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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/09/2018

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 18/09/2018	Any day expiry	14.83280	14.83280		14.90270	14.90270		19.04	0.00	0.00	0	0.00
\$ / R	On 21/09/2018	Any day expiry	14.83860	14.83860		14.90440	14.90440		20.02	0.00	0.00	0	300.00
\$ / R	On 25/09/2018	Any day expiry	14.84550	14.84550		14.91120	14.91120		18.41	0.00	0.00	0	197.00
\$ / R	On 26/09/2018	Any day expiry	14.84720	14.84720		14.91290	14.91290		18.63	0.00	0.00	0	0.00
\$ / R	On 26/09/2018	Any day expiry	14.48	Put	47.82610	0.04783	45.46160	0.04546	47.826	19.95	0.19	0.00	40,000.00
\$ / R	On 27/09/2018	Any day expiry	14.84890	14.84890		14.91460	14.91460		18.77	0.00	0.00	0	0.00
\$ / R	On 27/09/2018	Any day expiry	15.40	Call	34.60980	0.03461	60.31330	0.06031	34.610	21.14	0.14	0.00	20,000.00
\$ / R	On 28/09/2018	Any day expiry	14.85060	14.85060		14.91670	14.91670		18.91	0.00	0.00	0	2,633.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	0.55650	0.00056	0.86280	0.00086	0.556	29.00	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	1,075.30340	1.07530	1,142.45270	1.14245	1,075.303	22.73	0.98	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	4.97050	0.00497	5.97600	0.00598	4.971	22.55	0.02	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	23.27750	0.02328	20.28230	0.02028	23.278	19.72	0.10	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	382.33340	0.38233	443.35670	0.44336	382.333	19.33	0.75	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	5.50200	0.00550	9.60310	0.00960	5.502	26.88	0.02	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	1.92690	0.00193	3.25630	0.00326	1.927	30.55	0.01	0	500.00
\$ / R	On 02/10/2018	Any day expiry	14.85900	14.85900		14.92520	14.92520		18.47	0.00	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 03/10/2018	Any day expiry		14.86110	14.86110	14.92730	14.92730		18.58	0.00	0.00	0	189.00
\$ / R		On 12/10/2018	Any day expiry		14.88010	14.88010	14.94640	14.94640		18.79	0.00	0.00	0	0.00
\$ / R		On 15/10/2018	Any day expiry		14.88640	14.88640	14.95270	14.95270		18.55	0.00	0.00	0	3,500.00
\$ / R	14.88	Put	Any day expiry	295.59280	0.29559	0.00000	0.00000	295.593	18.50	0.49	2,281,740.58	314	314.00	
\$ / R	14.96	Call	Any day expiry	268.70860	0.26871	0.00000	0.00000	268.709	18.78	0.47	2,212,109.23	314	314.00	
\$ / R		On 17/10/2018	Any day expiry	14.89060	14.89060	14.95700	14.95700		18.67	0.00	0.00	0	235.00	
\$ / R		On 22/10/2018	Any day expiry	14.90110	14.90110	14.96730	14.96730		18.62	0.00	0.00	0	0.00	
\$ / R	13.20	Put	Any day expiry	6.11110	0.00611	6.67140	0.00667	6.111	19.36	0.02	0.00	0	1,630.00	
\$ / R	14.00	Call	Any day expiry	945.98240	0.94598	1,013.06530	1.01307	945.982	17.35	0.89	0.00	0	1,630.00	
\$ / R		On 25/10/2018	Any day expiry	14.90720	14.90720	14.97350	14.97350		18.78	0.00	0.00	0	70.00	
\$ / R		On 29/10/2018	Any day expiry	14.91530	14.91530	14.98170	14.98170		18.70	0.00	0.00	0	225.00	
\$ / R		On 31/10/2018	Any day expiry	14.91940	14.91940	14.98580	14.98580		18.79	0.00	0.00	0	4,637.00	
\$ / R	13.00	Put	Any day expiry	6.72520	0.00673	7.04680	0.00705	6.725	19.48	0.02	0.00	0	500.00	
\$ / R	13.80	Put	Any day expiry	37.46470	0.03746	34.55550	0.03456	37.465	17.27	0.09	0.00	0	1,000.00	
\$ / R	13.93	Call	Any day expiry	1,041.68940	1.04169	1,105.93230	1.10593	1,041.689	17.27	0.88	0.00	0	500.00	
\$ / R	14.25	Put	Any day expiry	111.68880	0.11169	110.24810	0.11025	111.689	17.48	0.21	0.00	0	250.00	
\$ / R	14.67	Call	Any day expiry	509.17310	0.50917	568.77860	0.56878	509.173	18.33	0.62	0.00	0	250.00	
\$ / R	14.82	Put	Any day expiry	331.66730	0.33167	322.08100	0.32208	331.667	18.63	0.45	0.00	0	114.00	
\$ / R	15.01	Call	Any day expiry	348.89030	0.34889	398.97690	0.39898	348.890	19.16	0.48	0.00	0	114.00	
\$ / R	16.47	Call	Any day expiry	68.18910	0.06819	88.45090	0.08845	68.189	23.60	0.12	0.00	0	500.00	
\$ / R	17.02	Call	Any day expiry	33.15340	0.03315	47.31640	0.04732	33.153	24.42	0.06	0.00	0	500.00	
\$ / R		On 01/11/2018	Any day expiry	14.92140	14.92140	14.98780	14.98780		18.83	0.00	0.00	0	55.00	
\$ / R		On 02/11/2018	Any day expiry	14.92350	14.92350	14.98990	14.98990		18.87	0.00	0.00	0	0.00	
\$ / R	14.85	Put	Any day expiry	355.62170	0.35562	345.77950	0.34578	355.622	18.77	0.46	0.00	0	1,100.00	
\$ / R	15.50	Call	Any day expiry	213.55180	0.21355	252.09320	0.25209	213.552	20.82	0.31	0.00	0	1,100.00	
\$ / R		On 05/11/2018	Any day expiry	14.92960	14.92960	14.99600	14.99600		18.89	0.00	0.00	0	0.00	
\$ / R	11.90	Put	Any day expiry	2.33940	0.00234	2.57950	0.00258	2.339	24.92	0.01	0.00	0	1,880.00	
\$ / R	13.86	Put	Any day expiry	47.90620	0.04791	48.11820	0.04812	47.906	16.88	0.11	0.00	0	1,880.00	
\$ / R	16.81	Call	Any day expiry	55.13340	0.05513	72.74790	0.07275	55.133	24.04	0.09	0.00	0	1,880.00	
\$ / R		On 13/11/2018	Any day expiry	14.94580	14.94580	15.01240	15.01240		18.91	0.00	0.00	0	70.00	
\$ / R		On 15/11/2018	Any day expiry	14.94990	14.94990	15.01650	15.01650		18.96	0.00	0.00	0	24.00	
\$ / R		On 16/11/2018	Any day expiry	14.95190	14.95190	15.01860	15.01860		18.99	0.00	0.00	0	420.00	
\$ / R	10.83	Put	Any day expiry	0.34060	0.00034	0.56120	0.00056	0.341	25.80	0.00	0.00	0	51,000.00	
\$ / R	11.67	Put	Any day expiry	2.34840	0.00235	2.80080	0.00280	2.348	24.35	0.00	0.00	0	51,000.00	
\$ / R	13.22	Call	Any day expiry	1,748.00670	1.74801	1,818.88560	1.81889	1,748.007	17.52	0.96	0.00	0	51,000.00	
\$ / R	14.00	Put	Any day expiry	91.21450	0.09121	94.19690	0.09420	91.215	17.19	0.16	0.00	0	10,000.00	
\$ / R	14.72	Call	Any day expiry	566.52140	0.56652	626.44650	0.62645	566.521	18.53	0.60	0.00	0	5,000.00	
\$ / R	14.74	Call	Any day expiry	556.16010	0.55616	615.73250	0.61573	556.160	18.57	0.59	0.00	0	5,000.00	
\$ / R	14.89	Call	Any day expiry	483.21880	0.48322	539.97430	0.53997	483.219	18.87	0.54	0.00	0	5,000.00	
\$ / R	14.89	Put	Any day expiry	421.31880	0.42132	411.37430	0.41137	421.319	18.87	0.46	0.00	0	15,000.00	
\$ / R		On 19/11/2018	Any day expiry	14.95800	14.95800	15.02470	15.02470		18.90	0.00	0.00	0	0.00	
\$ / R	14.84	Call	Any day expiry	518.95310	0.51895	576.23100	0.57623	518.953	18.68	0.56	0.00	0	10,000.00	
\$ / R		On 23/11/2018	Any day expiry	14.96620	14.96620	15.03290	15.03290		19.10	0.00	0.00	0	0.00	
\$ / R	14.62	Call	Any day expiry	652.97490	0.65297	712.82620	0.71283	652.975	18.31	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 23/11/2018	Any day expiry	15.31	Call	358.93880	0.35894	405.10020	0.40510	358.939	19.97	0.41	0.00	0	10,000.00
\$ / R	On 29/11/2018	Any day expiry			14.97850	14.97850	15.04530	15.04530		19.08	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.98050	14.98050	15.04730	15.04730		19.11	0.00	0.00	0	8,251.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	21.55980	0.02156	23.82930	0.02383	21.560	18.70	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	79.19990	0.07920	80.15700	0.08016	79.200	17.08	0.13	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	1,036.70040	1.03670	1,102.67930	1.10268	1,036.700	17.38	0.80	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	182.21540	0.18222	179.66470	0.17966	182.215	17.56	0.25	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	582.26470	0.58226	637.71190	0.63771	582.265	18.74	0.57	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	129.41510	0.12942	153.90990	0.15391	129.415	23.49	0.16	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	80.14910	0.08015	98.19410	0.09819	80.149	24.76	0.11	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.99080	14.99080	15.05760	15.05760		19.07	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	827.26700	0.82727	803.56940	0.80357	827.267	20.26	0.61	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.99280	14.99280	15.05970	15.05970		19.09	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	106.73050	0.10673	106.16700	0.10617	106.730	17.21	0.16	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	211.07950	0.21108	205.71760	0.20572	211.080	17.67	0.27	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	478.58340	0.47858	465.10330	0.46510	478.583	18.88	0.45	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	725.40270	0.72540	704.23180	0.70423	725.403	19.87	0.57	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry			15.00310	15.00310	15.07000	15.07000		19.06	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	70.67630	0.07068	70.59610	0.07060	70.676	16.97	0.11	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	106.28450	0.10628	105.21360	0.10521	106.285	17.17	0.16	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	516.66380	0.51666	565.95260	0.56595	516.664	19.26	0.50	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	328.11300	0.32811	367.17830	0.36718	328.113	20.82	0.35	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			15.00510	15.00510	15.07200	15.07200		19.08	0.00	0.00	0	1,172.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.00920	15.00920	15.07610	15.07610		19.10	0.00	959,583,183.60	63,933	829,355.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	5.68780	0.00569	5.86670	0.00587	5.688	22.82	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	6.49660	0.00650	6.58220	0.00658	6.497	22.47	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	7.78630	0.00779	7.70350	0.00770	7.786	21.99	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	8.78470	0.00878	8.55790	0.00856	8.785	21.66	0.02	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	9.00140	0.00900	8.74040	0.00874	9.001	21.60	0.02	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	9.92290	0.00992	9.51150	0.00951	9.923	21.35	0.02	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	11.20810	0.01121	10.88320	0.01088	11.208	21.03	0.02	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	11.91190	0.01191	11.63910	0.01164	11.912	20.87	0.02	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	13.95580	0.01396	13.84960	0.01385	13.956	20.45	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	16.15350	0.01615	16.24700	0.01625	16.153	20.07	0.03	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,525.35350	2.52535	2,592.34700	2.59235	2,525.354	20.07	0.97	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	18.92940	0.01893	19.29770	0.01930	18.929	19.66	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	20.12090	0.02012	20.61330	0.02061	20.121	19.50	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	21.91720	0.02192	22.60130	0.02260	21.917	19.28	0.04	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	27.99480	0.02799	29.36190	0.02936	27.995	18.64	0.05	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	29.76440	0.02976	31.33680	0.03134	29.764	18.48	0.05	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	2,038.96440	2.03896	2,107.43680	2.10744	2,038.964	18.48	0.95	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	31.64740	0.03165	33.43920	0.03344	31.647	18.32	0.05	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	33.65120	0.03365	35.67870	0.03568	33.651	18.16	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,847.25310	1.84725	1,916.70010	1.91670	1,847.253	17.84	0.94	0.00	0	7,100.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	39.00110	0.03900	41.66030	0.04166	39.001	17.78	0.07	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	40.46860	0.04047	43.30140	0.04330	40.469	17.68	0.07	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,799.66860	1.79967	1,869.40140	1.86940	1,799.669	17.68	0.93	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	44.11370	0.04411	47.37630	0.04738	44.114	17.46	0.07	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	44.66140	0.04466	47.98720	0.04799	44.661	17.43	0.08	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,610.99100	1.61099	1,682.04460	1.68204	1,610.991	17.05	0.91	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	51.79100	0.05179	55.94460	0.05594	51.791	17.05	0.09	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	55.09260	0.05509	59.62330	0.05962	55.093	16.89	0.09	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,564.29260	1.56429	1,635.72330	1.63572	1,564.293	16.89	0.91	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	67.94200	0.06794	67.68920	0.06769	67.942	16.98	0.11	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	79.74740	0.07975	79.17610	0.07918	79.747	17.06	0.12	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	82.92360	0.08292	82.26950	0.08227	82.924	17.08	0.13	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	91.26850	0.09127	90.39400	0.09039	91.269	17.13	0.14	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,325.76370	1.32576	1,391.64150	1.39164	1,325.764	17.16	0.86	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	98.37580	0.09838	97.30510	0.09731	98.376	17.17	0.15	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	100.21430	0.10021	99.09050	0.09909	100.214	17.18	0.15	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,309.41430	1.30941	1,375.19050	1.37519	1,309.414	17.18	0.85	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	119.98400	0.11998	118.28410	0.11828	119.984	17.27	0.17	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,190.04840	1.19005	1,254.91620	1.25492	1,190.048	17.32	0.82	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	142.38920	0.14239	139.99770	0.14000	142.389	17.37	0.19	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,151.58920	1.15159	1,216.09770	1.21610	1,151.589	17.37	0.81	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	167.56340	0.16756	164.36410	0.16436	167.563	17.47	0.22	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	172.94060	0.17294	169.56620	0.16957	172.941	17.49	0.22	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,054.87400	1.05487	1,118.30790	1.11831	1,054.874	17.50	0.77	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	181.22840	0.18123	177.57770	0.17758	181.228	17.52	0.23	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	184.04750	0.18405	180.30370	0.18030	184.048	17.53	0.23	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	1,004.82670	1.00483	1,067.59620	1.06760	1,004.827	17.57	0.75	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	195.62670	0.19563	191.49620	0.19150	195.627	17.57	0.25	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	207.68400	0.20768	203.14730	0.20315	207.684	17.60	0.26	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	969.97420	0.96997	1,032.23350	1.03223	969.974	17.61	0.74	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	227.91890	0.22792	221.49510	0.22150	227.919	17.71	0.27	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	238.60350	0.23860	231.06650	0.23107	238.603	17.77	0.28	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	917.80350	0.91780	977.16650	0.97717	917.804	17.77	0.72	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	245.89400	0.24589	237.60710	0.23761	245.894	17.81	0.29	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	905.09400	0.90509	963.70710	0.96371	905.094	17.81	0.71	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	260.86830	0.26087	252.19340	0.25219	260.868	17.89	0.30	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	849.53650	0.84954	907.25710	0.90726	849.536	17.99	0.69	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	813.98910	0.81399	871.09030	0.87109	813.989	18.11	0.67	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	304.78910	0.30479	294.99030	0.29499	304.789	18.11	0.33	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	308.97840	0.30898	299.07610	0.29908	308.978	18.13	0.33	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	348.17500	0.34818	337.29860	0.33730	348.175	18.31	0.36	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	757.37500	0.75737	813.39860	0.81340	757.375	18.31	0.64	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	751.89440	0.75189	807.80650	0.80781	751.894	18.33	0.64	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	746.44630	0.74645	802.24640	0.80225	746.446	18.35	0.63	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	719.68530	0.71969	774.92310	0.77492	719.685	18.45	0.62	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	380.48530	0.38049	368.82310	0.36882	380.485	18.45	0.38	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	704.01480	0.70401	758.90890	0.75891	704.015	18.51	0.61	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	414.36780	0.41437	401.89300	0.40189	414.368	18.59	0.40	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	419.33300	0.41933	406.74270	0.40674	419.333	18.61	0.41	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	678.53300	0.67853	732.84270	0.73284	678.533	18.61	0.59	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	444.64110	0.44464	431.45490	0.43145	444.641	18.71	0.42	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	653.84110	0.65384	707.55490	0.70755	653.841	18.71	0.58	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	634.64340	0.63464	687.87630	0.68788	634.643	18.79	0.57	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	497.56800	0.49757	483.16140	0.48316	497.568	18.90	0.45	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	553.50270	0.55350	537.83900	0.53784	553.503	19.10	0.48	0.00	0	20,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	562.70270	0.56270	613.93900	0.61394	562.703	19.10	0.52	0.00	0	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	558.60980	0.55861	609.56610	0.60957	558.610	19.13	0.52	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	526.90470	0.52690	575.59510	0.57560	526.905	19.33	0.50	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	523.06650	0.52307	571.47430	0.57147	523.067	19.35	0.49	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	504.29300	0.50429	551.90220	0.55190	504.293	19.48	0.48	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	676.99210	0.67699	656.90110	0.65690	676.992	19.61	0.53	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	709.54530	0.70955	688.65410	0.68865	709.545	19.73	0.55	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	742.73370	0.74273	721.04370	0.72104	742.734	19.86	0.56	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	429.42990	0.42943	473.52660	0.47353	429.430	20.03	0.42	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	402.18780	0.40219	444.86440	0.44486	402.188	20.26	0.40	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	396.38400	0.39638	438.74480	0.43874	396.384	20.31	0.40	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	881.46820	0.88147	856.61420	0.85661	881.468	20.36	0.61	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	390.66820	0.39067	432.71420	0.43271	390.668	20.36	0.39	0.00	0	4,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	387.84160	0.38784	429.73470	0.42973	387.842	20.39	0.39	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	366.00440	0.36600	406.65240	0.40665	366.004	20.59	0.37	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	363.36690	0.36337	0.00000	0.00000	363.367	20.61	0.37	2,795,249.80	500	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	360.74960	0.36075	401.09380	0.40109	360.750	20.64	0.37	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	338.09560	0.33810	377.06980	0.37707	338.096	20.86	0.35	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	330.88890	0.33089	369.41120	0.36941	330.889	20.94	0.34	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,136.64350	1.13664	1,106.66460	1.10666	1,136.644	21.21	0.68	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	303.67280	0.30367	340.44880	0.34045	303.673	21.24	0.32	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	290.99040	0.29099	326.87420	0.32687	290.990	21.39	0.31	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	273.06000	0.27306	307.62820	0.30763	273.060	21.62	0.29	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	252.80320	0.25280	285.81630	0.28582	252.803	21.89	0.27	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	247.57660	0.24758	280.17780	0.28018	247.577	21.97	0.27	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	237.49050	0.23749	269.27610	0.26928	237.490	22.12	0.26	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	231.02770	0.23103	262.27670	0.26228	231.028	22.22	0.25	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	185.49860	0.18550	213.32600	0.21333	185.499	22.99	0.21	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	156.46870	0.15647	181.79510	0.18180	156.469	23.48	0.18	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	136.12020	0.13612	159.24460	0.15924	136.120	23.90	0.16	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			15.02150	15.02150	15.08840	15.08840		19.05	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	128.35410	0.12835	126.11120	0.12611	128.354	17.25	0.18	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	238.41600	0.23842	231.49140	0.23149	238.416	17.68	0.28	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	14.90	Put	509.19570	0.50920	494.49080	0.49449	509.196	18.86	0.45	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	753.24260	0.75324	731.58000	0.73158	753.243	19.79	0.55	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			15.02350	15.02350	15.09040	15.09040		19.06	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	42.69070	0.04269	44.98920	0.04499	42.691	17.73	0.07	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	48.30540	0.04831	51.15050	0.05115	48.305	17.45	0.08	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	753.08330	0.75308	808.07430	0.80807	753.083	18.39	0.62	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	706.74400	0.70674	760.73960	0.76074	706.744	18.57	0.60	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			15.04320	15.04320	15.11030	15.11030		19.01	0.00	0.00	0	4,706.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	38.27830	0.03828	38.91770	0.03892	38.278	18.07	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	120.02340	0.12002	118.45510	0.11846	120.023	17.03	0.16	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	1,050.89390	1.05089	1,113.24200	1.11324	1,050.894	17.43	0.74	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	237.22920	0.23723	232.17890	0.23218	237.229	17.46	0.27	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	560.50190	0.56050	545.47940	0.54548	560.502	18.83	0.46	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	180.82860	0.18083	207.19920	0.20720	180.829	23.27	0.19	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	121.59180	0.12159	141.94700	0.14195	121.592	24.52	0.13	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			15.04720	15.04720	15.11430	15.11430		19.00	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			15.07880	15.07880	15.14610	15.14610		19.07	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	29.99570	0.03000	30.57290	0.03057	29.996	18.31	0.04	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			15.10250	15.10250	15.17000	15.17000		18.99	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			15.10450	15.10450	15.17200	15.17200		19.00	0.00	0.00	0	1,420.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	53.63940	0.05364	54.73780	0.05474	53.639	17.51	0.07	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	284.70660	0.28471	280.49630	0.28050	284.707	17.44	0.27	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	1,056.70340	1.05670	1,117.73640	1.11774	1,056.703	17.60	0.70	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	685.97710	0.68598	737.83540	0.73784	685.977	19.06	0.52	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			15.13020	15.13020	15.19790	15.19790		19.05	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			15.15980	15.15980	15.22780	15.22780		19.00	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	66.59940	0.06660	65.09020	0.06509	66.599	17.12	0.08	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	322.15300	0.32215	319.46570	0.31947	322.153	17.43	0.28	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	1,069.89280	1.06989	1,129.49290	1.12949	1,069.893	17.81	0.66	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	725.47530	0.72548	777.54650	0.77755	725.475	19.23	0.50	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.19530	15.19530	15.26360	15.26360		19.02	0.00	0.00	0	32,828.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	3.14270	0.00314	3.29670	0.00330	3.143	21.42	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	13.02380	0.01302	13.12560	0.01313	13.024	17.99	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	31.34610	0.03135	29.64870	0.02965	31.346	16.74	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	33.55770	0.03356	31.86660	0.03187	33.558	16.74	0.04	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	62.49990	0.06250	61.23440	0.06123	62.500	16.78	0.07	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	64.39810	0.06440	63.17310	0.06317	64.398	16.78	0.08	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	72.44420	0.07244	71.40860	0.07141	72.444	16.79	0.08	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	77.86120	0.07786	76.96000	0.07696	77.861	16.79	0.09	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	85.97030	0.08597	85.28270	0.08528	85.970	16.80	0.10	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	118.82400	0.11882	119.06750	0.11907	118.824	16.82	0.13	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	135.02490	0.13502	135.74680	0.13575	135.025	16.83	0.14	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	176.42180	0.17642	178.35910	0.17836	176.422	16.85	0.17	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	180.60450	0.18060	182.65730	0.18266	180.605	16.86	0.18	0.00	0	2,500.00

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	13.72	Put	185.37940	0.18538	0.00000	0.00000	185.379	16.88	0.18	54,408,072.60	20,000	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	192.69920	0.19270	193.73390	0.19373	192.699	16.91	0.18	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	202.75990	0.20276	203.58240	0.20358	202.760	16.95	0.19	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	221.19410	0.22119	221.61740	0.22162	221.194	17.02	0.20	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	232.21190	0.23221	232.38420	0.23238	232.212	17.06	0.21	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	261.30390	0.26130	260.79650	0.26080	261.304	17.17	0.23	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	273.57140	0.27357	272.76370	0.27276	273.571	17.21	0.24	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	354.82190	0.35482	351.94600	0.35195	354.822	17.46	0.29	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,257.49160	1.25749	1,322.72000	1.32272	1,257.492	17.48	0.71	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	381.01790	0.38102	377.44690	0.37745	381.018	17.53	0.30	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	416.35820	0.41636	411.84050	0.41184	416.358	17.62	0.32	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,148.88970	1.14889	1,211.30640	1.21131	1,148.890	17.69	0.67	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	442.51950	0.44252	435.78480	0.43578	442.519	17.72	0.33	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	456.09830	0.45610	449.08840	0.44909	456.098	17.78	0.34	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	469.89700	0.46990	462.60790	0.46261	469.897	17.84	0.34	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	557.22980	0.55723	548.19780	0.54820	557.230	18.17	0.38	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	598.48670	0.59849	588.64500	0.58864	598.487	18.32	0.40	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	603.74710	0.60375	593.80070	0.59380	603.747	18.33	0.40	60,772,389.30	10,000	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	609.03020	0.60903	598.98290	0.59898	609.030	18.35	0.40	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	909.47140	0.90947	966.46750	0.96647	909.471	18.58	0.57	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	719.35640	0.71936	707.19510	0.70720	719.356	18.72	0.44	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	765.90210	0.76590	752.86660	0.75287	765.902	18.87	0.46	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	771.81390	0.77181	758.67130	0.75867	771.814	18.89	0.46	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	820.96620	0.82097	875.68030	0.87568	820.966	18.96	0.53	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	807.71420	0.80771	793.90790	0.79391	807.714	19.00	0.47	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	813.76840	0.81377	799.85390	0.79985	813.768	19.02	0.47	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	887.81400	0.88781	872.63360	0.87263	887.814	19.24	0.50	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	716.43550	0.71644	768.11360	0.76811	716.436	19.47	0.48	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	712.97300	0.71297	764.54040	0.76454	712.973	19.49	0.48	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	685.91980	0.68592	736.59660	0.73660	685.920	19.64	0.46	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	647.42070	0.64742	696.76390	0.69676	647.421	19.86	0.44	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	602.62530	0.60263	650.30550	0.65031	602.625	20.13	0.42	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	580.16640	0.58017	626.96190	0.62696	580.166	20.28	0.40	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	550.95910	0.55096	596.41190	0.59641	550.959	20.48	0.39	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	518.80440	0.51880	562.95940	0.56296	518.804	20.73	0.37	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	463.03690	0.46304	504.75350	0.50475	463.037	21.20	0.33	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	423.59710	0.42360	0.00000	0.00000	423.597	21.58	0.31	93,930,631.20	20,000	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	419.88570	0.41989	459.54880	0.45955	419.886	21.61	0.31	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	356.22890	0.35623	393.90730	0.39391	356.229	22.20	0.27	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	354.59310	0.35459	392.17800	0.39218	354.593	22.21	0.27	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	346.55410	0.34655	383.67790	0.38368	346.554	22.29	0.26	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	337.18430	0.33718	373.76010	0.37376	337.184	22.38	0.25	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	335.65000	0.33565	372.13800	0.37214	335.650	22.40	0.25	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	334.12720	0.33413	370.52420	0.37052	334.127	22.41	0.25	0.00	0	2,500.00

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	17.23	Call	315.02970	0.31503	350.27050	0.35027	315.030	22.61	0.24	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	279.35240	0.27935	312.29690	0.31230	279.352	23.02	0.21	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	225.35860	0.22536	254.44050	0.25444	225.359	23.79	0.18	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	194.49930	0.19450	220.05130	0.22005	194.499	24.52	0.15	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			15.21330	15.21330	15.28160	15.28160		19.01	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			15.21730	15.21730	15.28560	15.28560		19.02	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	77.06780	0.07707	73.52440	0.07352	77.068	16.68	0.09	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	357.45360	0.35745	355.14940	0.35515	357.454	17.45	0.28	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	1,084.01630	1.08402	1,143.01070	1.14301	1,084.016	18.05	0.64	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	758.51120	0.75851	810.56060	0.81056	758.511	19.43	0.49	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			15.22520	15.22520	15.29360	15.29360		19.08	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.28110	15.28110	15.34950	15.34950		19.09	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	83.90740	0.08391	80.97570	0.08098	83.907	16.10	0.09	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,960.44580	1.96045	2,027.23150	2.02723	1,960.446	16.65	0.85	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	391.86010	0.39186	388.72080	0.38872	391.860	17.45	0.28	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	1,097.91260	1.09791	1,155.97840	1.15598	1,097.913	18.28	0.61	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	790.09470	0.79009	841.09880	0.84110	790.095	19.61	0.48	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.34300	15.34300	15.41150	15.41150		19.11	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	90.67590	0.09068	89.68680	0.08969	90.676	15.68	0.09	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	422.75090	0.42275	419.22600	0.41923	422.751	17.48	0.28	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	1,112.61000	1.11261	1,169.14630	1.16915	1,112.610	18.53	0.59	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	818.17200	0.81817	868.47170	0.86847	818.172	19.79	0.46	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.34890	15.34890	15.41750	15.41750		19.09	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.37090	15.37090	15.43950	15.43950		19.09	0.00	0.00	0	19,420.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	12.60820	0.01261	12.53890	0.01254	12.608	19.78	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	22.80790	0.02281	22.31700	0.02232	22.808	14.35	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	60.69100	0.06069	56.12080	0.05612	60.691	15.11	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	91.68280	0.09168	86.56650	0.08657	91.683	15.53	0.09	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	138.27770	0.13828	132.87100	0.13287	138.278	16.01	0.12	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	294.44550	0.29445	290.79720	0.29080	294.445	17.08	0.21	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	309.48280	0.30948	307.71390	0.30771	309.483	17.13	0.22	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,731.88750	1.73189	1,799.07790	1.79908	1,731.888	17.22	0.76	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,453.47660	1.45348	1,517.70410	1.51770	1,453.477	17.65	0.69	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,361.51580	1.36152	1,424.44320	1.42444	1,361.516	17.80	0.66	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,240.65710	1.24066	1,298.03620	1.29804	1,240.657	18.20	0.62	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	938.51840	0.93852	991.06010	0.99106	938.518	19.39	0.51	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	913.68860	0.91369	965.69930	0.96570	913.689	19.50	0.50	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	853.15340	0.85315	903.79940	0.90380	853.153	19.77	0.47	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	815.33970	0.81534	865.07230	0.86507	815.340	19.95	0.45	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	791.20160	0.79120	840.32730	0.84033	791.202	20.07	0.44	0.00	0	20.00
\$ / R	On 20/06/2019	Any day expiry			15.38290	15.38290	15.45150	15.45150		19.15	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	642.98980	0.64299	633.28960	0.63329	642.990	18.01	0.36	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	525.18570	0.52519	565.56630	0.56557	525.186	21.88	0.31	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			15.39930	15.39930	15.46810	15.46810		19.14	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 28/06/2019	Any day expiry	13.00	Put	98.20460	0.09820	93.12200	0.09312	98.205	15.45	0.09	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	448.61100	0.44861	444.98740	0.44499	448.611	17.50	0.28	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,124.85760	1.12486	1,180.45700	1.18046	1,124.858	18.76	0.57	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	840.68970	0.84069	890.53460	0.89053	840.690	19.97	0.45	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.40540	15.40540	15.47440	15.47440		19.12	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.40950	15.40950	15.47850	15.47850		19.13	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	194.66580	0.19467	185.28650	0.18529	194.666	16.31	0.16	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	720.87230	0.72087	766.92290	0.76692	720.872	20.67	0.40	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.46690	15.46690	15.53660	15.53660		19.15	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	102.05990	0.10206	99.22260	0.09922	102.060	15.04	0.09	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	475.99070	0.47599	471.19160	0.47119	475.991	17.52	0.28	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,148.23740	1.14824	1,202.91410	1.20291	1,148.237	18.98	0.55	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	872.19040	0.87219	922.17030	0.92217	872.190	20.12	0.45	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.46890	15.46890	15.53870	15.53870		19.22	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.49350	15.49350	15.56360	15.56360		19.19	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	579.07290	0.57907	572.13790	0.57214	579.073	17.74	0.31	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	844.89670	0.84490	893.78040	0.89378	844.897	20.36	0.43	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.52830	15.52830	15.59890	15.59890		19.24	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	106.33570	0.10634	112.03330	0.11203	106.336	14.77	0.10	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	498.20750	0.49821	493.72410	0.49372	498.208	17.52	0.28	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,159.79210	1.15979	1,214.94390	1.21494	1,159.792	19.19	0.54	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	892.56920	0.89257	942.30600	0.94231	892.569	20.29	0.44	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.53450	15.53450	15.60510	15.60510		19.22	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			15.54060	15.54060	15.61130	15.61130		19.23	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	435.31570	0.43532	470.42630	0.47043	435.316	23.87	0.23	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.56320	15.56320	15.63410	15.63410		19.20	0.00	0.00	0	17,436.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	16.78560	0.01679	15.10070	0.01510	16.786	18.02	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	40.23260	0.04023	45.52910	0.04553	40.233	13.46	0.04	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	405.84580	0.40585	395.93660	0.39594	405.846	17.20	0.24	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	450.00860	0.45001	0.00000	0.00000	450.009	17.36	0.25	133,500,783.82	33,715	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	468.17610	0.46818	0.00000	0.00000	468.176	17.41	0.26	575,987,659.69	141,127	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	494.33570	0.49434	489.21760	0.48922	494.336	17.48	0.27	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	541.11530	0.54112	535.56960	0.53557	541.115	17.59	0.29	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	709.94900	0.70995	702.85330	0.70285	709.949	17.95	0.34	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,074.72930	1.07473	1,059.59330	1.05959	1,074.729	18.94	0.44	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,193.05770	1.19306	1,247.51630	1.24752	1,193.058	19.20	0.54	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,186.02920	1.18603	1,169.65100	1.16965	1,186.029	19.21	0.46	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	1,077.30870	1.07731	1,130.90200	1.13090	1,077.309	19.62	0.50	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	715.65000	0.71565	760.99700	0.76100	715.650	21.42	0.36	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	636.52660	0.63653	679.21740	0.67922	636.527	21.93	0.32	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	600.45410	0.60045	641.84670	0.64185	600.454	22.19	0.31	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	587.43980	0.58744	628.34160	0.62834	587.440	22.29	0.30	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	508.96180	0.50896	546.76030	0.54676	508.962	22.96	0.26	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	488.54490	0.48854	0.00000	0.00000	488.545	23.15	0.25	133,005,417.08	33,715	33,715.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	484.11230	0.48411	0.00000	0.00000	484.112	23.21	0.25	553,647,472.93	141,127	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	428.65530	0.42866	459.24910	0.45925	428.655	24.36	0.22	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.59360	15.59360	15.66510	15.66510		19.28	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	120.45540	0.12046	121.63650	0.12164	120.455	14.90	0.10	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	518.77370	0.51877	514.49860	0.51450	518.774	17.52	0.28	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,183.94650	1.18395	1,240.57610	1.24058	1,183.946	19.38	0.53	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	922.90990	0.92291	973.79600	0.97380	922.910	20.44	0.43	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.59810	15.59810	15.66960	15.66960		19.29	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.66260	15.66260	15.73490	15.73490		19.39	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	130.68990	0.13069	141.03960	0.14104	130.690	14.91	0.10	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	538.11910	0.53812	534.31880	0.53432	538.119	17.53	0.27	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,204.30000	1.20430	1,261.99980	1.26200	1,204.300	19.67	0.52	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	952.16490	0.95216	1,004.04520	1.00405	952.165	20.72	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.72710	15.72710	15.80010	15.80010		19.54	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	147.77840	0.14778	156.56010	0.15656	147.778	15.17	0.11	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	553.67600	0.55368	552.90600	0.55291	553.676	17.52	0.27	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,228.98480	1.22898	1,288.04920	1.28805	1,228.985	19.88	0.51	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	982.46150	0.98246	1,035.67950	1.03568	982.461	20.92	0.42	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.73370	15.73370	15.80690	15.80690		19.53	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.75820	15.75820	15.83160	15.83160		19.54	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	49.68650	0.04969	54.44350	0.05444	49.686	15.46	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	331.66730	0.33167	338.53430	0.33853	331.667	16.44	0.19	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	897.36670	0.89737	948.41580	0.94842	897.367	21.54	0.39	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	545.62930	0.54563	581.82400	0.58182	545.629	25.25	0.24	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.79820	15.79820	15.87210	15.87210		19.60	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	162.54820	0.16255	172.15800	0.17216	162.548	15.31	0.11	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	570.84910	0.57085	569.88720	0.56989	570.849	17.53	0.27	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,254.20050	1.25420	1,314.42230	1.31442	1,254.201	20.09	0.50	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	1,016.06470	1.01606	1,070.60050	1.07060	1,016.065	21.10	0.42	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.80270	15.80270	15.87660	15.87660		19.61	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.86720	15.86720	15.94180	15.94180		19.68	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.93620	15.93620	16.01160	16.01160		19.79	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.96730	15.96730	16.04310	16.04310		19.84	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			16.00510	16.00510	16.08130	16.08130		19.84	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			16.06520	16.06520	16.14210	16.14210		19.88	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			16.14080	16.14080	16.21860	16.21860		19.98	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.16300	16.16300	16.24110	16.24110		19.98	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.26540	16.26540	16.34460	16.34460		20.05	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.37210	16.37210	16.45260	16.45260		20.11	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			15.00920	15.00920	15.07610	15.07610		19.10	0.00	0.00	0	321.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			15.19530	15.19530	15.26360	15.26360		19.02	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.37090	15.37090	15.43950	15.43950		19.09	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 28/09/2018	Any day expiry		19.53070	19.53070		19.62150	19.62150		17.70	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry		19.59260	19.59260		19.68360	19.68360		17.28	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future		19.80670	19.80670		19.89830	19.89830		17.84	0.00	19,668,053.10	993	489,116.00
£ / R	On 18/03/2019	Foreign Exchange Future		20.15280	20.15280		20.24690	20.24690		17.72	0.00	20,152,800.00	1,000	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	212.51150	0.21251	212.47220	0.21247	212.512	17.04	0.16	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	580.12150	0.58012	638.37870	0.63838	580.122	18.96	0.35	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future		20.47780	20.47780		20.57320	20.57320		18.39	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future		20.83640	20.83640		20.93550	20.93550		18.76	0.00	0.00	0	10,026.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.13441	0.13441		0.13556	0.13556		25.82	0.00	928,114.86	6,905	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.13719	0.13719		0.13837	0.13837		23.98	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13982	0.13982		0.14102	0.14102		23.10	0.00	0.00	0	0.00
€ / R	On 25/09/2018	Any day expiry		17.37380	17.37380		17.43570	17.43570		16.51	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry		17.44830	17.44830		17.51130	17.51130		17.29	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future		17.67520	17.67520		17.73850	17.73850		17.95	0.00	18,258,481.60	1,033	111,369.00
€ / R	On 18/03/2019	Foreign Exchange Future		18.04560	18.04560		18.11150	18.11150		17.75	0.00	663,356,256.00	36,760	36,651.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	89.48810	0.08949	93.60950	0.09361	89.488	16.10	0.09	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	2,181.03640	2.18104	2,254.97590	2.25498	2,181.036	15.84	0.87	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	518.12240	0.51812	522.04530	0.52205	518.122	16.66	0.34	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	456.87530	0.45688	501.95910	0.50196	456.875	20.31	0.30	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future		18.39890	18.39890		18.46580	18.46580		17.88	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry		18.65380	18.65380		18.72290	18.72290		17.96	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	220.99690	0.22100	229.14510	0.22915	220.997	16.02	0.14	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	260.85880	0.26086	268.69250	0.26869	260.859	16.01	0.16	0.00	0	30,200.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	461.02820	0.46103	464.04400	0.46404	461.028	16.17	0.25	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	946.41050	0.94641	999.95920	0.99996	946.411	19.14	0.42	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		18.79230	18.79230		18.86300	18.86300		18.00	0.00	0.00	0	6,161.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.72000	98.72000		98.73000	98.73000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future		585.96600	585.96600		585.40700	585.40700			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		597.25400	597.25400		596.68300	596.68300			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future		607.17400	607.17400		606.59900	606.59900			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future		676.51900	676.51900		674.69600	674.69600			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		689.55100	689.55100		687.69100	687.69100			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future		701.00500	701.00500		699.11900	699.11900			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future		611.24400	611.24400		609.04300	609.04300			0.00	0.00	0	865.00
ALBI	On 07/02/2019	Index Future		623.01800	623.01800		620.77300	620.77300			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future		633.36700	633.36700		631.08900	631.08900			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.82180	10.82180		10.83290	10.83290		14.98	0.00	146,483,884.80	13,536	36,634.00

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
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.96680		10.96680	10.97940	10.97940			14.92	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.10890		11.10890	11.12250	11.12250			15.24	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.56950		11.56950	11.59440	11.59440			15.74	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.73350		11.73350	11.75910	11.75910			15.52	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	663.24570		663.24570	663.24570	663.24570				0.00	0.00	0	25,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future	15.72040		15.72040	15.78300	15.78300			18.00	0.00	0.00	0	1,648.00
CHF / R	On 18/03/2019	Foreign Exchange Future	16.06960		16.06960	16.13500	16.13500			18.24	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.39930		16.39930	16.46490	16.46490			18.64	0.00	0.00	0	150.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.17710		2.17710	2.18760	2.18760			17.02	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.19770		2.19770	2.20850	2.20850			16.62	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.21850		2.21850	2.22900	2.22900			17.10	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	549.16830		549.16830	613.58460	613.58460				0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.38640		2.38640	2.39470	2.39470			17.09	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.43710		2.43710	2.44590	2.44590			16.84	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.48640		2.48640	2.49520	2.49520			17.37	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	11.25427		74.25582	11.30658	73.95951				0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.39751		75.68610	11.45200	75.38377				0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.51983		73.15349	11.57608	72.84676				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	11.49288		76.12314	11.55031	75.75779				0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.62877		77.58915	11.68855	77.21653				0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.75052		74.61752	11.81234	74.23927				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	605.43600		605.43600		603.09900	603.09900			0.00	0.00	0	463.00
GOVI	On 07/02/2019	GOVI	617.09900		617.09900		614.71500	614.71500			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	627.34900		627.34900		624.93100	624.93100			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.91590		1.91590		1.92420	1.92420		18.86	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.94240		1.94240		1.95100	1.95100		19.12	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.96700		1.96700		1.97560	1.97560		19.40	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.52067		132.52067		132.51991	132.51991			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	133.68733		133.68733		133.68607	133.68607			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	135.93059		135.93059		135.93074	135.93074			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	100.39885		100.39885		100.39801	100.39801			0.00	0.00	0	2,938.00
I2029	On 07/02/2019	Bond Future	102.35420		102.35420		102.35309	102.35309			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.99920		102.99920		102.99911	102.99911			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	102.71578		102.71578		102.84148	102.84148			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future	104.71633		104.71633		104.84415	104.84415			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.32878		105.32878		105.46003	105.46003			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	122.76065		122.76065		122.75935	122.75935			0.00	0.00	0	9,904.00
I2038	On 07/02/2019	Bond Future	123.56045		123.56045		123.55860	123.55860			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	125.63373		125.63373		125.63317	125.63317			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	116.57763		116.57763		116.80074	116.80074			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future	118.84818		118.84818		119.07526	119.07526			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	119.15718		119.15718		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	122.30900		122.30900		122.30746	122.30746			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future	122.91977		122.91977		122.91797	122.91797			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	124.98225		124.98225		124.98173	124.98173			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	253.39000		253.39000		253.44100	253.44100			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future	258.32600		258.32600		258.37800	258.37800			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	262.66200		262.66200		262.71700	262.71700			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

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 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 14/12/2018	Foreign Exchange Future			0.14680		0.14680		0.14710	0.14710			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.14600		0.14600		0.14600	0.14600			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.14550		0.14550		0.14540	0.14540			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.85360		1.85360		1.85670	1.85670		15.57	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.88430		1.88430		1.88730	1.88730		15.75	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.91360		1.91360		1.91660	1.91660		16.31	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.88570		9.88570		9.92780	9.92780		16.05	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			10.01790		10.01790		10.06130	10.06130		15.83	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.14800		10.14800		10.19200	10.19200		16.28	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.38150		1.38150		1.38570	1.38570			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.39230		1.39230		1.39560	1.39560			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.40320		1.40320		1.40630	1.40630			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.31960		1.31960		1.31990	1.31990			0.00	0.00	0	500.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.17760		1.17760		1.17660	1.17660			0.00	0.00	0	40.00
R186	On 01/11/2018	Bond Future			9.25021		110.96625		9.29726	110.68991		7.34	0.00	460,398,971.25	4,149	68,234.00
R186	On 01/11/2018	Bond Future	7.96	Call	1.03000		0.00103		0.80000	0.00080	1.030	6.66	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	36.84000		0.03684		29.90000	0.02990	36.840	6.72	0.04	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,443.20000		2.44320		2,669.26000	2.66926	2,443.200	7.08	0.77	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,475.38000		1.47538		1,654.78000	1.65478	1,475.380	7.27	0.59	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.35080		107.79872		9.40033	107.51673		7.80	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	224.63000		0.22463		199.94000	0.19994	224.630	6.98	0.10	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	398.39000		0.39839		359.03000	0.35903	398.390	7.16	0.16	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	764.34000		0.76434		699.13000	0.69913	764.340	7.42	0.26	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,877.67000		2.87767		3,056.71000	3.05671	2,877.670	7.69	0.60	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,877.85000		1.87785		1,754.29000	1.75429	1,877.850	7.82	0.47	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	1,029.34000		1.02934		1,118.46000	1.11846	1,029.340	8.47	0.28	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	1,002.09000		1.00209		1,089.40000	1.08940	1,002.090	8.49	0.28	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.44203		109.58862		9.49364	109.30284		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			301.27542		301.27542		301.27436	301.27436			0.00	0.00	0	2,353.00

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
R197	On 07/02/2019	Bond Future		299.79293	299.79293		299.79077	299.79077			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future		304.82323	304.82323		304.82432	304.82432			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		234.65300	234.65300		234.65027	234.65027			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future		235.31898	235.31898		235.31572	235.31572			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future		239.26762	239.26762		239.26681	239.26681			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/11/2018	Bond Future		8.70231	98.04932		8.72931	97.95587		4.23	0.00	1,960,986.40	20	38,252.00
R2023	On 07/02/2019	Bond Future		8.82408	99.93783		8.85335	99.84226		4.45	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future		8.92896	97.67010		8.96003	97.57375		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		9.64084	90.99728		9.68756	90.70574		9.99	0.00	0.00	0	54,685.00
R2030	On 07/02/2019	Bond Future		9.73181	88.74053		9.78049	88.44306		10.71	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	502.75000	0.50275	456.71000	0.45671	502.750	9.73	0.18	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,959.60000	1.95960	1,834.41000	1.83441	1,959.600	10.57	0.46	0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future		9.81548	90.21385		9.86575	89.91221		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		9.83166	89.18170		9.87833	88.86769		11.30	0.00	0.00	0	40,844.00
R2032	On 07/02/2019	Bond Future		9.92435	90.89939		9.97285	90.57908		11.62	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future		10.00532	88.25370		10.05533	87.92872		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		9.95711	92.97635		10.00887	92.59113		12.02	0.00	24,731,709.10	266	73,872.00
R2035	On 07/02/2019	Bond Future		10.05030	94.76718		10.10404	94.37423		12.38	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future		10.12697	91.84343		10.18229	91.44466		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		10.02916	89.55073		10.08082	89.16570		12.58	0.00	2,417,869.71	27	52,674.00
R2037	On 07/02/2019	Bond Future		10.11570	87.01555		10.16925	86.62277		13.60	0.00	0.00	0	1,214.00
R2037	On 02/05/2019	Bond Future		10.19393	88.46021		10.24903	88.06159		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		10.10902	92.74997		10.16576	92.29801		12.97	0.00	20,868,743.25	225	25,392.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.10000	0.00010	0.07000	0.00007	0.100	11.32	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	15.68000	0.01568	11.90000	0.01190	15.680	11.40	0.01	0.00	0	2,950.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 01/11/2018	Bond Future	9.20	Call	31.11000		0.03111		23.96000	0.02396	31.110	11.48	0.02	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	686.21000		0.68621		583.12000	0.58312	686.210	12.68	0.28	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,271.19000		1.27119		1,106.19000	1.10619	1,271.190	12.97	0.43	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.19519		90.02578		10.25398	89.56481		14.06	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.27287		91.52042		10.33336	91.05249		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			10.14281		89.70223		10.19951	89.24618		13.58	0.00	119,303,965.90	1,330	38,111.00
R2044	On 07/02/2019	Bond Future			10.22621		87.04461		10.28492	86.57950		14.73	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.30123		88.48973		10.36161	88.01757		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			10.12853		88.73553		10.19033	88.22705		14.01	0.00	36,559,038.36	412	99,873.00
R2048	On 07/02/2019	Bond Future			10.21344		90.44467		10.27746	89.92608		14.48	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.28297		87.51252		10.34877	86.98606		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			7.88175		101.52481		7.91637	101.48634		0.81	0.00	111,169,666.95	1,095	18,869.00
R207	On 07/02/2019	Bond Future			8.07102		99.83526		8.11656	99.79572		0.88	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			8.36374		101.49297		8.42381	101.45359		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			8.15168		97.67671		8.18974	97.59683		2.11	0.00	0.00	0	29,548.00
R208	On 07/02/2019	Bond Future			8.28041		99.55806		8.32388	99.47632		2.38	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.41072		97.81168		8.45941	97.72939		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
R209	On 01/11/2018	Bond Future			9.91639		70.51421		9.96793	70.18986		13.42	0.00	15,090,040.94	214	124,721.00
R209	On 01/11/2018	Bond Future	8.89	Call	12.23000		0.01223		9.62000	0.00962	12.230	11.93	0.01	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	22.94000		0.02294		18.21000	0.01821	22.940	11.93	0.02	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,204.38000		3.20438		3,482.21000	3.48221	3,204.380	12.54	0.82	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	576.27000		0.57627		497.40000	0.49740	576.270	12.87	0.30	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,621.65000		1.62165		1,825.60000	1.82560	1,621.650	13.18	0.57	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,114.03000		1.11403		1,278.51000	1.27851	1,114.030	13.39	0.44	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,059.99000		1.05999		1,219.54000	1.21954	1,059.990	13.42	0.43	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.99677		71.87238		10.05006	71.54159		13.86	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	403.03000		0.40303		361.24000	0.36124	403.030	12.42	0.15	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,229.49000		1.22949		1,131.27000	1.13127	1,229.490	13.26	0.33	0.00	0	4,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 07/02/2019	Bond Future	10.20	Put	1,925.25000	1.92525	2,070.90000	2.07090	1,925.250	14.11	0.40	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.06642	69.91799	10.12115	69.58228		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			185.47361	185.47361	185.47208	185.47208			0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future			189.08609	189.08609	189.08383	189.08383			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.70410	189.70410	189.70395	189.70395			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			155.49624	155.49624	155.49619	155.49619			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.36970	156.36970	156.36909	156.36909			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.99344	158.99344	158.99456	158.99456			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			9.73670	81.88575	9.78339	81.60073		10.94	0.00	27,841,155.00	340	32,893.00
R213	On 07/02/2019	Bond Future			9.82912	83.46301	9.87767	83.17217		11.24	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.90539	81.30174	9.95540	81.00675		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			10.09797	69.50844	10.15465	69.14113		14.35	0.00	0.00	0	28,473.00
R214	On 07/02/2019	Bond Future			10.18155	70.84726	10.24018	70.47264		14.83	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			10.25000	68.72984	10.31018	68.34959		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
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 14/12/2018	Foreign Exchange Future			10.96480	10.96480	11.01180	11.01180		16.43	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future			11.12760	11.12760	11.17560	11.17560		16.39	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			11.28150	11.28150	11.32930	11.32930		16.61	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future			2.23890	2.23890	2.26770	2.26770		27.61	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future			2.13340	2.13340	2.16450	2.16450		26.82	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.03600	2.03600	2.06830	2.06830		26.34	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future			1.29680	1.29680	1.32710	1.32710			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future			1.23610	1.23610	1.27970	1.27970			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
ZMW / R		On 14/06/2019	Foreign Exchange Future		1.18690	1.18690	1.21570	1.21570		0.00	0.00	0	0.00
Total for Derivatives :											4,261,314,447.05	533,050	10 222 977.00
Grand Total:											4,261,314,447.05	533,050	10 222 977.00