17.09	0.10	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	119.34780	0.11935	153.13060	0.15313	119.348	17.23	0.12	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	158.73250	0.15873	200.11210	0.20011	158.733	17.44	0.15	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	226.70950	0.22671	279.56980	0.27957	226.710	17.73	0.19	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	257.52300	0.25752	314.32050	0.31432	257.523	17.87	0.21	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	269.35750	0.26936	327.60080	0.32760	269.358	17.91	0.22	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	300.44550	0.30045	362.30570	0.36231	300.445	18.03	0.24	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	398.96650	0.39897	470.98590	0.47099	398.967	18.37	0.29	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,359.35510	1.35936	1,218.09790	1.21810	1,359.355	18.39	0.71	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	426.25620	0.42626	502.60920	0.50261	426.256	18.45	0.30	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	462.89760	0.46290	545.86600	0.54587	462.898	18.56	0.32	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,252.44530	1.25245	1,124.38130	1.12438	1,252.445	18.61	0.67	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	488.30610	0.48831	575.72090	0.57572	488.306	18.63	0.33	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	502.35220	0.50235	590.94650	0.59095	502.352	18.70	0.34	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	516.60450	0.51660	606.37440	0.60637	516.604	18.76	0.34	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	648.54230	0.64854	748.11120	0.74811	648.542	19.29	0.39	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	653.90900	0.65391	0.00000	0.00000	653.909	19.32	0.39	59,985.98	10	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	1,018.29640	1.01830	908.85180	0.90885	1,018.296	19.58	0.58	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	931.28210	0.93128	828.39620	0.82840	931.282	20.02	0.54	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	826.66800	0.82667	732.66120	0.73266	826.668	20.56	0.50	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	823.16600	0.82317	729.47620	0.72948	823.166	20.58	0.49	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	795.73950	0.79574	704.58590	0.70459	795.739	20.73	0.48	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	756.54720	0.75655	669.05210	0.66905	756.547	20.96	0.46	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	710.66150	0.71066	0.00000	0.00000	710.661	21.25	0.44	66,932.04	10	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	687.53500	0.68754	606.88580	0.60689	687.535	21.40	0.43	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	657.18270	0.65718	579.79050	0.57979	657.183	21.61	0.41	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	623.66550	0.62367	549.65770	0.54966	623.666	21.87	0.39	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	519.06150	0.51906	455.32800	0.45533	519.062	22.79	0.34	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	431.06670	0.43107	374.82840	0.37483	431.067	23.64	0.29	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	429.39290	0.42939	373.34620	0.37335	429.393	23.65	0.28	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	367.12980	0.36713	318.41010	0.31841	367.130	24.32	0.25	0.00	0	16,000.00
\$ / R	On 27/03/2019	Any day expiry			15.27070	15.27070	15.05650	15.05650		20.13	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			15.27470	15.27470	15.06050	15.06050		20.13	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	87.17990	0.08718	113.29170	0.11329	87.180	16.89	0.09	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 29/03/2019	Any day expiry	14.25	Put	399.43880	0.39944	469.99060	0.46999	399.439	18.30	0.28	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	1,187.77310	1.18777	1,067.04980	1.06705	1,187.773	18.95	0.64	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	867.35990	0.86736	771.37270	0.77137	867.360	20.46	0.50	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			15.28280	15.28280	15.06850	15.06850		20.18	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.33890	15.33890	15.12400	15.12400		20.09	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	94.11960	0.09412	124.29070	0.12429	94.120	16.34	0.09	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	2,039.76330	2.03976	1,871.75500	1.87175	2,039.763	17.15	0.84	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	429.78290	0.42978	498.89400	0.49889	429.783	18.19	0.28	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	1,199.35200	1.19935	1,083.24730	1.08325	1,199.352	19.08	0.61	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	895.17580	0.89518	801.14520	0.80115	895.176	20.54	0.49	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.40100	15.40100	15.18560	15.18560		20.03	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	105.92580	0.10593	133.15650	0.13316	105.926	16.16	0.10	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	457.33620	0.45734	526.47170	0.52647	457.336	18.13	0.28	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	1,212.39610	1.21240	1,099.12010	1.09912	1,212.396	19.28	0.59	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	920.97330	0.92097	828.87830	0.82888	920.973	20.67	0.48	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.40700	15.40700	15.19150	15.19150		20.00	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.42980	15.42980	15.21400	15.21400		20.04	0.00	0.00	0	19,410.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	19.30640	0.01931	20.33680	0.02034	19.306	20.70	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	30.55930	0.03056	37.93740	0.03794	30.559	14.94	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	69.87550	0.06988	93.35660	0.09336	69.876	15.44	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	103.72900	0.10373	134.50660	0.13451	103.729	15.89	0.10	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	153.79290	0.15379	193.72890	0.19373	153.793	16.40	0.13	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	318.80080	0.31880	376.60250	0.37660	318.801	17.55	0.22	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	336.18890	0.33619	393.95930	0.39396	336.189	17.65	0.22	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,819.77380	1.81977	1,664.09530	1.66410	1,819.774	17.78	0.76	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,548.14600	1.54815	1,405.50380	1.40550	1,548.146	18.30	0.69	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,458.38420	1.45838	1,325.61560	1.32562	1,458.384	18.49	0.67	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,336.79170	1.33679	1,216.70390	1.21670	1,336.792	18.86	0.63	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	1,040.82600	1.04083	940.38070	0.94038	1,040.826	20.20	0.52	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	1,016.01280	1.01601	917.56850	0.91757	1,016.013	20.32	0.51	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	955.35190	0.95535	861.88220	0.86188	955.352	20.61	0.48	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	917.32580	0.91733	827.03540	0.82704	917.326	20.80	0.47	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			15.45920	15.45920	15.24290	15.24290		19.99	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	112.02610	0.11203	139.21670	0.13922	112.026	15.87	0.10	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	479.70410	0.47970	548.33500	0.54834	479.704	18.08	0.28	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,224.21600	1.22422	1,113.73900	1.11374	1,224.216	19.47	0.58	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	942.20800	0.94221	851.29100	0.85129	942.208	20.79	0.47	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.46540	15.46540	15.24900	15.24900		19.96	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.46960	15.46960	15.25320	15.25320		20.04	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	209.54190	0.20954	258.88670	0.25889	209.542	16.62	0.16	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	820.02800	0.82003	741.01290	0.74101	820.028	21.52	0.42	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.52830	15.52830	15.31080	15.31080		20.01	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	113.15040	0.11315	146.18270	0.14618	113.150	15.37	0.10	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	502.20710	0.50221	571.41700	0.57142	502.207	17.99	0.28	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,246.35650	1.24636	1,138.20010	1.13820	1,246.356	19.64	0.56	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	972.60700	0.97261	882.74140	0.88274	972.607	20.90	0.46	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.53040	15.53040	15.31290	15.31290		20.00	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.55550	15.55550	15.33760	15.33760		19.96	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	606.96300	0.60696	683.16270	0.68316	606.963	18.24	0.31	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	944.43020	0.94443	858.47760	0.85848	944.430	21.14	0.44	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.59110	15.59110	15.37250	15.37250		19.98	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	117.27290	0.11727	150.15160	0.15015	117.273	15.10	0.10	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	521.99750	0.52200	590.94820	0.59095	521.998	17.95	0.28	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,258.55090	1.25855	1,150.57160	1.15057	1,258.551	19.84	0.55	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	991.91770	0.99192	903.64850	0.90365	991.918	21.03	0.45	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.59740	15.59740	15.37870	15.37870		19.96	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.62880	15.62880	15.40930	15.40930		20.03	0.00	14,878,617.60	952	12,184.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	27.69050	0.02769	28.10990	0.02811	27.691	19.30	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	45.35970	0.04536	60.78620	0.06079	45.360	13.72	0.05	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	417.12530	0.41713	487.62120	0.48762	417.125	17.41	0.24	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	515.79830	0.51580	584.85630	0.58486	515.798	17.87	0.27	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,294.81510	1.29482	1,187.19920	1.18720	1,294.815	19.86	0.55	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	1,181.35450	1.18135	1,080.39460	1.08039	1,181.354	20.34	0.51	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	816.48960	0.81649	744.66650	0.74467	816.490	22.28	0.38	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	697.49830	0.69750	636.83420	0.63683	697.498	23.09	0.33	0.00	0	2,700.00
\$ / R	On 30/09/2019	Any day expiry			15.66090	15.66090	15.44030	15.44030		20.04	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	121.71250	0.12171	149.70570	0.14971	121.713	14.90	0.10	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	540.88500	0.54089	611.40260	0.61140	540.885	17.93	0.27	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,289.28620	1.28929	1,182.10840	1.18211	1,289.286	20.08	0.54	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	1,027.75060	1.02775	941.18720	0.94119	1,027.751	21.22	0.45	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.66540	15.66540	15.44470	15.44470		20.12	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.73180	15.73180	15.50900	15.50900		20.19	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	120.34120	0.12034	156.67000	0.15667	120.341	14.53	0.10	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	558.58440	0.55858	631.35690	0.63136	558.584	17.92	0.27	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,310.41790	1.31042	1,205.77340	1.20577	1,310.418	20.35	0.53	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	1,057.19210	1.05719	972.09450	0.97209	1,057.192	21.47	0.44	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.79810	15.79810	15.57320	15.57320		20.26	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	144.88340	0.14488	179.05850	0.17906	144.883	15.06	0.11	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	575.29930	0.57530	647.71420	0.64771	575.299	17.93	0.27	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,336.32060	1.33632	1,233.26370	1.23326	1,336.321	20.56	0.52	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	1,088.25280	1.08825	1,004.06120	1.00406	1,088.253	21.66	0.44	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.80500	15.80500	15.57990	15.57990		20.25	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.83010	15.83010	15.60430	15.60430		20.32	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	61.37980	0.06138	61.66600	0.06167	61.380	16.09	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	342.50090	0.34250	402.01500	0.40202	342.501	16.67	0.19	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	1,001.98770	1.00199	925.35970	0.92536	1,001.988	22.30	0.40	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	638.92150	0.63892	608.04710	0.60805	638.922	26.17	0.26	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.87130	15.87130	15.64410	15.64410		20.31	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	164.40850	0.16441	197.82610	0.19783	164.408	15.36	0.11	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	590.41780	0.59042	663.55320	0.66355	590.418	17.91	0.27	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,362.80570	1.36281	1,261.20400	1.26120	1,362.806	20.76	0.51	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	1,122.88420	1.12288	1,039.43130	1.03943	1,122.884	21.83	0.44	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.87590	15.87590	15.64860	15.64860		20.37	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.94220	15.94220	15.71280	15.71280		20.43	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			16.01320	16.01320	15.78150	15.78150		20.46	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			16.04520	16.04520	15.81250	15.81250		20.51	0.00	49,130,402.40	3,062	1,531.00
\$ / R	On 02/04/2020	Any day expiry			16.08410	16.08410	15.85020	15.85020		20.56	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			16.14580	16.14580	15.91000	15.91000		20.59	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			16.22360	16.22360	15.98540	15.98540		20.61	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.24650	16.24650	16.00750	16.00750		20.66	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.35170	16.35170	16.10940	16.10940		20.72	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.46410	16.46410	16.21860	16.21860		20.79	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.88820	14.88820	14.67700	14.67700		21.96	0.00	0.00	0	340.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			15.06450	15.06450	14.85170	14.85170		20.61	0.00	75,322.50	5	79.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			15.25270	15.25270	15.03870	15.03870		20.18	0.00	0.00	0	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.42980	15.42980	15.21400	15.21400		20.04	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.19050	19.19050	19.08360	19.08360		20.27	0.00	403,000.50	21	196,152.00
£ / R	On 28/09/2018	Any day expiry			19.22770	19.22770	19.12060	19.12060		20.24	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			19.28750	19.28750	19.18070	19.18070		19.60	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future			19.49480	19.49480	19.38630	19.38630		19.15	0.00	0.00	0	248,680.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.83080	19.83080	19.72290	19.72290		18.91	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	326.52980	0.32653	346.96710	0.34697	326.530	17.79	0.21	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	601.26310	0.60126	559.22550	0.55923	601.263	20.65	0.33	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.14930	20.14930	20.04030	20.04030		19.28	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future			20.50590	20.50590	20.39090	20.39090		19.56	0.00	0.00	0	4,645.00
¥ / R	On 06/09/2018	Any day expiry			0.13390	0.13390	0.13220	0.13220		49.05	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.13417	0.13417	0.13249	0.13249		29.26	0.00	1,475.90	11	6,905.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13666	0.13666	0.13494	0.13494		24.09	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13946	0.13946	0.13773	0.13773		22.52	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14213	0.14213	0.14037	0.14037		21.92	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry			17.28600	17.28600	17.05930	17.05930		22.74	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			17.30020	17.30020	17.07360	17.07360		20.83	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.32160	17.32160	17.09480	17.09480		20.42	0.00	2,113,235.20	122	97,884.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	0.00100	0.00000	0.04720	0.00005	0.001	29.02	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	0.08870	0.00009	0.29370	0.00029	0.089	29.58	0.00	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	6.21100	0.00621	14.34720	0.01435	6.211	22.65	0.02	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	624.38730	0.62439	482.48810	0.48249	624.387	18.71	0.82	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	6.44530	0.00645	6.55880	0.00656	6.445	29.26	0.02	0.00	0	86,824.00

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 25/09/2018	Any day expiry			17.35020		17.35020		17.12310	17.12310		20.19	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.64950		17.64950		17.41930	17.41930		19.37	0.00	5,206,602.50	295	38,781.00
€ / R	On 18/03/2019	Foreign Exchange Future			18.01530		18.01530		17.78240	17.78240		18.80	0.00	18,015.30	1	4,721.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	2,187.68410		2.18768	1,998.78630	1.99879	2,187.684		16.35	0.85	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.36580		18.36580		18.12930	18.12930		18.63	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			18.61890		18.61890		18.38000	18.38000		18.60	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	255.72840		0.25573	298.08790	0.29809	255.728		16.37	0.15	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	298.41060		0.29841	345.90560	0.34591	298.411		16.36	0.17	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	1,017.14520		1.01715	944.63830	0.94464	1,017.145		19.92	0.43	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			18.75040		18.75040		18.50810	18.50810		18.64	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.40000		98.40000		98.34000	98.34000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			589.70700		589.70700		590.83900	590.83900			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			601.07900		601.07900		602.24200	602.24200			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			611.06700		611.06700		612.24800	612.24800			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			683.53500		683.53500		685.46200	685.46200			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			696.71600		696.71600		698.69100	698.69100			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			708.29300		708.29300		710.29900	710.29900			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			619.70600		619.70600		621.83300	621.83300			0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future			631.65600		631.65600		633.83400	633.83400			0.00	360,043,920.00	57	57.00
ALBI	On 02/05/2019	Index Future			642.15200		642.15200		644.36400	644.36400			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			10.75040		10.75040		10.61120	10.61120		17.08	0.00	2,698,350.40	251	12,198.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.88150		10.88150		10.74140	10.74140		15.99	0.00	2,720,375.00	250	11,569.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			11.02730		11.02730		10.88680	10.88680		15.69	0.00	0.00	0	515.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			11.16850		11.16850		11.02690	11.02690		15.78	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.54720		11.54720		11.41490	11.41490		17.26	0.00	0.00	0	595.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.71000		11.71000		11.57730	11.57730		16.91	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future			602.22700		602.22700		600.37900	600.37900			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future			15.38890		15.38890		15.18790	15.18790		21.21	0.00	0.00	0	1,875.00
CHF / R	On 14/12/2018	Foreign Exchange Future			15.69560		15.69560		15.49040	15.49040		19.77	0.00	0.00	0	765.00
CHF / R	On 18/03/2019	Foreign Exchange Future			16.03900		16.03900		15.83210	15.83210		19.49	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			16.36710		16.36710		16.15760	16.15760		19.53	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future			2.17780		2.17780		2.14730	2.14730		19.86	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			2.19860		2.19860		2.16860	2.16860		17.89	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.22060		2.22060		2.19070	2.19070		17.28	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.24160		2.24160		2.21150	2.21150		17.62	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
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future		703.64080	703.64080		610.48210	610.48210			0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.33500	2.33500		2.30280	2.30280		19.83	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.38170	2.38170		2.34890	2.34890		18.32	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.43200	2.43200		2.39880	2.39880		17.97	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.48040	2.48040		2.44680	2.44680		18.22	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		11.08004	75.25568		11.03008	75.54611			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.21599	76.70678		11.16380	77.00415			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.33206	74.19147		11.27811	74.49375			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		11.27785	77.51848		11.22789	77.84898			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.40498	79.01286		11.35284	79.35123			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.51882	76.06521		11.46489	76.40911			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		614.49300	614.49300		616.75400	616.75400			0.00	12,289,860.00	2	463.00
GOVI	On 07/02/2019	GOVI		626.34300	626.34300		628.65700	628.65700			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		636.75100	636.75100		639.10200	639.10200			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.89700	1.89700		1.87040	1.87040		22.02	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.92230	1.92230		1.89550	1.89550		20.24	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.94910	1.94910		1.92210	1.92210		20.17	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.97380	1.97380		1.94660	1.94660		19.72	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.50754	132.50754		132.50685	132.50685			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.67500	133.67500		133.67656	133.67656			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.91973	135.91973		135.92125	135.92125			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 01/11/2018	Bond Future		99.96009	99.96009		99.95916	99.95916			0.00	0.00	0	1,600.00
I2029	On 07/02/2019	Bond Future		101.90774	101.90774		101.90847	101.90847			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.54651	102.54651		102.54733	102.54733			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		102.12753	102.12753		102.18951	102.18951			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future		104.11742	104.11742		104.18245	104.18245			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		104.72128	104.72128		104.78726	104.78726			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		123.11502	123.11502		123.11390	123.11390			0.00	0.00	0	9,705.00
I2038	On 07/02/2019	Bond Future		123.92273	123.92273		123.92366	123.92366			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		126.00360	126.00360		126.00453	126.00453			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		116.44393	116.44393		116.44282	116.44282			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future		118.71295	118.71295		118.71362	118.71362			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		119.02095	119.02095		119.02162	119.02162			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		122.02951	122.02951		122.02823	122.02823			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future		122.63578	122.63578		122.63630	122.63630			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		124.69501	124.69501		124.69579	124.69579			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		253.12000	253.12000		253.12500	253.12500			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future		258.05300	258.05300		258.06100	258.06100			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		262.38700	262.38700		262.39500	262.39500			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		0.14770	0.14770		0.14560	0.14560			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.14700	0.14700		0.14550	0.14550			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14690	0.14690		0.14490	0.14490			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14680	0.14680		0.14470	0.14470			0.00	0.00	0	1,628.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.78800	1.78800		1.75940	1.75940		18.37	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.81610	1.81610		1.78730	1.78730		16.49	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.84600	1.84600		1.81680	1.81680		16.67	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.87450	1.87450		1.84520	1.84520		16.98	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.84090		9.84090		9.73960	9.73960		18.57	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.96070		9.96070		9.85820	9.85820		17.30	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			10.09460		10.09460		9.99210	9.99210		16.98	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.22540		10.22540		10.12230	10.12230		17.19	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.37180		1.37180		1.36040	1.36040			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.38360		1.38360		1.37210	1.37210			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.39370		1.39370		1.38040	1.38040			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.40440		1.40440		1.39080	1.39080			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.28900		1.28900		1.30020	1.30020			0.00	0.00	0	25.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16340		1.16340		1.16470	1.16470			0.00	5,817.00	5	7,143.00
R / ¥	On 06/09/2018	Any day expiry			7.46910		7.46910	0.13386	7.56460	7.56460		23.74	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	0.87980		0.00009	0.13386	18.29520	0.00183	0.880	36.58	0.00	0.00	0	25,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.45310		7.45310	0.13386	7.54790	7.54790		21.23	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.07406		112.00925		9.02335	112.31197		7.53	0.00	82,886,845.00	740	65,766.00
R186	On 01/11/2018	Bond Future	7.96	Call	16.85000		0.01685		26.07000	0.02607	16.850	6.86	0.02	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	200.92000		0.20092		261.54000	0.26154	200.920	7.10	0.13	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,932.52000		1.93252		1,784.46000	1.78446	1,932.520	7.46	0.62	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,183.39000		1.18339		1,086.64000	1.08664	1,183.390	7.64	0.45	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.16523		108.86399		9.11158	109.17457		7.85	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	422.62000		0.42262		488.17000	0.48817	422.620	7.02	0.16	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	683.88000		0.68388		774.90000	0.77490	683.880	7.20	0.23	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,401.12000		2.40112		2,265.01000	2.26501	2,401.120	7.74	0.52	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	860.84000		0.86084		807.39000	0.80739	860.840	8.52	0.24	0.00	0	1,000.00
R186	On 02/05/2019	Bond Future			9.24802		110.67203		9.19197	110.98772		7.47	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			301.25584		301.25584		301.18627	301.18627			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.77517		299.77517		299.70924	299.70924			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.80883		304.80883		304.74175	304.74175			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			234.88949		234.88949		234.88731	234.88731			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.56215		235.56215		235.56378	235.56378			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.51777		239.51777		239.51939	239.51939			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			8.52037		98.68192		8.46374	98.87985		4.26	0.00	5,427,505.60	55	38,272.00
R2023	On 07/02/2019	Bond Future			8.62689		100.58470		8.56518	100.78823		4.42	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.71776		98.32815		8.65173	98.53502		4.58	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			9.45431		92.17430		9.40387	92.49620		10.20	0.00	0.00	0	53,207.00
R2030	On 07/02/2019	Bond Future			9.53740		89.94211		9.48466	90.27187		10.65	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.70	Call	573.39000		0.57339		653.38000	0.65338	573.390	9.73	0.19	0.00	0	920.00
R2030	On 07/02/2019	Bond Future	9.40	Call	2,088.42000		2.08842		2,266.90000	2.26690	2,088.420	10.56	0.46	0.00	0	920.00
R2030	On 02/05/2019	Bond Future			9.61418		91.43574		9.55960	91.77096		10.25	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			9.64640		90.44395		9.59607	90.79127		11.44	0.00	0.00	0	39,801.00
R2032	On 07/02/2019	Bond Future			9.73177		92.18771		9.67929	92.54340		11.43	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.80635		89.56368		9.75215	89.92529		11.54	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			9.77143		94.37858		9.72114	94.76390		12.18	0.00	0.00	0	72,582.00
R2035	On 07/02/2019	Bond Future			9.85747		96.19838		9.80511	96.59282		12.20	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			9.92812		93.29883		9.87416	93.69979		12.34	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			9.82739		91.08006		9.77708	91.46780		12.75	0.00	0.00	0	51,781.00
R2037	On 07/02/2019	Bond Future			9.90656		88.57621		9.85429	88.97300		13.39	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future			9.97840		90.04711		9.92456	90.45051		12.94	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			9.89705		94.47133		9.85186	94.84515		13.17	0.00	0.00	0	25,392.00
R2040	On 01/11/2018	Bond Future	8.50	Call	4.57000		0.00457		7.61000	0.00761	4.570	11.58	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	127.86000		0.12786		171.88000	0.17188	127.860	11.64	0.07	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	199.75000		0.19975		260.77000	0.26077	199.750	11.69	0.10	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	1,583.45000		1.58345		1,804.60000	1.80460	1,583.450	12.88	0.45	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.97557		91.78228		9.92862	92.16497		13.87	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.04662		93.30639		9.99828	93.69544		13.41	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			9.92544		91.48878		9.87514	91.91101		13.83	0.00	0.00	0	38,599.00

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			10.00117		88.86743		9.94898	89.29943		14.57	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.06952		90.34320		10.01582	90.78238		14.10	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			9.90626		90.60864		9.85598	91.04222		14.30	0.00	0.00	0	97,299.00
R2048	On 07/02/2019	Bond Future			9.98326		92.35570		9.93107	92.79936		14.36	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.04614		89.45566		9.99249	89.90662		14.60	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			7.75793		101.66259		7.70141	101.72558		0.77	0.00	0.00	0	19,671.00
R207	On 07/02/2019	Bond Future			7.90710		99.97780		7.83132	100.04380		0.85	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			8.14236		101.63830		8.04037	101.70538		0.73	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			8.04467		97.90174		7.98631	98.02474		2.05	0.00	0.00	0	29,489.00
R208	On 07/02/2019	Bond Future			8.15765		99.78936		8.09034	99.91649		2.41	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.27165		98.04720		8.19553	98.17643		2.36	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			9.73499		71.67379		9.68471	72.00024		13.73	0.00	4,300,427.40	60	127,808.00
R209	On 01/11/2018	Bond Future	8.89	Call	90.93000		0.09093		125.29000	0.12529	90.930	12.28	0.06	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	141.30000		0.14130		188.94000	0.18894	141.300	12.34	0.09	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,575.15000		2.57515	2,400.05000	2.40005	2,575.150	13.31	0.66	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,276.76000		1.27676	1,467.78000	1.46778	1,276.760	13.57	0.45	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,326.19000		1.32619	1,228.58000	1.22858	1,326.190	13.84	0.43	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	941.34000		0.94134	871.80000	0.87180	941.340	14.09	0.34	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	900.46000		0.90046	834.00000	0.83400	900.460	14.12	0.33	0.00	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.80916		73.05570		9.75704	73.38971		13.80	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	739.51000		0.73951		833.55000	0.83355	739.510	12.78	0.22	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,837.13000		1.83713	2,002.53000	2.00253	1,837.130	13.55	0.41	0.00	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,672.33000		1.67233	1,584.57000	1.58457	1,672.330	14.46	0.34	0.00	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.87343		71.12122		9.81983	71.46086		13.94	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	184.20771		184.20771		184.20604	184.20604			0.00	0.00	0	2,414.00
R210	On 07/02/2019	Bond Future	187.79699		187.79699		187.79818	187.79818			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future	188.39567		188.39567		188.39700	188.39700			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	155.54400		155.54400		155.54414	155.54414			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	156.41958		156.41958		156.42228	156.42228			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	159.04615		159.04615		159.04888	159.04888			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	9.55072	83.03488		9.50037	83.34981			11.21	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.63572	84.63594		9.58321	84.95842			11.23	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.70569	82.49455		9.65150	82.82237			11.29	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	9.87570	70.98032		9.82544	71.32023			14.65	0.00	0.00	0	28,493.00
R214	On 07/02/2019	Bond Future	9.95168	72.34889		9.89958	72.69667			14.69	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	10.01374	70.25672		9.96023	70.61025			14.88	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	10.85740	10.85740		10.71360	10.71360			19.03	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	11.00500	11.00500		10.86000	10.86000			17.83	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	11.17130	11.17130		11.02570	11.02570			17.38	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.32750	11.32750		11.18140	11.18140			17.45	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.22440	2.22440		2.19830	2.19830			42.81	0.00	0.00	0	5,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.13080	2.13080		2.11130	2.11130			34.08	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.02660	2.02660		2.00680	2.00680			31.22	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	1.93380	1.93380		1.91660	1.91660			29.78	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.42930	1.42930		1.40460	1.40460				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.36130	1.36130		1.34050	1.34050				0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.29520	1.29520		1.28880	1.28880				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.24150	1.24150		1.22180	1.22180				0.00	0.00	0	0.00
Total for Derivatives :												1,893,410,163.97	98,090	8 448 093.00

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:											1,893,410,163.97	98,090	8 448 093.00