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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/10/2018

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 02/10/2018	Any day expiry	14.20210	14.20210		14.15010	14.15010		17.14	0.00	0.00	0	55.00	
\$ / R	On 03/10/2018	Any day expiry	14.20210	14.20210		14.15020	14.15020		17.13	0.00	0.00	0	189.00	
\$ / R	On 12/10/2018	Any day expiry	14.21570	14.21570		14.16520	14.16520		16.38	0.00	0.00	0	0.00	
\$ / R	On 15/10/2018	Any day expiry	14.22140	14.22140		14.17110	14.17110		15.99	0.00	0.00	0	4,041.00	
\$ / R	On 15/10/2018	Any day expiry	14.88	Put	687.39860	0.68740	743.92030	0.74392	687.399	18.90	0.89	0.00	0	314.00
\$ / R	On 15/10/2018	Any day expiry	14.96	Call	22.78650	0.02279	28.21550	0.02822	22.787	19.24	0.09	0.00	0	314.00
\$ / R	On 17/10/2018	Any day expiry			14.22530	14.22530	14.17500	14.17500		16.59	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			14.23500	14.23500	14.18470	14.18470		16.66	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	7.43380	0.00743	11.36970	0.01137	7.434	17.18	0.03	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	352.98310	0.35298	337.59070	0.33759	352.983	15.95	0.68	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			14.24080	14.24080	14.19060	14.19060		16.95	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.24850	14.24850	14.19840	14.19840		16.86	0.00	0.00	0	225.00
\$ / R	On 30/10/2018	Any day expiry			14.25040	14.25040	14.20030	14.20030		16.94	0.00	0.00	0	2,500.00
\$ / R	On 31/10/2018	Any day expiry			14.25230	14.25230	14.20230	14.20230		17.00	0.00	27,492,240.00	1,935	4,369.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	8.65690	0.00866	11.05740	0.01106	8.657	17.39	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	92.02530	0.09203	116.25330	0.11625	92.025	16.05	0.23	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	455.01000	0.45501	434.35750	0.43436	455.010	16.32	0.70	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	147.23710	0.14724	178.12170	0.17812	147.237	16.41	0.33	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	275.96570	0.27597	317.58350	0.31758	275.966	17.00	0.49	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	202.65930	0.20266	199.09110	0.19909	202.659	17.72	0.40	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	141.61240	0.14161	141.45440	0.14145	141.612	18.52	0.30	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	678.29580	0.67830	729.55730	0.72956	678.296	19.06	0.75	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	96.91010	0.09691	98.69570	0.09870	96.910	19.35	0.22	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	80.39160	0.08039	82.38720	0.08239	80.392	19.70	0.19	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	5.18320	0.00518	5.87160	0.00587	5.183	23.10	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	1.72110	0.00172	2.01200	0.00201	1.721	24.07	0.01	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.25430	14.25430	14.20420	14.20420		17.06	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.25620	14.25620	14.20620	14.20620		17.12	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry			14.26200	14.26200	14.21180	14.21180		16.97	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.47690	0.00048	0.77000	0.00077	0.477	20.31	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	124.40940	0.12441	151.71720	0.15172	124.409	16.17	0.28	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	3.96280	0.00396	4.59350	0.00459	3.963	23.01	0.01	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.27690	14.27690	14.22680	14.22680		17.18	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.28060	14.28060	14.23060	14.23060		17.25	0.00	0.00	0	24.00
\$ / R	On 16/11/2018	Any day expiry			14.28250	14.28250	14.23250	14.23250		17.29	0.00	0.00	0	120.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.17630	0.00018	0.28500	0.00029	0.176	24.13	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	1.10010	0.00110	1.68520	0.00169	1.100	21.23	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,091.95740	1.09196	1,048.48860	1.04849	1,091.957	15.78	0.92	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.00	Put	210.99950	0.21100	244.48150	0.24448	211.000	16.65	0.36	101,257,996.40	20,000	0.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	202.50180	0.20250	202.13680	0.20214	202.502	18.61	0.34	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	197.48640	0.19749	197.34200	0.19734	197.486	18.67	0.33	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	163.62120	0.16362	164.86680	0.16487	163.621	19.14	0.28	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	771.12120	0.77112	822.36680	0.82237	771.121	19.14	0.72	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.28810	14.28810	14.23810	14.23810		17.18	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	183.95450	0.18395	184.73600	0.18474	183.955	18.84	0.30	0.00	0	10,000.00
\$ / R	On 22/11/2018	Any day expiry			14.29370	14.29370	14.24370	14.24370		17.23	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.29550	14.29550	14.24560	14.24560		17.26	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	258.71930	0.25872	256.89380	0.25689	258.719	18.21	0.39	0.00	0	20,400.00
\$ / R	On 23/11/2018	Any day expiry	15.31	Call	115.65430	0.11565	118.57890	0.11858	115.654	20.16	0.20	27,934,440.00	10,000	0.00
\$ / R	On 29/11/2018	Any day expiry			14.30670	14.30670	14.25690	14.25690		17.25	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.30860	14.30860	14.25880	14.25880		17.26	0.00	57,064.00	4	5,424.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	19.01170	0.01901	28.61730	0.02862	19.012	14.79	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	169.75560	0.16976	198.72360	0.19872	169.756	16.27	0.28	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	187.39480	0.18739	217.79610	0.21780	187.395	16.37	0.30	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	511.24430	0.51124	498.00110	0.49800	511.244	16.83	0.61	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	367.73960	0.36774	408.24160	0.40824	367.740	17.16	0.46	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	403.65940	0.40366	396.38230	0.39638	403.659	17.26	0.52	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	236.77270	0.23677	236.98240	0.23698	236.773	18.67	0.34	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	231.74330	0.23174	232.14480	0.23214	231.743	18.73	0.34	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	28.59820	0.02860	31.69090	0.03169	28.598	22.90	0.05	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 30/11/2018	Any day expiry	17.31	Call	14.25720	0.01426	16.18990	0.01619	14.257	23.92	0.03	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.31790	14.31790	14.26820	14.26820		17.20	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,262.02040	1.26202	1,315.40980	1.31541	1,262.020	20.26	0.80	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.31980	14.31980	14.27010	14.27010		17.21	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	218.25850	0.21826	250.81640	0.25082	218.258	16.42	0.32	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	407.78330	0.40778	450.64410	0.45064	407.783	17.21	0.48	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	813.15880	0.81316	864.10090	0.86410	813.159	18.84	0.68	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,134.93800	1.13494	1,187.88520	1.18789	1,134.938	19.87	0.77	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry			14.32910	14.32910	14.27960	14.27960		17.27	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	140.95610	0.14096	167.27950	0.16728	140.956	15.85	0.23	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	211.60240	0.21160	243.73750	0.24374	211.602	16.28	0.31	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	209.28860	0.20929	211.58440	0.21158	209.289	19.22	0.29	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	115.77590	0.11578	119.96020	0.11996	115.776	20.73	0.17	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.33100	14.33100	14.28150	14.28150		17.28	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.33480	14.33480	14.28530	14.28530		17.30	0.00	604,154,480.80	42,146	825,091.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	4.24580	0.00425	5.29080	0.00529	4.246	20.09	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	4.88240	0.00488	6.11920	0.00612	4.882	19.64	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	5.91910	0.00592	7.47300	0.00747	5.919	19.04	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	6.73940	0.00674	8.54770	0.00855	6.739	18.63	0.02	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	6.91780	0.00692	8.78160	0.00878	6.918	18.55	0.02	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	7.68350	0.00768	9.78650	0.00979	7.684	18.22	0.02	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	8.77160	0.00877	11.21640	0.01122	8.772	17.82	0.02	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	9.37740	0.00938	12.01280	0.01201	9.377	17.62	0.02	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	11.17550	0.01118	14.37850	0.01438	11.175	17.09	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	13.17270	0.01317	17.00480	0.01700	13.173	16.60	0.03	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,847.97270	1.84797	1,802.30480	1.80230	1,847.973	16.60	0.97	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	15.78710	0.01579	20.43890	0.02044	15.787	16.08	0.04	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	16.94020	0.01694	21.95050	0.02195	16.940	15.88	0.04	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	18.71240	0.01871	24.27150	0.02427	18.712	15.59	0.04	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	27.03170	0.02703	37.04010	0.03704	27.032	15.04	0.06	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	31.32510	0.03133	42.29780	0.04230	31.325	15.10	0.07	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,366.12510	1.36613	1,327.59780	1.32760	1,366.125	15.10	0.93	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	36.13380	0.03613	48.11330	0.04811	36.134	15.16	0.08	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	41.49430	0.04149	54.51970	0.05452	41.494	15.22	0.09	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,188.81820	1.18882	1,154.53980	1.15454	1,188.818	15.35	0.89	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	56.83180	0.05683	72.50650	0.07251	56.832	15.37	0.11	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	61.25590	0.06126	77.61710	0.07762	61.256	15.41	0.12	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,146.05590	1.14606	1,112.91710	1.11292	1,146.056	15.41	0.88	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	72.56680	0.07257	90.56480	0.09056	72.567	15.49	0.14	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	74.29990	0.07430	92.53520	0.09254	74.300	15.51	0.14	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	982.31470	0.98231	953.92750	0.95393	982.315	15.65	0.83	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	97.51470	0.09751	118.62750	0.11863	97.515	15.65	0.17	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	108.56440	0.10856	130.89060	0.13089	108.564	15.71	0.19	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	943.36440	0.94336	916.19060	0.91619	943.364	15.71	0.81	0.00	0	228,616.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	133.24700	0.13325	158.00510	0.15801	133.247	15.83	0.22	0.00	0	66,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	156.05230	0.15605	183.80120	0.18380	156.052	15.96	0.25	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	162.33150	0.16233	190.63570	0.19064	162.331	16.00	0.25	0.00	0	7,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	178.72740	0.17873	208.41190	0.20841	178.727	16.10	0.27	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	743.84360	0.74384	724.84560	0.72485	743.844	16.16	0.72	0.00	0	100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	192.56270	0.19256	223.33670	0.22334	192.563	16.18	0.28	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	196.12200	0.19612	227.16480	0.22716	196.122	16.20	0.29	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	730.92200	0.73092	712.46480	0.71246	730.922	16.20	0.71	0.00	0	3,264.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	233.93860	0.23394	267.61280	0.26761	233.939	16.40	0.32	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	639.15830	0.63916	624.60020	0.62460	639.158	16.50	0.66	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	275.78630	0.27579	311.95630	0.31196	275.786	16.60	0.36	0.00	0	58,250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	610.58630	0.61059	597.25630	0.59726	610.586	16.60	0.64	0.00	0	20,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	321.63120	0.32163	360.14050	0.36014	321.631	16.80	0.40	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	331.27320	0.33127	370.23020	0.37023	331.273	16.84	0.41	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	540.95290	0.54095	530.62970	0.53063	540.953	16.86	0.59	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	346.03140	0.34603	385.64260	0.38564	346.031	16.90	0.42	0.00	0	236,970.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	351.02750	0.35103	390.85570	0.39086	351.028	16.92	0.42	0.00	0	36,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	506.19680	0.50620	497.36690	0.49737	506.197	17.00	0.56	1,384,192.48	170	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	371.39680	0.37140	412.06690	0.41207	371.397	17.00	0.44	0.00	0	13,650.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	392.37850	0.39238	433.86070	0.43386	392.378	17.08	0.45	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	482.51760	0.48252	474.70010	0.47470	482.518	17.10	0.55	1,342,622.74	170	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	424.97210	0.42497	467.61730	0.46762	424.972	17.20	0.47	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	441.76840	0.44177	485.44610	0.48545	441.768	17.26	0.48	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	446.56840	0.44657	440.74610	0.44075	446.568	17.26	0.52	0.00	0	100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	453.14510	0.45315	497.50510	0.49751	453.145	17.30	0.49	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	437.94510	0.43795	432.80510	0.43281	437.945	17.30	0.51	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	476.98590	0.47699	522.02550	0.52203	476.986	17.40	0.50	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	417.83440	0.41783	413.53940	0.41354	417.834	17.43	0.49	0.00	0	100,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	402.37840	0.40238	398.71930	0.39872	402.378	17.53	0.48	0.00	0	11,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	380.20900	0.38021	377.44760	0.37745	380.209	17.69	0.46	0.00	0	1,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	545.40900	0.54541	592.14760	0.59215	545.409	17.69	0.54	0.00	0	15,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	551.83000	0.55183	598.70910	0.59871	551.830	17.72	0.54	0.00	0	3,388.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	611.06060	0.61106	659.13270	0.65913	611.061	17.96	0.57	0.00	0	3,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	345.86060	0.34586	344.43270	0.34443	345.861	17.96	0.43	0.00	0	84,900.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	342.59720	0.34260	341.29330	0.34129	342.597	17.98	0.42	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	339.36420	0.33936	338.18240	0.33818	339.364	18.01	0.42	0.00	0	5,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	323.64870	0.32365	323.04550	0.32305	323.649	18.14	0.40	0.00	0	5,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	658.84870	0.65885	707.74550	0.70775	658.849	18.14	0.60	0.00	0	3,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	314.56760	0.31457	314.29090	0.31429	314.568	18.22	0.40	971,309.81	170	70,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	708.05520	0.70806	757.69090	0.75769	708.055	18.33	0.62	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	715.19630	0.71520	764.93150	0.76493	715.196	18.35	0.62	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	299.99630	0.30000	300.23150	0.30023	299.996	18.35	0.38	0.00	0	127,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	751.30830	0.75131	801.51230	0.80151	751.308	18.48	0.63	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	286.10830	0.28611	286.81230	0.28681	286.108	18.48	0.37	0.00	0	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 14/12/2018	Foreign Exchange Future	14.84	Call	275.46810	0.27547	276.52050	0.27652	275.468	18.59	0.36	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	272.87190	0.27287	274.00810	0.27401	272.872	18.62	0.35	867,568.27	170	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	825.46260	0.82546	876.49420	0.87649	825.463	18.75	0.66	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	902.02430	0.90202	953.74100	0.95374	902.024	19.01	0.69	0.00	0	20,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	236.82430	0.23682	239.04100	0.23904	236.824	19.01	0.31	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	234.60460	0.23460	236.84890	0.23685	234.605	19.04	0.31	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	217.45730	0.21746	220.02940	0.22003	217.457	19.24	0.29	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	215.38800	0.21539	218.01620	0.21802	215.388	19.27	0.29	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	205.34180	0.20534	208.23610	0.20824	205.342	19.39	0.28	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,060.98330	1.06098	1,113.61670	1.11362	1,060.983	19.51	0.73	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,101.89060	1.10189	1,154.73570	1.15474	1,101.891	19.64	0.74	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,143.24030	1.14324	1,196.27760	1.19628	1,143.240	19.76	0.75	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	166.64150	0.16664	170.40710	0.17041	166.642	19.93	0.23	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	153.11890	0.15312	157.12220	0.15712	153.119	20.15	0.22	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	150.27630	0.15028	154.32550	0.15433	150.276	20.20	0.21	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,312.69260	1.31269	1,366.28290	1.36628	1,312.693	20.25	0.79	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	147.49260	0.14749	151.58290	0.15158	147.493	20.25	0.21	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	146.12170	0.14612	150.23160	0.15023	146.122	20.28	0.21	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	135.63720	0.13564	139.88500	0.13989	135.637	20.47	0.19	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	134.38590	0.13439	138.64770	0.13865	134.386	20.50	0.19	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	133.14540	0.13315	137.42250	0.13742	133.145	20.52	0.19	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	122.54160	0.12254	126.91970	0.12692	122.542	20.74	0.18	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	119.21780	0.11922	123.61950	0.12362	119.218	20.82	0.17	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,612.72130	1.61272	1,666.31870	1.66632	1,612.721	21.07	0.84	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	106.47020	0.10647	110.57790	0.11058	106.470	21.08	0.16	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	100.38240	0.10038	104.53700	0.10454	100.382	21.20	0.15	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	91.92620	0.09193	96.12300	0.09612	91.926	21.37	0.14	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	82.59440	0.08259	86.80480	0.08680	82.594	21.59	0.12	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	80.22780	0.08023	84.43480	0.08443	80.228	21.64	0.12	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	75.70800	0.07571	79.90070	0.07990	75.708	21.76	0.12	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	72.84480	0.07284	77.02370	0.07702	72.845	21.84	0.11	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	53.72730	0.05373	57.67750	0.05768	53.727	22.45	0.08	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	42.98390	0.04298	46.67850	0.04668	42.984	22.92	0.07	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	35.82890	0.03583	39.28530	0.03929	35.829	23.30	0.06	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.34600	14.34600	14.29670	14.29670		17.23	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	244.23730	0.24424	278.41440	0.27841	244.237	16.35	0.33	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	435.47930	0.43548	478.36610	0.47837	435.479	17.13	0.47	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	833.05790	0.83306	884.07590	0.88408	833.058	18.64	0.65	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,148.19340	1.14819	1,201.24820	1.20125	1,148.193	19.63	0.74	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.34790	14.34790	14.29860	14.29860		17.23	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	61.52400	0.06152	77.65010	0.07765	61.524	15.36	0.12	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	77.60150	0.07760	96.01440	0.09601	77.601	15.47	0.14	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	350.73590	0.35074	350.30970	0.35031	350.736	18.02	0.42	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	323.38030	0.32338	323.87730	0.32388	323.380	18.25	0.39	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 31/12/2018	Any day expiry			14.36660	14.36660	14.31760	14.31760	17.07	0.00	0.00	0	3,714.00
\$ / R	13.00	Put	On 31/12/2018	Any day expiry	44.29230	0.04429	56.92410	0.05692	44.292	15.09	0.09	0.00	0	500.00	
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	222.13570	0.22214	254.51240	0.25451	222.136	16.04	0.29	0.00	0	1,000.00	
\$ / R	14.22	Call	On 31/12/2018	Any day expiry	555.79490	0.55579	548.68200	0.54868	555.795	16.83	0.57	0.00	0	500.00	
\$ / R	14.25	Put	On 31/12/2018	Any day expiry	424.98060	0.42498	467.44030	0.46744	424.981	16.88	0.44	0.00	0	250.00	
\$ / R	14.96	Put	On 31/12/2018	Any day expiry	889.30110	0.88930	940.94660	0.94095	889.301	18.55	0.65	0.00	0	250.00	
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	58.44130	0.05844	62.58410	0.06258	58.441	22.73	0.08	0.00	0	500.00	
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	32.32460	0.03232	37.68950	0.03769	32.325	23.49	0.05	0.00	0	500.00	
\$ / R			On 02/01/2019	Any day expiry	14.37040	14.37040	14.32140	14.32140		17.07	0.00	0.00	0	55.00	
\$ / R			On 18/01/2019	Any day expiry	14.40000	14.40000	14.35110	14.35110		17.21	0.00	0.00	0	0.00	
\$ / R	12.66	Put	On 18/01/2019	Any day expiry	35.46380	0.03546	42.09770	0.04210	35.464	15.87	0.06	0.00	0	263.00	
\$ / R			On 30/01/2019	Any day expiry	14.42220	14.42220	14.37340	14.37340		17.17	0.00	0.00	0	55.00	
\$ / R			On 31/01/2019	Any day expiry	14.42400	14.42400	14.37530	14.37530		17.18	0.00	0.00	0	1,420.00	
\$ / R	13.00	Put	On 31/01/2019	Any day expiry	68.34800	0.06835	83.07980	0.08308	68.348	15.10	0.11	0.00	0	500.00	
\$ / R	14.25	Put	On 31/01/2019	Any day expiry	475.68930	0.47569	517.02330	0.51702	475.689	16.89	0.43	0.00	0	250.00	
\$ / R	14.38	Call	On 31/01/2019	Any day expiry	591.32970	0.59133	586.28780	0.58629	591.330	17.14	0.53	0.00	0	500.00	
\$ / R	15.13	Call	On 31/01/2019	Any day expiry	347.32660	0.34733	349.91150	0.34991	347.327	18.77	0.35	0.00	0	250.00	
\$ / R			On 13/02/2019	Any day expiry	14.44810	14.44810	14.39950	14.39950		17.26	0.00	0.00	0	70.00	
\$ / R			On 28/02/2019	Any day expiry	14.47580	14.47580	14.42730	14.42730		17.33	0.00	0.00	0	5,787.00	
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	92.25550	0.09226	105.93350	0.10593	92.255	15.26	0.13	0.00	0	500.00	
\$ / R	14.25	Put	On 28/02/2019	Any day expiry	512.64270	0.51264	553.54170	0.55354	512.643	16.86	0.42	0.00	0	250.00	
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	621.90760	0.62191	618.38970	0.61839	621.908	17.37	0.51	0.00	0	500.00	
\$ / R	15.27	Call	On 28/02/2019	Any day expiry	389.62900	0.38963	392.14910	0.39215	389.629	18.89	0.35	0.00	0	250.00	
\$ / R			On 18/03/2019	Foreign Exchange Future	14.50910	14.50910	14.46080	14.46080		17.29	0.00	6,775,749.70	467	39,230.00	
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	4.07330	0.00407	4.57310	0.00457	4.073	20.51	0.01	0.00	0	1,000.00	
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	15.30030	0.01530	17.57390	0.01757	15.300	16.30	0.02	0.00	0	1,000.00	
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	49.93700	0.04994	57.35850	0.05736	49.937	15.69	0.07	0.00	0	721.00	
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future	52.99810	0.05300	60.84570	0.06085	52.998	15.66	0.07	0.00	0	720.00	
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future	92.07330	0.09207	104.99900	0.10500	92.073	15.34	0.12	0.00	0	16,000.00	
\$ / R	12.92	Put	On 18/03/2019	Foreign Exchange Future	94.59190	0.09459	107.82520	0.10783	94.592	15.32	0.12	0.00	0	139,342.00	
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future	105.24470	0.10524	119.74750	0.11975	105.245	15.26	0.13	0.00	0	14,028.00	
\$ / R	13.05	Put	On 18/03/2019	Foreign Exchange Future	112.38630	0.11239	129.73970	0.12974	112.386	15.22	0.14	0.00	0	1,155.00	
\$ / R	13.12	Put	On 18/03/2019	Foreign Exchange Future	126.10120	0.12610	144.72830	0.14473	126.101	15.29	0.15	0.00	0	138,000.00	
\$ / R	13.15	Put	On 18/03/2019	Foreign Exchange Future	132.32420	0.13232	151.50120	0.15150	132.324	15.32	0.16	0.00	0	10,125.00	
\$ / R	13.25	Put	On 18/03/2019	Foreign Exchange Future	154.59980	0.15460	175.64230	0.17564	154.600	15.43	0.18	0.00	0	224,707.00	
\$ / R	13.36	Put	On 18/03/2019	Foreign Exchange Future	181.92500	0.18192	205.04320	0.20504	181.925	15.55	0.20	0.00	0	134,750.00	
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	209.41510	0.20942	234.43420	0.23443	209.415	15.65	0.22	0.00	0	20,000.00	
\$ / R	13.50	Put	On 18/03/2019	Foreign Exchange Future	221.13680	0.22114	246.91320	0.24691	221.137	15.69	0.23	0.00	0	50.00	
\$ / R	13.55	Put	On 18/03/2019	Foreign Exchange Future	236.37530	0.23638	263.10050	0.26310	236.375	15.75	0.24	0.00	0	10,000.00	
\$ / R	13.60	Put	On 18/03/2019	Foreign Exchange Future	252.27420	0.25227	279.94070	0.27994	252.274	15.80	0.26	3,704,750.00	1,000	4,000.00	
\$ / R	13.68	Put	On 18/03/2019	Foreign Exchange Future	279.10040	0.27910	308.26050	0.30826	279.100	15.88	0.27	0.00	0	14,200.00	
\$ / R	13.70	Put	On 18/03/2019	Foreign Exchange Future	286.07590	0.28608	315.60540	0.31561	286.076	15.91	0.28	0.00	0	2,500.00	
\$ / R	13.72	Put	On 18/03/2019	Foreign Exchange Future	293.15910	0.29316	323.05660	0.32306	293.159	15.93	0.28	0.00	0	10,000.00	
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future	303.98270	0.30398	334.43090	0.33443	303.983	15.96	0.29	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	318.79670	0.31880	351.03350	0.35103	318.797	16.00	0.30	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	347.38080	0.34738	381.20740	0.38121	347.381	16.12	0.32	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	364.49020	0.36449	399.06250	0.39906	364.490	16.19	0.33	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	409.26290	0.40926	445.64530	0.44565	409.263	16.38	0.35	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	427.96230	0.42796	465.04440	0.46504	427.962	16.45	0.36	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	549.33850	0.54934	590.31690	0.59032	549.338	16.89	0.42	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	769.24580	0.76925	762.22210	0.76222	769.246	16.92	0.57	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	587.61300	0.58761	629.62300	0.62962	587.613	17.01	0.44	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	638.64770	0.63865	681.91490	0.68191	638.648	17.18	0.46	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	691.06850	0.69107	686.63940	0.68664	691.069	17.25	0.53	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	682.87600	0.68288	678.74890	0.67875	682.876	17.29	0.53	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	673.77600	0.67378	717.94890	0.71795	673.776	17.29	0.47	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	691.77830	0.69178	736.29110	0.73629	691.778	17.35	0.48	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	709.99350	0.70999	754.83340	0.75483	709.994	17.40	0.49	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	765.88880	0.76589	811.66700	0.81167	765.889	17.58	0.51	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	823.60170	0.82360	870.23860	0.87024	823.602	17.75	0.53	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	876.36180	0.87636	923.70740	0.92371	876.362	17.90	0.55	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	883.05130	0.88305	930.48160	0.93048	883.051	17.92	0.55	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	889.76130	0.88976	937.27540	0.93728	889.761	17.94	0.55	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	520.94470	0.52094	521.09070	0.52109	520.945	18.17	0.43	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,028.11130	1.02811	1,077.11570	1.07712	1,028.111	18.33	0.59	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,085.55150	1.08555	1,135.06210	1.13506	1,085.551	18.48	0.61	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,092.81150	1.09281	1,142.38300	1.14238	1,092.811	18.50	0.61	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	461.12460	0.46112	462.68190	0.46268	461.125	18.57	0.39	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,136.73370	1.13673	1,186.75770	1.18676	1,136.734	18.61	0.62	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,144.11350	1.14411	1,194.21600	1.19422	1,144.114	18.63	0.62	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,234.09990	1.23410	1,284.96570	1.28497	1,234.100	18.87	0.64	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	393.31540	0.39332	396.49270	0.39649	393.315	19.12	0.34	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	391.12010	0.39112	394.33710	0.39434	391.120	19.14	0.34	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	382.47670	0.38248	385.86100	0.38586	382.477	19.22	0.33	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	374.05520	0.37406	377.59810	0.37760	374.055	19.30	0.32	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	350.07000	0.35007	354.02930	0.35403	350.070	19.54	0.31	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	322.60570	0.32261	326.99740	0.32700	322.606	19.84	0.28	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	309.01710	0.30902	313.60130	0.31360	309.017	19.99	0.27	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	290.73500	0.29073	294.79500	0.29480	290.735	20.19	0.26	9,350,876.60	2,500	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	269.74700	0.26975	274.01800	0.27402	269.747	20.39	0.24	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	244.80260	0.24480	249.27210	0.24927	244.803	20.65	0.22	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	233.96920	0.23397	238.50660	0.23851	233.969	20.77	0.21	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	209.18900	0.20919	213.83290	0.21383	209.189	21.08	0.19	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	206.87930	0.20688	211.53030	0.21153	206.879	21.11	0.19	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	169.98370	0.16998	174.64210	0.17464	169.984	21.66	0.16	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	169.07250	0.16907	173.73020	0.17373	169.073	21.67	0.16	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	164.61120	0.16461	169.25400	0.16925	164.611	21.75	0.16	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	159.44070	0.15944	164.06420	0.16406	159.441	21.84	0.15	0.00	0	7,028.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	158.59590	0.15860	163.21740	0.16322	158.596	21.85	0.15	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	157.75870	0.15776	162.37570	0.16238	157.759	21.87	0.15	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	147.33420	0.14733	151.89710	0.15190	147.334	22.07	0.14	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	142.06240	0.14206	146.59130	0.14659	142.062	22.18	0.14	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	129.77600	0.12978	135.03960	0.13504	129.776	22.56	0.13	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	108.28710	0.10829	113.32020	0.11332	108.287	23.71	0.10	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	95.14210	0.09514	99.96170	0.09996	95.142	24.63	0.09	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.52580	14.52580	14.47750	14.47750		17.37	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	419.46980	0.41947	455.35780	0.45536	419.470	16.38	0.35	0.00	0	50,000.00
\$ / R	On 29/03/2019	Any day expiry			14.52950	14.52950	14.48120	14.48120		17.38	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	115.23610	0.11524	130.48130	0.13048	115.236	15.36	0.14	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	546.12450	0.54612	586.24600	0.58625	546.124	16.84	0.41	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	649.54360	0.64954	647.02580	0.64703	649.544	17.60	0.49	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	425.28600	0.42529	428.10250	0.42810	425.286	19.04	0.35	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.53690	14.53690	14.48870	14.48870		17.36	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.58850	14.58850	14.54000	14.54000		17.43	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	136.67340	0.13667	152.94370	0.15294	136.673	15.34	0.15	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,357.23610	1.35724	1,334.44610	1.33445	1,357.236	15.74	0.76	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	577.82890	0.57783	617.55120	0.61755	577.829	16.81	0.40	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	676.47120	0.67647	674.61800	0.67462	676.471	17.85	0.48	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	461.06230	0.46106	463.97220	0.46397	461.062	19.22	0.35	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.64560	14.64560	14.59680	14.59680		17.49	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	156.28110	0.15628	172.48950	0.17249	156.281	15.34	0.15	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	605.71890	0.60572	644.98330	0.64498	605.719	16.80	0.39	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	700.35440	0.70035	698.71660	0.69872	700.354	18.09	0.46	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	492.54480	0.49254	495.29260	0.49529	492.545	19.41	0.35	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.65120	14.65120	14.60230	14.60230		17.47	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.67140	14.67140	14.62250	14.62250		17.48	0.00	5,868,560.00	400	19,040.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	8.67590	0.00868	9.51920	0.00952	8.676	17.15	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	53.80410	0.05380	58.45780	0.05846	53.804	14.64	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	115.93320	0.11593	127.40810	0.12741	115.933	15.09	0.12	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	160.12860	0.16013	176.16000	0.17616	160.129	15.31	0.15	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	164.44930	0.16445	180.91200	0.18091	164.449	15.33	0.16	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	222.67940	0.22268	244.03710	0.24404	222.679	15.56	0.20	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	419.06430	0.41906	450.14340	0.45014	419.064	16.14	0.31	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	439.25640	0.43926	472.08670	0.47209	439.256	16.19	0.32	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,175.29760	1.17530	1,161.42840	1.16143	1,175.298	16.34	0.66	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	961.64470	0.96164	953.97790	0.95398	961.645	17.09	0.58	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	894.24200	0.89424	888.53520	0.88854	894.242	17.36	0.55	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	832.82890	0.83283	876.42820	0.87643	832.829	17.45	0.46	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	801.80070	0.80180	798.17730	0.79818	801.801	17.76	0.50	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	579.70060	0.57970	581.08320	0.58108	579.701	18.95	0.39	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	562.59450	0.56259	564.30760	0.56431	562.594	19.07	0.38	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	521.35190	0.52135	523.82230	0.52382	521.352	19.37	0.35	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	495.92060	0.49592	498.83020	0.49883	495.921	19.57	0.34	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	479.82890	0.47983	483.00080	0.48300	479.829	19.71	0.33	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	225.76100	0.22576	233.29290	0.23329	225.761	22.67	0.17	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.68250	14.68250	14.63350	14.63350		17.55	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	891.92940	0.89193	936.23770	0.93624	891.929	17.59	0.48	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	298.94440	0.29894	303.49760	0.30350	298.944	21.37	0.21	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.69720	14.69720	14.64810	14.64810		17.56	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	171.08900	0.17109	188.87920	0.18888	171.089	15.28	0.16	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	628.59660	0.62860	667.40080	0.66740	628.597	16.79	0.39	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	719.34030	0.71934	717.96410	0.71796	719.340	18.30	0.45	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	517.97090	0.51797	520.48100	0.52048	517.971	19.59	0.34	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.70280	14.70280	14.65360	14.65360		17.54	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.70650	14.70650	14.65730	14.65730		17.55	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	298.46600	0.29847	323.31080	0.32331	298.466	15.79	0.24	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	435.56230	0.43556	438.70820	0.43871	435.562	20.26	0.29	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.75860	14.75860	14.70920	14.70920		17.60	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	185.60380	0.18560	204.11370	0.20411	185.604	15.17	0.16	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	652.28140	0.65228	690.60380	0.69060	652.281	16.77	0.38	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	746.16600	0.74617	744.91470	0.74491	746.166	18.49	0.44	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	549.81910	0.54982	552.33100	0.55233	549.819	19.73	0.34	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.76040	14.76040	14.71100	14.71100		17.60	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.78270	14.78270	14.73320	14.73320		17.66	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	786.03670	0.78604	826.90440	0.82690	786.037	17.13	0.42	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	534.01190	0.53401	536.36960	0.53637	534.012	19.98	0.33	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			14.81440	14.81440	14.76470	14.76470		17.65	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	198.01730	0.19802	215.54010	0.21554	198.017	15.08	0.16	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	672.23790	0.67224	709.97680	0.70998	672.238	16.76	0.37	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	762.24440	0.76224	761.63290	0.76163	762.244	18.69	0.43	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	571.80950	0.57181	573.82540	0.57383	571.809	19.89	0.34	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.82000	14.82000	14.77030	14.77030		17.63	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.82550	14.82550	14.77580	14.77580		17.71	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	276.31710	0.27632	282.47010	0.28247	276.317	23.90	0.17	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.84600	14.84600	14.79620	14.79620		17.69	0.00	11,134,500.00	750	20,642.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	14.89110	0.01489	15.99790	0.01600	14.891	16.11	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	85.94330	0.08594	97.19440	0.09719	85.943	13.69	0.09	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	522.59610	0.52260	553.82240	0.55382	522.596	16.32	0.31	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	548.04910	0.54805	580.18990	0.58019	548.049	16.38	0.32	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	601.00980	0.60101	636.34460	0.63634	601.010	16.49	0.34	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	625.34150	0.62534	661.70270	0.66170	625.342	16.56	0.35	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	660.74400	0.66074	698.01620	0.69802	660.744	16.67	0.36	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	723.66490	0.72366	762.43600	0.76244	723.665	16.86	0.38	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	946.52340	0.94652	989.72940	0.98973	946.523	17.48	0.45	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,374.76180	1.37476	1,422.52130	1.42252	1,374.762	18.44	0.54	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	790.63880	0.79064	789.58800	0.78959	790.639	18.68	0.44	0.00	0	30,000.00

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 16/09/2019	Foreign Exchange Future	15.56	Put	1,501.80640	1.50181	1,550.62800	1.55063	1,501.806	18.69	0.57	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	706.51260	0.70651	707.06900	0.70707	706.513	19.14	0.40	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	447.44150	0.44744	451.22520	0.45123	447.442	20.95	0.27	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	393.36040	0.39336	397.70680	0.39771	393.360	21.47	0.24	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	370.19400	0.37019	375.92640	0.37593	370.194	21.76	0.22	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	363.28760	0.36329	369.07460	0.36907	363.288	21.90	0.22	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	335.05620	0.33506	341.03450	0.34103	335.056	22.55	0.20	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	322.51770	0.32252	328.55940	0.32856	322.518	22.87	0.19	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	312.16240	0.31216	318.24730	0.31825	312.162	23.16	0.19	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	309.67950	0.30968	315.77840	0.31578	309.680	23.23	0.19	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	273.47250	0.27347	276.42900	0.27643	273.473	24.36	0.16	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.87210	14.87210	14.82210	14.82210		17.68	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	206.57330	0.20657	226.75000	0.22675	206.573	14.92	0.16	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	689.85980	0.68986	727.42660	0.72743	689.860	16.73	0.37	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	785.13580	0.78514	784.44340	0.78444	785.136	18.83	0.43	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	597.12890	0.59713	598.97140	0.59897	597.129	19.98	0.34	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.87580	14.87580	14.82580	14.82580		17.75	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.93370	14.93370	14.88360	14.88360		17.87	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	210.60830	0.21061	231.27050	0.23127	210.608	14.69	0.16	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	709.11800	0.70912	746.80880	0.74681	709.118	16.78	0.36	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	808.18870	0.80819	808.27410	0.80827	808.189	19.12	0.42	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	624.23870	0.62424	626.40590	0.62641	624.239	20.23	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.99180	14.99180	14.94130	14.94130		17.98	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	222.45070	0.22245	243.93190	0.24393	222.451	14.72	0.16	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	725.60050	0.72560	763.76260	0.76376	725.601	16.81	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	833.76940	0.83377	833.78100	0.83378	833.769	19.34	0.41	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	651.77530	0.65178	654.01340	0.65401	651.775	20.42	0.33	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.99780	14.99780	14.94730	14.94730		17.97	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.01980	15.01980	14.96920	14.96920		17.99	0.00	45,059,400.00	3,000	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	32.62340	0.03262	35.24770	0.03525	32.623	12.48	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	474.73510	0.47474	503.01900	0.50302	474.735	16.19	0.27	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	591.57430	0.59157	594.74600	0.59475	591.574	21.02	0.30	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	334.31790	0.33432	336.79800	0.33680	334.318	24.40	0.17	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.05590	15.05590	15.00500	15.00500		18.06	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	237.38790	0.23739	259.32870	0.25933	237.388	14.80	0.17	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	742.79280	0.74279	779.82400	0.77982	742.793	16.85	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	859.16300	0.85916	859.29460	0.85929	859.163	19.54	0.41	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	681.79960	0.68180	683.99670	0.68400	681.800	20.59	0.34	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.05990	15.05990	15.00900	15.00900		18.07	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.11790	15.11790	15.06670	15.06670		18.14	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.18000	15.18000	15.12840	15.12840		18.26	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.20800	15.20800	15.15630	15.15630		18.25	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.24210	15.24210	15.19020	15.19020		18.32	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.29610	15.29610	15.24390	15.24390		18.36	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 02/06/2020	Any day expiry		15.36420	15.36420		15.31160	15.31160		18.40	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.38420	15.38420		15.33150	15.33150		18.45	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		15.47630	15.47630		15.42310	15.42310		18.48	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.57250	15.57250		15.51870	15.51870		18.54	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		14.33480	14.33480		14.28530	14.28530		17.30	0.00	243,691.60	17	330.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.50910	14.50910		14.46080	14.46080		17.29	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.67140	14.67140		14.62250	14.62250		17.48	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		14.84600	14.84600		14.79620	14.79620			0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		15.01980	15.01980		14.96920	14.96920			0.00	0.00	0	0.00
£ / R	On 15/10/2018	Any day expiry		18.56710	18.56710		18.48270	18.48270		15.69	0.00	889,617.60	48	48.00
£ / R	On 14/12/2018	Foreign Exchange Future		18.76900	18.76900		18.68590	18.68590		16.45	0.00	9,384,500.00	500	440,556.00
£ / R	On 18/03/2019	Foreign Exchange Future		19.08920	19.08920		19.00790	19.00790		16.54	0.00	9,544,600.00	500	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	380.74680	0.38075	418.71400	0.41871	380.747	16.19	0.28	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	528.35610	0.52836	520.23190	0.52023	528.356	17.26	0.37	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	245.66040	0.24566	246.15970	0.24616	245.660	18.57	0.20	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.38900	19.38900		19.30710	19.30710		17.11	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.71760	19.71760		19.63370	19.63370		17.48	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future		20.04070	20.04070		19.96000	19.96000		17.94	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future		20.39160	20.39160		20.31000	20.31000		18.26	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.12650	0.12650		0.12649	0.12649		23.40	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.12908	0.12908		0.12908	0.12908		22.66	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13150	0.13150		0.13151	0.13151		22.27	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry		16.48580	16.48580		16.46760	16.46760		14.67	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future		16.70130	16.70130		16.68460	16.68460		15.95	0.00	120,950,814.60	7,242	110,110.00
€ / R	On 18/03/2019	Foreign Exchange Future		17.04740	17.04740		17.03300	17.03300		16.09	0.00	85,237.00	5	36,646.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	154.60590	0.15461	170.92180	0.17092	154.606	14.30	0.17	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,307.02020	1.30702	1,312.68500	1.31268	1,307.020	14.64	0.75	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	919.42360	0.91942	945.23290	0.94523	919.424	16.56	0.54	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	191.77870	0.19178	198.91250	0.19891	191.779	20.11	0.17	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future		17.37590	17.37590		17.36120	17.36120		16.29	0.00	86,879.50	5	5,256.00
€ / R	On 14/08/2019	Any day expiry		17.61040	17.61040		17.59480	17.59480		16.45	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	338.95440	0.33895	355.05840	0.35506	338.954	14.76	0.23	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	406.58970	0.40659	424.28140	0.42428	406.590	14.90	0.26	0.00	0	20,000.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	734.16800	0.73417	756.62880	0.75663	734.168	15.65	0.38	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	540.58570	0.54059	549.59380	0.54959	540.586	19.05	0.30	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		17.73830	17.73830		17.72280	17.72280		16.52	0.00	0.00	0	6,834.00
€ / R	On 13/12/2019	Foreign Exchange Future		18.03740	18.03740		18.01890	18.01890			0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future		18.47230	18.47230		18.46000	18.46000		16.93	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.03000	98.03000		97.98000	97.98000			0.00	0.00	0	51.00

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
AL37	On 01/11/2018	Index Future	591.86600		591.86600		592.23100	592.23100			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	603.25200		603.25200		603.62700	603.62700			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	613.27100		613.27100		613.65500	613.65500			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	683.79500		683.79500		685.37100	685.37100			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	696.95000		696.95000		698.56000	698.56000			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	708.52400		708.52400		710.16500	710.16500			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	617.95100		617.95100		620.00200	620.00200			0.00	0.00	0	864.00
ALBI	On 07/02/2019	Index Future	629.83900		629.83900		631.93300	631.93300			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future	640.29900		640.29900		642.43100	642.43100			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.35210		10.35210		10.33580	10.33580		13.46	0.00	0.00	0	36,596.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.49090		10.49090		10.47580	10.47580		13.46	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.62520		10.62520		10.60960	10.60960		13.85	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.77230		10.77230		10.76000	10.76000		14.05	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.92020		10.92020		10.90000	10.90000		14.53	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	11.08050		11.08050		11.06000	11.06000		14.92	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.19920		11.19920		11.06950	11.06950		14.32	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.35490		11.35490		11.22490	11.22490		14.34	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	11.49700		11.49700		11.36800	11.36800		14.98	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.51260		11.51260		11.39000	11.39000		15.21	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.66380		11.66380		11.54000	11.54000		15.52	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.81600		11.81600		11.69000	11.69000		15.70	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	659.49340		659.49340		644.44720	644.44720			0.00	0.00	0	25,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.67570		14.67570		14.72470	14.72470		16.37	0.00	0.00	0	1,648.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.99720		14.99720		15.04780	15.04780		16.67	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.29970		15.29970		15.35210	15.35210		17.08	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.63450		15.63450		15.69000	15.69000		17.40	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.90520		15.90520		15.96000	15.96000		17.49	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	16.57400		16.57400		16.63000	16.63000		17.89	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.07450		2.07450		2.07010	2.07010		15.01	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.09340		2.09340		2.08930	2.08930		15.36	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.11220		2.11220		2.10820	2.10820		15.47	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	145.85680		145.85680		155.97620	155.97620			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.25900		2.25900		2.25710	2.25710		15.17	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.30720		2.30720		2.30570	2.30570		15.19	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
DKK / R	On 14/06/2019	Foreign Exchange Future		2.35350	2.35350		2.35160	2.35160		15.76	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.39600	2.39600		2.39000	2.39000		16.19	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.53910	2.53910		2.54000	2.54000		17.19	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.61060	2.61060		2.61000	2.61000		17.38	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		11.10446	75.11433		11.04497	75.45937			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.24200	76.55923		11.18003	76.91148			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.35904	74.04098		11.29488	74.39959			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		11.34829	77.05657		11.29891	77.37988			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.47871	78.53872		11.42729	78.86886			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.59520	75.58267		11.54190	75.91884			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 01/11/2018	GOVI		612.36700	612.36700		614.62000	614.62000			0.00	18,371,010.00	3	462.00
GOVI	On 07/02/2019	GOVI		624.14800	624.14800		626.44700	626.44700			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		634.51400	634.51400		636.85400	636.85400			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.83360	1.83360		1.82750	1.82750		17.52	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.85820	1.85820		1.85230	1.85230		17.22	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.88120	1.88120		1.87520	1.87520		17.68	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.20301	132.20301		132.23117	132.23117			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.36227	133.36227		133.39102	133.39102			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.59864	135.59864		135.62969	135.62969			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		100.45440	100.45440		99.76083	99.76083			0.00	0.00	0	2,938.00
I2029	On 07/02/2019	Bond Future		102.40999	102.40999		101.70295	101.70295			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		103.05486	103.05486		102.33737	102.33737			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
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	102.52346		102.52346		102.10734	102.10734			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future	104.51938		104.51938		104.09518	104.09518			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.12746		105.12746		104.69760	104.69760			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	122.46033		122.46033		122.41431	122.41431			0.00	0.00	0	9,904.00
I2038	On 07/02/2019	Bond Future	123.25320		123.25320		123.20626	123.20626			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	125.31989		125.31989		125.27402	125.27402			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	116.20033		116.20033		116.15650	116.15650			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future	118.46246		118.46246		118.41792	118.41792			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	118.76384		118.76384		118.72001	118.72001			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	121.86878		121.86878		121.82286	121.82286			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future	122.46990		122.46990		122.42304	122.42304			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	124.52340		124.52340		124.47759	124.47759			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	252.75200		252.75200		252.69300	252.69300			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future	257.67300		257.67300		257.61300	257.61300			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	261.99500		261.99500		261.93600	261.93600			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 14/12/2018	Foreign Exchange Future	0.14080		0.14080		0.13990	0.13990			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.14060		0.14060		0.13980	0.13980			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14010		0.14010		0.13960	0.13960			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.76950		1.76950		1.76630	1.76630		13.87	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.79850		1.79850		1.79550	1.79550		14.19	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.82590		1.82590		1.82280	1.82280		15.27	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.48460		9.48460		9.47510	9.47510		14.34	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.60930		9.60930		9.60000	9.60000		14.29	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.73060		9.73060		9.72080	9.72080		14.73	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	9.86520		9.86520		9.85000	9.85000		14.97	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.36770		10.36770		10.35000	10.35000		15.86	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.53140		10.53140		10.52000	10.52000		16.16	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
PULA / R	On 14/12/2018	Foreign Exchange Future			1.34550		1.34550		1.34160	1.34160			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.35610		1.35610		1.35190	1.35190			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36650		1.36650		1.36200	1.36200			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.30930		1.30930		1.30810	1.30810			0.00	0.00	0	500.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.16510		1.16510		1.16800	1.16800			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.17490		1.17490		1.17790	1.17790			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.18430		1.18430		1.18730	1.18730			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.05956		112.09569		9.01972	112.33368		7.08	0.00	539,180,268.90	4,810	65,401.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.57000		0.00057		1.43000	0.00143	0.570	6.53	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	44.47000		0.04447		70.89000	0.07089	44.470	6.64	0.05	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,474.25000		1.47425		1,363.75000	1.36375	1,474.250	7.01	0.66	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	716.25000		0.71625		664.48000	0.66448	716.250	7.20	0.42	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.15084		108.94718		9.10881	109.19063		7.33	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	294.38000		0.29438		340.47000	0.34047	294.380	6.80	0.13	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	517.41000		0.51741		585.40000	0.58540	517.410	6.98	0.21	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	968.31000		0.96831		1,069.69000	1.06969	968.310	7.19	0.33	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,065.92000		2.06592		1,965.01000	1.96501	2,065.920	7.40	0.52	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,302.09000		2.30209		2,464.05000	2.46405	2,302.090	7.53	0.57	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	624.46000		0.62446		593.42000	0.59342	624.460	8.26	0.20	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	605.44000		0.60544		575.44000	0.57544	605.440	8.28	0.20	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.23310		110.75595		9.18905	111.00420		7.37	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			300.61573		300.61573		300.36984	300.36984			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.12077		299.12077		298.86717	298.86717			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.13654		304.13654		303.88278	303.88278			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			233.96765		233.96765		234.15342	234.15342			0.00	221,099,429.25	945	10,129.00
R202	On 07/02/2019	Bond Future			234.61993		234.61993		234.80779	234.80779			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			238.55411		238.55411		238.74857	238.74857			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			8.42114		99.02908		8.40150	99.09797		4.01	0.00	0.00	0	38,201.00
R2023	On 07/02/2019	Bond Future			8.52108		100.93400		8.49963	101.00500		3.95	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.60473		98.68260		8.58156	98.75545		4.24	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

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
R2030	On 01/11/2018	Bond Future			9.46724		92.09204		9.42243	92.37757		9.65	0.00	0.00	0	54,822.00
R2030	On 07/02/2019	Bond Future			9.55153		89.85404		9.50479	90.14582		10.06	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	589.59000		0.58959		672.11000	0.67211	589.590	9.32	0.21	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,316.00000		2.31600		2,499.85000	2.49985	2,316.000	10.16	0.53	0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future			9.62889		91.34569		9.58041	91.64295		10.22	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			9.66821		90.29403		9.62852	90.56712		10.86	0.00	0.00	0	40,694.00
R2032	On 07/02/2019	Bond Future			9.75499		92.03097		9.71370	92.30996		10.87	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.83042		89.40374		9.78767	89.68807		11.59	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			9.81369		94.05662		9.75379	94.51347		11.54	0.00	752,452.96	8	73,872.00
R2035	On 07/02/2019	Bond Future			9.90186		95.86594		9.83965	96.33234		11.57	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			9.97396		92.96024		9.90976	93.43497		12.38	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/11/2018	Bond Future			9.90180		90.51130		9.83682	91.00767		12.11	0.00	0.00	0	52,674.00
R2037	On 07/02/2019	Bond Future			9.98414		87.99229		9.91678	88.49895		12.73	0.00	0.00	0	1,188.00
R2037	On 02/05/2019	Bond Future			10.05839		89.45298		9.98891	89.96870		13.01	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future			9.98172		93.77745		9.92686	94.22607		12.50	0.00	0.00	0	27,962.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.01000		0.00001		0.06000	0.00006	0.010	11.21	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	8.54000		0.00854		18.47000	0.01847	8.540	11.21	0.01	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	19.04000		0.01904		37.64000	0.03764	19.040	11.20	0.02	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	721.77000		0.72177		943.43000	0.94343	721.770	12.20	0.33	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,437.35000		1.43735		1,747.95000	1.74795	1,437.350	12.50	0.52	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.06371		91.07074		10.00685	91.52874		13.18	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.13745		92.58254		10.07881	93.04880		13.48	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			10.01587		90.73809		9.95594	91.23439		13.12	0.00	0.00	0	37,925.00
R2044	On 07/02/2019	Bond Future			10.09518		88.09813		10.03312	88.60470		13.84	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.16634		89.56061		10.10239	90.07619		14.16	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/11/2018	Bond Future			9.99632		89.84121		9.94651	90.26421		13.57	0.00	0.00	0	101,273.00

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
R2048	On 07/02/2019	Bond Future		10.07689	91.56945		10.02529	92.00122		13.64	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		10.14251	88.65571		10.08936	89.09531		14.66	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		7.48164	101.97103		7.57923	101.86193		0.68	0.00	0.00	0	18,869.00
R207	On 07/02/2019	Bond Future		7.55210	100.28757		7.67841	100.17718		0.63	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		7.66556	101.95256		7.83451	101.84101		0.60	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/11/2018	Bond Future		7.88785	98.23271		7.91462	98.17611		1.85	0.00	0.00	0	29,067.00
R208	On 07/02/2019	Bond Future		7.98161	100.12229		8.01164	100.06539		1.91	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		8.07294	98.38501		8.10651	98.32784		2.00	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		9.77485	71.41656		9.71492	71.80383		13.01	0.00	9,426,985.92	132	124,848.00
R209	On 01/11/2018	Bond Future	8.89	Call	7.55000	0.00755	16.65000	0.01665	7.550	11.76	0.01	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	16.42000	0.01642	33.12000	0.03312	16.420	11.76	0.02	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,348.03000	2.34803	2,101.19000	2.10119	2,348.030	12.57	0.77	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	691.64000	0.69164	899.46000	0.89946	691.640	12.85	0.38	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	948.79000	0.94879	835.29000	0.83529	948.790	13.13	0.45	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	570.54000	0.57054	502.82000	0.50282	570.540	13.39	0.31	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	533.23000	0.53323	470.20000	0.47020	533.230	13.42	0.30	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future		9.85083	72.79032		9.78884	73.18564		13.08	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	421.44000	0.42144	504.71000	0.50471	421.440	11.83	0.16	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,375.04000	1.37504	1,553.25000	1.55325	1,375.040	12.80	0.37	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,422.29000	1.42229	1,316.93000	1.31693	1,422.290	13.81	0.34	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		9.91635	70.85099		9.85253	71.25337		13.97	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		185.57622	185.57622		185.50689	185.50689			0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future		189.18897	189.18897		189.11847	189.11847			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future		189.80675	189.80675		189.73756	189.73756			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
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	155.37125	155.37125		155.31426	155.31426			0.00	0.00	0	3,476.00
R212		On 07/02/2019	Bond Future	156.24081	156.24081		156.18283	156.18283			0.00	0.00	0	0.00
R212		On 02/05/2019	Bond Future	158.86072	158.86072		158.80392	158.80392			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	9.57310	82.89542		9.52834	83.17466		10.59	0.00	0.00	0	32,893.00
R213		On 07/02/2019	Bond Future	9.65958	84.48999		9.61300	84.77526		10.60	0.00	0.00	0	112.00
R213		On 02/05/2019	Bond Future	9.73040	82.34566		9.68224	82.63619		11.25	0.00	0.00	0	0.00
R213		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214		On 01/11/2018	Bond Future	9.96092	70.40999		9.91113	70.74229		13.95	0.00	1,267,379.82	18	28,473.00
R214		On 07/02/2019	Bond Future	10.04019	71.76441		9.98867	72.10366		14.01	0.00	0.00	0	0.00
R214		On 02/05/2019	Bond Future	10.10474	69.66210		10.05173	70.00748		14.99	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	10.47000	10.47000		10.47170	10.47170		14.76	0.00	0.00	0	0.00
SGD / R		On 18/03/2019	Foreign Exchange Future	10.62230	10.62230		10.62480	10.62480		14.82	0.00	0.00	0	0.00
SGD / R		On 14/06/2019	Foreign Exchange Future	10.76670	10.76670		10.76870	10.76870		15.12	0.00	0.00	0	0.00
TRY / R		On 14/12/2018	Foreign Exchange Future	2.30190	2.30190		2.26740	2.26740		22.93	0.00	0.00	0	12,000.00
TRY / R		On 18/03/2019	Foreign Exchange Future	2.19590	2.19590		2.16570	2.16570		23.06	0.00	0.00	0	0.00
TRY / R		On 14/06/2019	Foreign Exchange Future	2.10040	2.10040		2.07160	2.07160		23.12	0.00	0.00	0	0.00
ZMW / R		On 14/12/2018	Foreign Exchange Future	1.09030	1.09030		1.09500	1.09500			0.00	0.00	0	0.00
ZMW / R		On 18/03/2019	Foreign Exchange Future	1.05470	1.05470		1.04780	1.04780			0.00	0.00	0	0.00
ZMW / R		On 14/06/2019	Foreign Exchange Future	1.00280	1.00280		1.00490	1.00490			0.00	0.00	0	0.00
Total for Derivatives :												1,778,638,617.95	97,115	11 445 257.00
Grand Total:												1,778,638,617.95	97,115	11 445 257.00