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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/09/2018

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 17/09/2018		Foreign Exchange Future	14.89130	14.89130	14.88200	14.88200		20.29	0.00	6,220,483,183.80	417,726	0.00
\$ / R	On 18/09/2018		Any day expiry	14.90270	14.90270	14.88200	14.88200		20.36	0.00	0.00	0	0.00
\$ / R	On 18/09/2018	15.00	Call	33.77280	0.03377	61.43540	0.06144	33.773	23.14	0.30	0.00	0	7,500.00
\$ / R	On 21/09/2018		Any day expiry	14.90440	14.90440	14.88540	14.88540		21.31	0.00	0.00	0	300.00
\$ / R	On 25/09/2018		Any day expiry	14.91120	14.91120	14.89200	14.89200		19.66	0.00	0.00	0	197.00
\$ / R	On 26/09/2018		Any day expiry	14.91290	14.91290	14.89370	14.89370		19.82	0.00	0.00	0	0.00
\$ / R	On 26/09/2018	14.48	Put	45.46160	0.04546	53.75800	0.05376	45.462	20.38	0.17	0.00	0	40,000.00
\$ / R	On 27/09/2018		Any day expiry	14.91460	14.91460	14.89580	14.89580		19.91	0.00	0.00	0	0.00
\$ / R	On 27/09/2018	15.40	Call	60.31330	0.06031	70.99010	0.07099	60.313	22.41	0.20	0.00	0	20,000.00
\$ / R	On 28/09/2018		Any day expiry	14.91670	14.91670	14.89800	14.89800		20.01	0.00	0.00	0	2,633.00
\$ / R	On 28/09/2018	13.00	Put	0.86280	0.00086	0.92210	0.00092	0.863	29.76	0.00	0.00	0	500.00
\$ / R	On 28/09/2018	13.78	Call	1,142.45270	1.14245	1,123.79620	1.12380	1,142.453	23.48	0.98	0.00	0	500.00
\$ / R	On 28/09/2018	13.80	Put	5.97600	0.00598	5.99750	0.00600	5.976	23.27	0.03	0.00	0	1,000.00
\$ / R	On 28/09/2018	14.25	Put	20.28230	0.02028	20.59810	0.02060	20.282	19.53	0.09	0.00	0	250.00
\$ / R	On 28/09/2018	14.54	Call	443.35670	0.44336	432.78780	0.43279	443.357	19.75	0.78	0.00	0	250.00
\$ / R	On 28/09/2018	16.25	Call	9.60310	0.00960	11.16160	0.01116	9.603	26.93	0.04	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 28/09/2018	Any day expiry	16.80	Call	3.25630	0.00326	3.66990	0.00367	3.256	30.10	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			14.92520	14.92520	14.90650	14.90650		19.73	0.00	0.00	0	55.00
\$ / R	On 03/10/2018	Any day expiry			14.92730	14.92730	14.98250	14.98250		19.81	0.00	36,403,851.40	2,429	189.00
\$ / R	On 12/10/2018	Any day expiry			14.94640	14.94640	14.92790	14.92790		19.65	0.00	0.00	0	0.00
\$ / R	On 15/10/2018	Any day expiry			14.95270	14.95270	14.93430	14.93430		19.38	0.00	28,510,810.00	1,900	3,500.00
\$ / R	On 17/10/2018	Any day expiry			14.95700	14.95700	14.93850	14.93850		19.48	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			14.96730	14.96730	14.94890	14.94890		19.44	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	6.67140	0.00667	7.75810	0.00776	6.671	19.92	0.02	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	1,013.06530	1.01307	1,004.68050	1.00468	1,013.065	18.04	0.89	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			14.97350	14.97350	14.95510	14.95510		19.60	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.98170	14.98170	14.96330	14.96330		19.66	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.98580	14.98580	14.96750	14.96750		19.75	0.00	0.00	0	4,637.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	7.04680	0.00705	8.27380	0.00827	7.047	19.92	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	34.55550	0.03456	43.05100	0.04305	34.556	17.42	0.08	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	1,105.93230	1.10593	1,098.80930	1.09881	1,105.932	17.62	0.89	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	110.24810	0.11025	129.43070	0.12943	110.248	18.11	0.20	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	568.77860	0.56878	576.77470	0.57677	568.779	19.03	0.64	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	322.08100	0.32208	350.11050	0.35011	322.081	19.36	0.42	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	398.97690	0.39898	411.35640	0.41136	398.977	19.79	0.50	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	88.45090	0.08845	97.19800	0.09720	88.451	24.38	0.14	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	47.31640	0.04732	54.16350	0.05416	47.316	25.46	0.08	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.98780	14.98780	14.96950	14.96950		19.78	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.98990	14.98990	14.97160	14.97160		19.83	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.85	Put	345.77950	0.34578	373.97720	0.37398	345.779	19.50	0.43	0.00	0	1,100.00
\$ / R	On 02/11/2018	Any day expiry	15.50	Call	252.09320	0.25209	264.85160	0.26485	252.093	21.46	0.34	0.00	0	1,100.00
\$ / R	On 05/11/2018	Any day expiry			14.99600	14.99600	14.97780	14.97780		19.70	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	2.57950	0.00258	3.18660	0.00319	2.579	25.37	0.01	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	48.11820	0.04812	61.37490	0.06137	48.118	17.42	0.10	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	72.74790	0.07275	80.76590	0.08077	72.748	24.88	0.11	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			15.01240	15.01240	14.99420	14.99420		19.71	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			15.01650	15.01650	14.99830	14.99830		19.77	0.00	0.00	0	24.00
\$ / R	On 16/11/2018	Any day expiry			15.01860	15.01860	15.00040	15.00040		19.78	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.56120	0.00056	0.83440	0.00083	0.561	27.01	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	2.80080	0.00280	3.46360	0.00346	2.801	25.02	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,818.88560	1.81889	1,806.20110	1.80620	1,818.886	18.68	0.96	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.00	Put	94.19690	0.09420	109.79580	0.10980	94.197	17.97	0.16	0.00	0	10,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	626.44650	0.62645	635.14680	0.63515	626.447	19.21	0.62	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	615.73250	0.61573	624.69570	0.62470	615.733	19.25	0.61	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	539.97430	0.53997	550.71950	0.55072	539.974	19.56	0.56	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	411.37430	0.41137	440.31950	0.44032	411.374	19.56	0.44	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			15.02470	15.02470	15.00660	15.00660		19.65	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	576.23100	0.57623	587.08760	0.58709	576.231	19.33	0.58	0.00	0	10,000.00
\$ / R	On 23/11/2018	Any day expiry			15.03290	15.03290	15.01480	15.01480		19.80	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	712.82620	0.71283	722.44960	0.72245	712.826	18.88	0.65	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 23/11/2018	Any day expiry	15.31	Call	405.10020	0.40510	420.07270	0.42007	405.100	20.53	0.44	0.00	0	10,000.00
\$ / R	On 29/11/2018	Any day expiry			15.04530	15.04530	15.02720	15.02720		19.72	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			15.04730	15.04730	15.02920	15.02920		19.74	0.00	45,287,910.00	3,012	8,251.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	23.82930	0.02383	28.62030	0.02862	23.829	19.41	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	80.15700	0.08016	95.63500	0.09563	80.157	17.64	0.13	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	1,102.67930	1.10268	1,104.83600	1.10484	1,102.679	17.92	0.81	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	179.66470	0.17966	202.70240	0.20270	179.665	18.09	0.24	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	637.71190	0.63771	651.17510	0.65118	637.712	19.25	0.59	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	153.90990	0.15391	166.56870	0.16657	153.910	24.08	0.18	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	98.19410	0.09819	108.23500	0.10823	98.194	25.39	0.12	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			15.05760	15.05760	15.03950	15.03950		19.66	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	803.56940	0.80357	839.35400	0.83935	803.569	20.73	0.59	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			15.05970	15.05970	15.04160	15.04160		19.67	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	106.16700	0.10617	124.67410	0.12467	106.167	17.69	0.16	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	205.71760	0.20572	230.93650	0.23094	205.718	18.09	0.26	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	465.10330	0.46510	498.87280	0.49887	465.103	19.35	0.44	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	704.23180	0.70423	740.16490	0.74016	704.232	20.33	0.55	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry			15.07000	15.07000	15.05190	15.05190		19.60	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	70.59610	0.07060	85.74790	0.08575	70.596	17.40	0.11	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	105.21360	0.10521	124.04620	0.12405	105.214	17.61	0.15	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	565.95260	0.56595	584.12230	0.58412	565.953	19.68	0.52	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	367.17830	0.36718	385.91200	0.38591	367.178	21.26	0.37	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			15.07200	15.07200	15.05400	15.05400		19.61	0.00	0.00	0	1,172.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.07610	15.07610	15.05810	15.05810		19.75	0.00	6,278,939,356.30	416,483	818,390.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	5.86670	0.00587	6.87030	0.00687	5.867	23.13	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	6.58220	0.00658	7.60150	0.00760	6.582	22.73	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	7.70350	0.00770	8.73180	0.00873	7.704	22.18	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	8.55790	0.00856	9.58230	0.00958	8.558	21.82	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	8.74040	0.00874	9.76250	0.00976	8.740	21.74	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	9.51150	0.00951	10.77290	0.01077	9.511	21.45	0.02	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	10.88320	0.01088	12.40020	0.01240	10.883	21.18	0.02	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	11.63910	0.01164	13.29850	0.01330	11.639	21.05	0.02	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	13.84960	0.01385	15.93210	0.01593	13.850	20.70	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	16.24700	0.01625	18.79540	0.01880	16.247	20.37	0.03	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,592.34700	2.59235	2,576.89540	2.57690	2,592.347	20.37	0.97	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	19.29770	0.01930	22.44320	0.02244	19.298	20.02	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	20.61330	0.02061	24.01740	0.02402	20.613	19.88	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	22.60130	0.02260	26.39690	0.02640	22.601	19.69	0.04	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	29.36190	0.02936	34.48130	0.03448	29.362	19.15	0.05	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	31.33680	0.03134	36.84030	0.03684	31.337	19.02	0.05	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	2,107.43680	2.10744	2,094.94030	2.09494	2,107.437	19.02	0.95	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	33.43920	0.03344	39.34970	0.03935	33.439	18.88	0.05	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	35.67870	0.03568	42.02030	0.04202	35.679	18.75	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,916.70010	1.91670	1,905.97790	1.90598	1,916.700	18.48	0.93	0.00	0	7,100.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	41.66030	0.04166	49.13850	0.04914	41.660	18.42	0.07	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	43.30140	0.04330	51.08730	0.05109	43.301	18.34	0.07	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,869.40140	1.86940	1,859.18730	1.85919	1,869.401	18.34	0.93	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	47.37630	0.04738	55.91900	0.05592	47.376	18.15	0.08	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	47.98720	0.04799	56.64280	0.05664	47.987	18.13	0.08	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,682.04460	1.68204	1,674.14480	1.67414	1,682.045	17.80	0.91	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	55.94460	0.05594	66.04480	0.06604	55.945	17.80	0.09	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	59.62330	0.05962	70.37510	0.07038	59.623	17.67	0.09	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,635.72330	1.63572	1,628.47510	1.62848	1,635.723	17.67	0.91	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	67.68920	0.06769	82.35180	0.08235	67.689	17.40	0.11	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	79.17610	0.07918	95.22380	0.09522	79.176	17.47	0.12	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	82.26950	0.08227	98.66090	0.09866	82.270	17.49	0.12	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	90.39400	0.09039	107.64500	0.10765	90.394	17.54	0.13	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,391.64150	1.39164	1,391.41220	1.39141	1,391.641	17.57	0.86	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	97.30510	0.09731	115.24870	0.11525	97.305	17.58	0.14	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	99.09050	0.09909	117.20890	0.11721	99.090	17.59	0.14	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,375.19050	1.37519	1,375.30890	1.37531	1,375.190	17.59	0.86	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	118.28410	0.11828	138.13640	0.13814	118.284	17.69	0.16	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,254.91620	1.25492	1,257.63340	1.25763	1,254.916	17.74	0.83	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	139.99770	0.14000	161.56940	0.16157	139.998	17.79	0.19	56,592,351.00	20,000	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,219.09770	1.21610	1,219.66940	1.21967	1,216.098	17.79	0.81	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	164.36410	0.16436	187.62180	0.18762	164.364	17.89	0.21	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	169.56620	0.16957	193.15370	0.19315	169.566	17.91	0.22	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,118.30790	1.11831	1,124.06170	1.12406	1,118.308	17.92	0.78	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	177.57770	0.17758	201.65760	0.20166	177.578	17.94	0.22	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	180.30370	0.18030	204.54810	0.20455	180.304	17.95	0.23	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	1,067.59620	1.06760	1,074.48450	1.07448	1,067.596	17.98	0.76	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	191.49620	0.19150	216.38450	0.21638	191.496	17.98	0.24	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	203.14730	0.20315	228.66770	0.22867	203.147	18.02	0.25	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	1,032.23350	1.03223	1,039.90690	1.03991	1,032.234	18.03	0.75	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	221.49510	0.22150	247.93780	0.24794	221.495	18.08	0.26	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	231.06650	0.23107	258.81530	0.25882	231.067	18.11	0.27	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	977.16650	0.97717	986.91530	0.98692	977.166	18.11	0.73	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	237.60710	0.23761	266.23160	0.26623	237.607	18.13	0.27	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	963.70710	0.96371	974.33160	0.97433	963.707	18.13	0.73	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	252.19340	0.25219	281.43920	0.28144	252.193	18.22	0.29	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	907.25710	0.90726	919.25370	0.91925	907.257	18.33	0.70	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	871.09030	0.87109	883.93470	0.88393	871.090	18.46	0.68	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	294.99030	0.29499	325.83470	0.32583	294.990	18.46	0.32	48,192,475.90	10,000	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	299.07610	0.29908	0.00000	0.00000	299.076	18.48	0.32	16,317,042.34	3,388	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	337.29860	0.33730	369.44330	0.36944	337.299	18.67	0.35	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	813.39860	0.81340	827.54330	0.82754	813.399	18.67	0.65	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	807.80650	0.80781	822.07240	0.82207	807.806	18.69	0.65	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	802.24640	0.80225	816.63200	0.81663	802.246	18.71	0.65	0.00	0	5,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	774.92310	0.77492	789.88710	0.78989	774.923	18.82	0.63	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	368.82310	0.36882	401.78710	0.40179	368.823	18.82	0.37	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	758.90890	0.75891	774.19980	0.77420	758.909	18.89	0.63	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	401.89300	0.40189	435.60120	0.43560	401.893	18.97	0.39	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	406.74270	0.40674	440.55070	0.44055	406.743	18.99	0.39	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	732.84270	0.73284	748.65070	0.74865	732.843	18.99	0.61	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	431.45490	0.43145	465.74200	0.46574	431.455	19.10	0.40	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	707.55490	0.70755	723.84200	0.72384	707.555	19.10	0.60	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	687.87630	0.68788	704.51710	0.70452	687.876	19.19	0.59	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	483.16140	0.48316	518.29350	0.51829	483.161	19.32	0.43	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	537.83900	0.53784	573.66570	0.57367	537.839	19.53	0.46	0.00	0	20,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	613.93900	0.61394	631.76570	0.63177	613.939	19.53	0.54	1,644,539.69	200	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	609.56610	0.60957	627.45400	0.62745	609.566	19.55	0.54	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	575.59510	0.57560	594.37450	0.59437	575.595	19.72	0.52	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	571.47430	0.57147	590.41650	0.59042	571.474	19.75	0.51	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	551.90220	0.55190	571.00620	0.57101	551.902	19.87	0.50	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	656.90110	0.65690	694.13710	0.69414	656.901	20.00	0.51	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	688.65410	0.68865	725.99050	0.72599	688.654	20.13	0.53	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	721.04370	0.72104	758.45050	0.75845	721.044	20.26	0.54	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	473.52660	0.47353	492.97900	0.49298	473.527	20.44	0.44	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	444.86440	0.44486	464.30550	0.46431	444.864	20.67	0.42	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	438.74480	0.43874	458.17370	0.45817	438.745	20.72	0.42	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	856.61420	0.85661	894.02710	0.89403	856.614	20.77	0.59	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	432.71420	0.43271	452.12710	0.45213	432.714	20.77	0.41	0.00	0	4,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	429.73470	0.42973	449.13700	0.44914	429.735	20.80	0.41	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	406.65240	0.40665	425.94690	0.42595	406.652	21.01	0.39	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	401.09380	0.40109	420.35110	0.42035	401.094	21.06	0.39	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	377.06980	0.37707	396.13190	0.39613	377.070	21.29	0.37	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	369.41120	0.36941	388.39880	0.38840	369.411	21.37	0.36	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,106.66460	1.10666	1,143.32570	1.14333	1,106.665	21.65	0.66	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	340.44880	0.34045	359.07560	0.35908	340.449	21.67	0.34	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	326.87420	0.32687	345.34150	0.34534	326.874	21.83	0.33	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	307.62820	0.30763	325.82460	0.32582	307.628	22.06	0.31	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	285.81630	0.28582	303.63550	0.30364	285.816	22.34	0.29	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	280.17780	0.28018	297.88260	0.29788	280.178	22.41	0.29	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	269.27610	0.26928	286.75120	0.28675	269.276	22.56	0.28	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	262.27670	0.26228	279.59560	0.27960	262.277	22.67	0.27	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	213.32600	0.21333	229.16910	0.22917	213.326	23.48	0.22	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	181.79510	0.18180	196.26560	0.19627	181.795	24.00	0.20	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	159.24460	0.15924	172.87020	0.17287	159.245	24.42	0.17	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			15.08840	15.08840	15.07030	15.07030		19.67	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	126.11120	0.12611	145.98350	0.14598	126.111	17.63	0.17	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	231.49140	0.23149	257.73590	0.25774	231.491	18.03	0.26	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	494.49080	0.49449	529.15610	0.52916	494.491	19.24	0.43	0.00	0	35,000.00

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 20/12/2018	Any day expiry	15.30	Put	731.58000	0.73158	768.44860	0.76845	731.580	20.17	0.53	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			15.09040	15.09040	15.07230	15.07230		19.67	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	44.98920	0.04499	52.51650	0.05252	44.989	18.32	0.07	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	51.15050	0.05115	59.73660	0.05974	51.151	18.07	0.08	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	808.07430	0.80807	822.35310	0.82235	808.074	18.74	0.64	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	760.73960	0.76074	775.92900	0.77593	760.740	18.93	0.61	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			15.11030	15.11030	15.09220	15.09220		19.50	0.00	7,866,898.20	519	4,706.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	38.91770	0.03892	45.21740	0.04522	38.918	18.46	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	118.45510	0.11846	137.04550	0.13705	118.455	17.41	0.15	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	1,113.24200	1.11324	1,120.38370	1.12038	1,113.242	17.82	0.75	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	232.17890	0.23218	257.86520	0.25787	232.179	17.85	0.25	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	545.47940	0.54548	579.56160	0.57956	545.479	19.21	0.44	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	207.19920	0.20720	220.54590	0.22055	207.199	23.75	0.20	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	141.94700	0.14195	152.67500	0.15268	141.947	25.03	0.14	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			15.11430	15.11430	15.09620	15.09620		19.49	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			15.14610	15.14610	15.12810	15.12810		19.55	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	30.57290	0.03057	33.90760	0.03391	30.573	18.66	0.04	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			15.17000	15.17000	15.15200	15.15200		19.47	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			15.17200	15.17200	15.15400	15.15400		19.47	0.00	2,968,212.00	195	1,420.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	54.73780	0.05474	61.24490	0.06124	54.738	17.92	0.07	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	280.49630	0.28050	305.56380	0.30556	280.496	17.83	0.26	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	1,117.73640	1.11774	1,126.29870	1.12630	1,117.736	17.97	0.71	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	737.83540	0.73784	752.49540	0.75250	737.835	19.43	0.53	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			15.19790	15.19790	15.17990	15.17990		19.52	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			15.22780	15.22780	15.20980	15.20980		19.56	0.00	16,224,705.00	1,062	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	65.09020	0.06509	72.40880	0.07241	65.090	17.33	0.08	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	319.46570	0.31947	343.54970	0.34355	319.466	17.85	0.27	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	1,129.49290	1.12949	1,139.55540	1.13956	1,129.493	18.14	0.67	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	777.54650	0.77755	791.35430	0.79135	777.546	19.60	0.52	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.26360	15.26360	15.24570	15.24570		19.48	0.00	163,259,465.60	10,696	32,828.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	3.29670	0.00330	3.78000	0.00378	3.297	21.69	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	13.12560	0.01313	13.74120	0.01374	13.126	18.22	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	29.64870	0.02965	30.95620	0.03096	29.649	16.81	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	31.86660	0.03187	33.39440	0.03339	31.867	16.82	0.04	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	61.23440	0.06123	65.91580	0.06592	61.234	16.98	0.07	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	63.17310	0.06317	68.07060	0.06807	63.173	16.99	0.07	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	71.40860	0.07141	77.22310	0.07722	71.409	17.02	0.08	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	76.96000	0.07696	83.39480	0.08339	76.960	17.05	0.09	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	85.28270	0.08528	92.64480	0.09264	85.283	17.07	0.09	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	119.06750	0.11907	130.14050	0.13014	119.068	17.17	0.12	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	135.74680	0.13575	148.60390	0.14860	135.747	17.22	0.14	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	178.35910	0.17836	195.59730	0.19560	178.359	17.31	0.17	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	182.65730	0.18266	200.32370	0.20032	182.657	17.32	0.17	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	193.73390	0.19373	212.48010	0.21248	193.734	17.34	0.18	0.00	0	17,981.00

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	13.79	Put	203.58240	0.20358	222.79010	0.22279	203.582	17.38	0.19	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	221.61740	0.22162	241.62080	0.24162	221.617	17.44	0.20	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	232.38420	0.23238	252.83900	0.25284	232.384	17.48	0.21	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	260.79650	0.26080	282.35750	0.28236	260.797	17.58	0.22	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	272.76370	0.27276	294.75510	0.29476	272.764	17.62	0.23	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	351.94600	0.35195	376.39530	0.37640	351.946	17.86	0.28	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,322.72000	1.32272	1,329.46090	1.32946	1,322.720	17.88	0.72	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	377.44690	0.37745	402.56370	0.40256	377.447	17.93	0.29	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	411.84050	0.41184	437.77620	0.43778	411.841	18.02	0.31	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,211.30640	1.21131	1,219.68920	1.21969	1,211.306	18.06	0.68	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	435.78480	0.43578	462.24180	0.46224	435.785	18.08	0.32	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	449.08840	0.44909	475.78240	0.47578	449.088	18.13	0.33	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	462.60790	0.46261	489.53640	0.48954	462.608	18.19	0.33	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	548.19780	0.54820	576.38160	0.57638	548.198	18.53	0.37	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	588.64500	0.58864	617.31340	0.61731	588.645	18.68	0.39	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	593.80070	0.59380	622.53010	0.62253	593.801	18.69	0.39	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	598.98290	0.59898	627.76440	0.62776	598.983	18.71	0.39	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	966.46750	0.96647	977.97890	0.97798	966.468	18.94	0.59	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	707.19510	0.70720	736.97180	0.73697	707.195	19.09	0.43	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	752.86660	0.75287	782.96780	0.78297	752.867	19.24	0.45	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	758.67130	0.75867	788.80960	0.78881	758.671	19.26	0.45	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	875.68030	0.87568	888.06530	0.88807	875.680	19.33	0.55	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	793.90790	0.79391	824.26480	0.82426	793.908	19.37	0.46	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	799.85390	0.79985	830.23940	0.83024	799.854	19.39	0.46	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	872.63360	0.87263	903.32960	0.90333	872.634	19.61	0.48	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	768.11360	0.76811	781.10820	0.78111	768.114	19.85	0.49	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	764.54040	0.76454	777.54930	0.77755	764.540	19.87	0.49	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	736.59660	0.73660	749.68550	0.74969	736.597	20.02	0.48	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	696.76390	0.69676	709.91330	0.70991	696.764	20.24	0.46	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	650.30550	0.65031	663.45000	0.66345	650.306	20.52	0.43	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	626.96190	0.62696	640.07090	0.64007	626.962	20.67	0.42	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	596.41190	0.59641	609.43990	0.60944	596.412	20.87	0.40	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	562.95940	0.56296	575.83270	0.57583	562.959	21.12	0.38	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	504.75350	0.50475	517.22610	0.51723	504.753	21.60	0.35	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	459.54880	0.45955	471.57580	0.47158	459.549	22.03	0.32	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	393.90730	0.39391	405.13050	0.40513	393.907	22.67	0.28	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	392.17800	0.39218	403.38060	0.40338	392.178	22.68	0.28	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	383.67790	0.38368	394.76620	0.39477	383.678	22.76	0.28	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	373.76010	0.37376	384.71110	0.38471	373.760	22.86	0.27	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	372.13800	0.37214	383.06400	0.38306	372.138	22.87	0.27	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	370.52420	0.37052	381.42880	0.38143	370.524	22.89	0.27	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	350.27050	0.35027	360.86750	0.36087	350.271	23.09	0.25	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	312.29690	0.31230	322.24140	0.32224	312.297	23.51	0.23	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	254.44050	0.25444	263.16300	0.26316	254.440	24.30	0.19	0.00	0	14,200.00

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 18/03/2019	Foreign Exchange Future	18.40	Call	220.05130	0.22005	227.83050	0.22783	220.051	25.02	0.17	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			15.28160	15.28160	15.26360	15.26360		19.55	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			15.28560	15.28560	15.26750	15.26750		19.55	0.00	40,316,503.70	2,629	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	73.52440	0.07352	81.41600	0.08142	73.524	16.77	0.08	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	355.14940	0.35515	378.33670	0.37834	355.149	17.85	0.27	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	1,143.01070	1.14301	1,152.86830	1.15287	1,143.011	18.38	0.65	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	810.56060	0.81056	822.87300	0.82287	810.561	19.79	0.50	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			15.29360	15.29360	15.27550	15.27550		19.52	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.34950	15.34950	15.33110	15.33110		19.50	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	80.97570	0.08098	85.93640	0.08594	80.976	16.22	0.09	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	2,027.23150	2.02723	2,020.88640	2.02089	2,027.231	16.92	0.85	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	388.72080	0.38872	410.99570	0.41100	388.721	17.81	0.27	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	1,155.97840	1.15598	1,164.17240	1.16417	1,155.978	18.58	0.62	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	841.09880	0.84110	851.76070	0.85176	841.099	19.94	0.49	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.41150	15.41150	15.39270	15.39270		19.49	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	89.68680	0.08969	94.34180	0.09434	89.687	15.90	0.09	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	419.22600	0.41923	440.26070	0.44026	419.226	17.80	0.27	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	1,169.14630	1.16915	1,176.40910	1.17641	1,169.146	18.81	0.60	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	868.47170	0.86847	877.80000	0.87780	868.472	20.11	0.48	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.41750	15.41750	15.39870	15.39870		19.47	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.43950	15.43950	15.42060	15.42060		19.53	0.00	54,192,645.00	3,510	19,420.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	12.53890	0.01254	13.23230	0.01323	12.539	19.93	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	22.31700	0.02232	22.50340	0.02250	22.317	14.50	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	56.12080	0.05612	62.14170	0.06214	56.121	15.07	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	86.56650	0.08657	94.89080	0.09489	86.566	15.55	0.09	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	132.87100	0.13287	144.17580	0.14418	132.871	16.09	0.12	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	290.79720	0.29080	309.69760	0.30970	290.797	17.33	0.21	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	307.71390	0.30771	325.86280	0.32586	307.714	17.43	0.22	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,799.07790	1.79908	1,798.20030	1.79820	1,799.078	17.55	0.77	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,517.70410	1.51770	1,519.94840	1.51995	1,517.704	17.97	0.70	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,424.44320	1.42444	1,427.68770	1.42769	1,424.443	18.13	0.67	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,298.03620	1.29804	1,304.48060	1.30448	1,298.036	18.45	0.63	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	991.06010	0.99106	999.51440	0.99951	991.060	19.69	0.52	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	965.69930	0.96570	974.25140	0.97425	965.699	19.79	0.51	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	903.79940	0.90380	912.53180	0.91253	903.799	20.07	0.48	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	865.07230	0.86507	873.87840	0.87388	865.072	20.26	0.46	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	840.32730	0.84033	849.16300	0.84916	840.327	20.38	0.45	0.00	0	20.00
\$ / R	On 20/06/2019	Any day expiry			15.45150	15.45150	15.43260	15.43260		19.52	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	633.28960	0.63329	657.25370	0.65725	633.290	18.27	0.35	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	565.56630	0.56557	574.11180	0.57411	565.566	22.23	0.32	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			15.46810	15.46810	15.44880	15.44880		19.50	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	93.12200	0.09312	97.32780	0.09733	93.122	15.48	0.09	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	444.98740	0.44499	465.05030	0.46505	444.987	17.81	0.27	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,180.45700	1.18046	1,186.95290	1.18695	1,180.457	19.03	0.58	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 28/06/2019	Any day expiry	15.96	Call	890.53460	0.89053	898.83580	0.89884	890.535	20.27	0.47	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.47440	15.47440	15.45490	15.45490		19.48	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.47850	15.47850	15.45900	15.45900		19.56	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	185.28650	0.18529	199.37040	0.19937	185.287	16.32	0.15	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	766.92290	0.76692	775.42880	0.77543	766.923	20.97	0.41	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.53660	15.53660	15.51580	15.51580		19.56	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	99.22260	0.09922	110.13370	0.11013	99.223	15.17	0.09	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	471.19160	0.47119	490.69390	0.49069	471.192	17.79	0.27	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,202.91410	1.20291	1,208.56870	1.20857	1,202.914	19.22	0.56	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	922.17030	0.92217	928.84660	0.92885	922.170	20.41	0.46	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.53870	15.53870	15.51790	15.51790		19.56	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.56360	15.56360	15.54220	15.54220		19.53	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	572.13790	0.57214	592.78110	0.59278	572.138	18.00	0.31	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	893.78040	0.89378	900.23440	0.90023	893.780	20.65	0.44	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.59890	15.59890	15.57680	15.57680		19.57	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	112.03330	0.11203	124.92520	0.12493	112.033	15.23	0.10	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	493.72410	0.49372	511.85850	0.51186	493.724	17.79	0.27	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,214.94390	1.21494	1,218.81840	1.21882	1,214.944	19.44	0.55	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	942.30600	0.94231	947.98860	0.94799	942.306	20.56	0.45	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.60510	15.60510	15.58290	15.58290		19.55	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			15.61130	15.61130	15.58900	15.58900		19.55	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	470.42630	0.47043	475.47840	0.47548	470.426	24.23	0.24	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.63410	15.63410	15.61130	15.61130		19.58	0.00	9,380,460.00	600	17,436.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	15.10070	0.01510	16.14620	0.01615	15.101	17.89	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	45.52910	0.04553	54.94990	0.05495	45.529	14.01	0.05	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	395.93660	0.39594	416.17560	0.41618	395.937	17.32	0.23	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	489.21760	0.48922	507.49330	0.50749	489.218	17.72	0.27	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	535.56960	0.53557	554.61180	0.55461	535.570	17.84	0.28	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	702.85330	0.70285	724.19410	0.72419	702.853	18.22	0.34	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,059.59330	1.05959	1,085.74420	1.08574	1,059.593	19.17	0.43	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,247.51630	1.24752	1,251.50700	1.25151	1,247.516	19.43	0.55	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,169.65100	1.16965	1,196.47500	1.19647	1,169.651	19.44	0.45	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	1,130.90200	1.13090	1,135.02920	1.13503	1,130.902	19.88	0.51	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	760.99700	0.76100	766.23770	0.76624	760.997	21.73	0.37	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	679.21740	0.67922	684.98940	0.68499	679.217	22.24	0.33	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	641.84670	0.64185	647.82740	0.64783	641.847	22.51	0.32	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	628.34160	0.62834	634.39550	0.63440	628.342	22.61	0.31	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	546.76030	0.54676	553.17570	0.55318	546.760	23.29	0.27	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	459.24910	0.45925	468.26680	0.46827	459.249	24.63	0.23	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.66510	15.66510	15.64210	15.64210		19.61	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	121.63650	0.12164	135.57210	0.13557	121.636	15.18	0.10	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	514.49860	0.51450	532.33890	0.53234	514.499	17.78	0.27	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,240.57610	1.24058	1,243.96800	1.24397	1,240.576	19.65	0.54	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	973.79600	0.97380	978.90980	0.97891	973.796	20.72	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 02/10/2019	Any day expiry		15.66960	15.66960		15.64660	15.64660		19.62	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry		15.73490	15.73490		15.71130	15.71130		19.79	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	141.03960	0.14104	151.58060	0.15158	141.040	15.49	0.11	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	534.31880	0.53432	552.97250	0.55297	534.319	17.80	0.27	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,261.99980	1.26200	1,265.03320	1.26503	1,262.000	19.94	0.53	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	1,004.04520	1.00405	1,008.46300	1.00846	1,004.045	21.01	0.44	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry		15.80010	15.80010		15.77590	15.77590		19.89	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	156.56010	0.15656	170.11760	0.17012	156.560	15.67	0.11	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	552.90600	0.55291	570.61050	0.57061	552.906	17.83	0.27	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,288.04920	1.28805	1,290.45950	1.29046	1,288.049	20.17	0.52	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	1,035.67950	1.03568	1,039.48030	1.03948	1,035.679	21.22	0.43	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry		15.80690	15.80690		15.78260	15.78260		19.88	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future		15.83160	15.83160		15.80710	15.80710		19.95	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	54.44350	0.05444	56.69830	0.05670	54.444	15.93	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	338.53430	0.33853	354.53640	0.35454	338.534	16.85	0.19	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	948.41580	0.94842	952.16060	0.95216	948.416	21.84	0.40	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	581.82400	0.58182	588.02220	0.58802	581.824	25.56	0.25	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry		15.87210	15.87210		15.81730	15.81730		19.96	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	172.15800	0.17216	189.32490	0.18932	172.158	15.81	0.11	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	569.88720	0.56989	595.61620	0.59562	569.887	17.83	0.26	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,314.42230	1.31442	1,301.27540	1.30128	1,314.422	20.39	0.51	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	1,070.60050	1.07060	1,061.01060	1.06101	1,070.601	21.41	0.43	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry		15.87660	15.87660		15.85170	15.85170		20.02	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		15.94180	15.94180		15.91640	15.91640		20.10	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		16.01160	16.01160		15.98550	15.98550		20.15	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future		16.04310	16.04310		16.01670	16.01670		20.21	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry		16.08130	16.08130		16.05470	16.05470		20.27	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		16.14210	16.14210		16.11490	16.11490		20.31	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		16.21860	16.21860		16.19070	16.19070		20.40	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		16.24110	16.24110		16.21300	16.21300		20.40	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		16.34460	16.34460		16.31550	16.31550		20.47	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		16.45260	16.45260		16.42260	16.42260		20.53	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		14.89130	14.89130		14.88200	14.88200		20.29	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		15.07610	15.07610		15.05810	15.05810		19.75	0.00	0.00	0	321.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		15.26360	15.26360		15.24570	15.24570		19.48	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		15.43950	15.43950		15.42060	15.42060		19.53	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future		19.58990	19.58990		19.46580	19.46580		19.96	0.00	543,678,494.70	27,753	0.00
£ / R	On 28/09/2018	Any day expiry		19.62150	19.62150		19.49390	19.49390		18.63	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry		19.68360	19.68360		19.55590	19.55590		18.11	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future		19.89830	19.89830		19.76990	19.76990		18.36	0.00	13,292,064.40	668	489,025.00
£ / R	On 18/03/2019	Foreign Exchange Future		20.24690	20.24690		20.11700	20.11700		18.20	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	212.47220	0.21247	248.79060	0.24879	212.472	17.43	0.15	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 18/03/2019	Foreign Exchange Future	21.44	Call	638.37870		0.63838		621.29350	0.62129	638.379	19.38	0.36	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.57320		20.57320		20.44080	20.44080		18.74	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future			20.93550		20.93550		20.79700	20.79700		19.11	0.00	0.00	0	10,026.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.13299		0.13299		0.13279	0.13279		23.93	0.00	15,293.28	115	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13556		0.13556		0.13519	0.13519		26.51	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13837		0.13837		0.13800	0.13800		24.19	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14102		0.14102		0.14064	0.14064		23.30	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.41170		17.41170		17.36520	17.36520		19.18	0.00	1,171,110,942.00	67,260	0.00
€ / R	On 25/09/2018	Any day expiry			17.43570		17.43570		17.38410	17.38410		18.34	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry			17.51130		17.51130		17.46080	17.46080		18.29	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.73850		17.73850		17.68780	17.68780		18.67	0.00	406,424,512.00	22,912	111,269.00
€ / R	On 18/03/2019	Foreign Exchange Future			18.11150		18.11150		18.06110	18.06110		18.34	0.00	231,374,412.50	12,775	18,271.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	93.60950		0.09361		101.31170	0.10131	93.610	16.54	0.09	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	2,254.97590		2.25498		2,216.83110	2.21683	2,254.976	16.41	0.87	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	522.04530		0.52205		556.54070	0.55654	522.045	17.17	0.34	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	501.95910		0.50196		503.99240	0.50399	501.959	20.81	0.32	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.46580		18.46580		18.41370	18.41370		18.31	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			18.72290		18.72290		18.66810	18.66810		18.33	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	229.14510		0.22915		243.38880	0.24339	229.145	16.44	0.14	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	268.69250		0.26869		284.95090	0.28495	268.693	16.43	0.16	0.00	0	30,200.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	464.04400		0.46404		491.39530	0.49140	464.044	16.50	0.25	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	999.95920		0.99996		998.60480	0.99860	999.959	19.45	0.43	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			18.86300		18.86300		18.80620	18.80620		18.35	0.00	0.00	0	6,161.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.73000		98.73000		98.59000	98.59000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			585.40700		585.40700		587.36600	587.36600			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			596.68300		596.68300		598.68400	598.68400			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			606.59900		606.59900		608.63600	608.63600			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			674.69600		674.69600		677.56100	677.56100			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			687.69100		687.69100		690.61600	690.61600			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			699.11900		699.11900		702.09600	702.09600			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			609.04300		609.04300		612.19800	612.19800			0.00	0.00	0	865.00
ALBI	On 07/02/2019	Index Future			620.77300		620.77300		623.99400	623.99400			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future			631.08900		631.08900		634.36700	634.36700			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			10.70990		10.70990		10.68790	10.68790		17.24	0.00	26,003,637.20	2,428	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.83290		10.83290		10.81780	10.81780		15.54	0.00	0.00	0	23,658.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.97940		10.97940		10.96460	10.96460		15.32	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			11.12250		11.12250		11.10710	11.10710		15.55	0.00	0.00	0	4,929.00

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
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.59440		11.59440		11.56890	11.56890		16.15	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.75910		11.75910		11.73370	11.73370		15.93	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	663.24570		663.24570		654.64790	654.64790			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future	15.47960		15.47960		15.40620	15.40620		23.70	0.00	13,653,007.20	882	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	15.78300		15.78300		15.70680	15.70680		19.53	0.00	0.00	0	1,648.00
CHF / R	On 18/03/2019	Foreign Exchange Future	16.13500		16.13500		16.05810	16.05810		19.37	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.46490		16.46490		16.38650	16.38650		19.46	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.16930		2.16930		2.16830	2.16830		18.87	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.18760		2.18760		2.18670	2.18670		17.41	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.20850		2.20850		2.20770	2.20770		16.98	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.22900		2.22900		2.22800	2.22800		17.39	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	613.58460		613.58460		606.51010	606.51010			0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.33390		2.33390		2.34030	2.34030		19.05	0.00	571,805.50	245	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.39470		2.39470		2.38770	2.38770		17.46	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.44590		2.44590		2.43880	2.43880		17.20	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.49520		2.49520		2.48750	2.48750		17.65	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	11.30658		73.95951		11.23156	74.38501			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.45200		75.38377		11.37379	75.81828			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.57608		72.84676		11.49510	73.28896			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	11.55031		75.75779		11.47523	76.23603			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.68855		77.21653		11.61032	77.70480			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.81234		74.23927		11.73123	74.73622			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

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
GOVI	On 01/11/2018	GOVI	603.09900	603.09900	606.43200	606.43200					0.00	0.00	0	463.00
GOVI	On 07/02/2019	GOVI	614.71500	614.71500	618.11700	618.11700					0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	624.93100	624.93100	628.39200	628.39200					0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.89790	1.89790	1.89670	1.89670				21.49	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.92420	1.92420	1.92200	1.92200				19.25	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.95100	1.95100	1.94880	1.94880				19.50	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.97560	1.97560	1.97320	1.97320				19.71	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.51991	132.51991	132.51914	132.51914					0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	133.68607	133.68607	133.68659	133.68659					0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	135.93074	135.93074	135.93175	135.93175					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	100.39801	100.39801	100.39708	100.39708					0.00	0.00	0	2,938.00
I2029	On 07/02/2019	Bond Future	102.35309	102.35309	102.35309	102.35309					0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.99911	102.99911	102.99957	102.99957					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	102.84148	102.84148	102.84047	102.84047					0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future	104.84415	104.84415	104.84415	104.84415					0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.46003	105.46003	105.46028	105.46028					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	122.75935	122.75935	122.38535	122.38535					0.00	0.00	0	9,904.00
I2038	On 07/02/2019	Bond Future	123.55860	123.55860	123.17855	123.17855					0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	125.63317	125.63317	125.24722	125.24722					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	116.80074	116.80074	116.79918	116.79918					0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future	119.07526	119.07526	119.07481	119.07481					0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	119.38925	119.38925	119.38925	119.38925					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	122.30746	122.30746	122.30619	122.30619					0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future	122.91797	122.91797	122.91771	122.91771					0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	124.98173	124.98173	124.98199	124.98199					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	253.44100	253.44100	253.37200	253.37200					0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future	258.37800	258.37800	258.30900	258.30900					0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	262.71700	262.71700	262.64700	262.64700					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
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			0.14750		0.14750		0.14700	0.14700			0.00	0.00	0	0.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.14710		0.14710		0.14640	0.14640			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.14600		0.14600		0.14650	0.14650			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.14540		0.14540		0.14640	0.14640			0.00	0.00	0	2,166.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.82140		1.82140		1.80980	1.80980		17.44	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.85670		1.85670		1.83860	1.83860		15.97	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.88730		1.88730		1.86900	1.86900		16.05	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.91660		1.91660		1.89770	1.89770		16.57	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.80890		9.80890		9.76700	9.76700		18.17	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.92780		9.92780		9.88520	9.88520		16.54	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			10.06130		10.06130		10.01850	10.01850		16.26	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.19200		10.19200		10.14880	10.14880		16.62	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.37300		1.37300		1.37500	1.37500			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.38570		1.38570		1.38700	1.38700			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.39560		1.39560		1.39690	1.39690			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.40630		1.40630		1.40760	1.40760			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.31550		1.31550		1.30800	1.30800			0.00	690,637.50	525	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.31990		1.31990		1.31290	1.31290			0.00	692,947.50	525	500.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16930		1.16930		1.16690	1.16690			0.00	362,483.00	310	0.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.17660		1.17660		1.17460	1.17460			0.00	70,596.00	60	40.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.51960		7.51960	0.13316	7.53060	7.53060		23.93	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.29726		110.68991		9.22141	111.13587		7.34	0.00	0.00	0	67,953.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.80000		0.00080		2.08000	0.00208	0.800	6.66	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	29.90000		0.02990		54.37000	0.05437	29.900	6.72	0.03	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,669.26000		2.66926		2,352.65000	2.35265	2,669.260	7.08	0.80	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,654.78000		1.65478		1,426.99000	1.42699	1,654.780	7.27	0.62	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.40033		107.51673		9.32037	107.97245		7.80	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	199.94000		0.19994		255.45000	0.25545	199.940	6.98	0.09	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	359.03000		0.35903		444.16000	0.44416	359.030	7.16	0.15	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	699.13000		0.69913		833.65000	0.83365	699.130	7.42	0.24	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	3,056.71000		3.05671		2,802.80000	2.80280	3,056.710	7.69	0.62	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,754.29000		1.75429		1,990.83000	1.99083	1,754.290	7.82	0.45	0.00	0	1,170.00

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
R186	On 07/02/2019	Bond Future	9.90	Put	1,118.46000		1.11846	1,007.63000	1.00763	1,118.460		8.47	0.30	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	1,089.40000		1.08940	981.22000	0.98122	1,089.400		8.49	0.29	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.49364		109.30284	9.40994	109.76683			7.54	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			301.27436		301.27436	301.27330	301.27330				0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.79077		299.79077	299.79255	299.79255				0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.82432		304.82432	304.82725	304.82725				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			234.65027		234.65027	234.64782	234.64782				0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.31572		235.31572	235.31545	235.31545				0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.26681		239.26681	239.26735	239.26735				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			8.72931		97.95587	8.63198	98.29326			4.23	0.00	0.00	0	38,252.00
R2023	On 07/02/2019	Bond Future			8.85335		99.84226	8.74787	100.18720			4.45	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.96003		97.57375	8.84692	97.92506			4.61	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			9.68756		90.70574	9.61201	91.17784			9.99	0.00	0.00	0	54,685.00
R2030	On 01/11/2018	Bond Future	8.90	Call	49.58000		0.04958	85.49000	0.08549	49.580		8.98	0.04	392,064.71	100	50.00
R2030	On 01/11/2018	Bond Future	9.60	Call	999.20000		0.99920	1,261.12000	1.26112	999.200		9.84	0.44	3,990,854.06	100	50.00
R2030	On 07/02/2019	Bond Future			9.78049		88.44306	9.70170	88.92520			10.71	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	456.71000		0.45671	556.75000	0.55675	456.710		9.73	0.16	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,834.41000		1.83441	2,077.96000	2.07796	1,834.410		10.57	0.44	0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future			9.86575		89.91221	9.78408	90.40296			10.37	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			9.87833		88.86769	9.80333	89.37309			11.30	0.00	0.00	0	40,844.00
R2032	On 07/02/2019	Bond Future			9.97285		90.57908	9.89484	91.09510			11.62	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			10.05533		87.92872	9.97464	88.45391			11.72	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			10.00887		92.59113	9.93347	93.15311			12.02	0.00	0.00	0	73,872.00
R2035	On 07/02/2019	Bond Future			10.10404		94.37423	10.02569	94.94798			12.38	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			10.18229		91.44466	10.10140	92.02864			12.52	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			10.08082		89.16570	10.00541	89.72863			12.58	0.00	0.00	0	52,651.00

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
R2037	On 07/02/2019	Bond Future			10.16925		86.62277		10.09103	87.19743		13.60	0.00	3,031,796.95	35	1,214.00
R2037	On 02/05/2019	Bond Future			10.24903		88.06159		10.16832	88.64646		13.12	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			10.16576		92.29801		10.09036	92.89941		12.97	0.00	0.00	0	25,392.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.07000		0.00007		0.24000	0.00024	0.070	11.32	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	11.90000		0.01190		24.07000	0.02407	11.900	11.40	0.01	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	23.96000		0.02396		45.20000	0.04520	23.960	11.48	0.02	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	583.12000		0.58312		791.44000	0.79144	583.120	12.68	0.24	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,106.19000		1.10619		1,409.29000	1.40929	1,106.190	12.97	0.39	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.25398		89.56481		10.17578	90.17882		14.06	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.33336		91.05249		10.25270	91.67733		13.56	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			10.19951		89.24618		10.12411	89.85353		13.58	0.00	0.00	0	39,021.00
R2044	On 07/02/2019	Bond Future			10.28492		86.57950		10.20677	87.19955		14.73	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.36161		88.01757		10.28105	88.64851		14.21	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			10.19033		88.22705		10.11493	88.84813		14.01	0.00	0.00	0	99,873.00
R2048	On 07/02/2019	Bond Future			10.27746		89.92608		10.19929	90.56004		14.48	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.34877		86.98606		10.26825	87.63108		14.70	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			7.91637		101.48634		7.84521	101.56544		0.81	0.00	0.00	0	19,671.00
R207	On 07/02/2019	Bond Future			8.11656		99.79572		8.02250	99.87742		0.88	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			8.42381		101.45359		8.29611	101.53732		0.78	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			8.18974		97.59683		8.11707	97.74942		2.11	0.00	0.00	0	29,548.00
R208	On 07/02/2019	Bond Future			8.32388		99.47632		8.24068	99.63284		2.38	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.45941		97.72939		8.36494	97.88913		2.34	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

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	On 01/11/2018	Bond Future			9.96793		70.18986		9.89291	70.66271		13.42	0.00	34,182,461.82	487	124,769.00
R209	On 01/11/2018	Bond Future	8.89	Call	9.62000		0.00962		19.32000	0.01932	9.620	11.93	0.01	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	18.21000		0.01821		34.42000	0.03442	18.210	11.93	0.02	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,482.21000		3.48221		3,122.38000	3.12238	3,482.210	12.54	0.84	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	497.40000		0.49740		671.49000	0.67149	497.400	12.87	0.26	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,825.60000		1.82560		1,595.89000	1.59589	1,825.600	13.18	0.60	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,278.51000		1.27851		1,106.97000	1.10697	1,278.510	13.39	0.48	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,219.54000		1.21954		1,054.82000	1.05482	1,219.540	13.42	0.47	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			10.05006		71.54159		9.97243	72.02424		13.86	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	361.24000		0.36124		444.12000	0.44412	361.240	12.42	0.13	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,131.27000		1.13127		1,310.68000	1.31068	1,131.270	13.26	0.31	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	2,070.90000		2.07090		1,898.75000	1.89875	2,070.900	14.11	0.42	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.12115		69.58228		10.04122	70.07338		14.07	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future			185.47208		185.47208		185.47040	185.47040			0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future			189.08383		189.08383		189.08383	189.08383			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.70395		189.70395		189.70469	189.70469			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			155.49619		155.49619		155.49619	155.49619			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.36909		156.36909		156.37059	156.37059			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.99456		158.99456		158.99666	158.99666			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			9.78339		81.60073		9.70794	82.06201		10.94	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.87767		83.17217		9.79916	83.64320		11.24	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.95540		81.00675		9.87425	81.48618		11.40	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			10.15465		69.14113		10.07928	69.63027		14.35	0.00	0.00	0	28,473.00
R214	On 07/02/2019	Bond Future			10.24018		70.47264		10.16216	70.97189		14.83	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			10.31018		68.34959		10.22990	68.85761		15.05	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

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
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	10.85750		10.85750		10.84910	10.84910		18.69	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	11.01180		11.01180		10.99410	10.99410		16.92	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	11.17560		11.17560		11.15840	11.15840		16.84	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.32930		11.32930		11.31300	11.31300		16.97	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.36740		2.36740		2.41580	2.41580		31.36	0.00	12,476,198.00	5,270	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.26770		2.26770		2.32290	2.32290		27.64	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.16450		2.16450		2.21800	2.21800		26.97	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.06830		2.06830		2.12300	2.12300		26.37	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.39110		1.39110		1.40950	1.40950			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.32710		1.32710		1.34230	1.34230			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.27970		1.27970		1.29390	1.29390			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21570		1.21570		1.22790	1.22790			0.00	0.00	0	0.00
Total for Derivatives :											15,488,594,618.24	1,036,799	9 808 709.00	
Grand Total:											15,488,594,618.24	1,036,799	9 808 709.00	