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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/10/2018

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	14.35650	14.35650	14.20210	14.20210			19.33	0.00	790,350.00	55	0.00	
\$ / R	On 03/10/2018	Any day expiry	14.32370	14.32370	14.20210	14.20210			19.75	0.00	0.00	0	189.00	
\$ / R	On 12/10/2018	Any day expiry	14.33540	14.33540	14.21570	14.21570			17.34	0.00	0.00	0	0.00	
\$ / R	On 15/10/2018	Any day expiry	14.34130	14.34130	14.22140	14.22140			16.85	0.00	5,128,862.50	355	4,314.00	
\$ / R	On 15/10/2018	Any day expiry	14.88	Put	580.32350	0.58032	687.39860	0.68740	580.323	19.05	0.84	0.00	0	314.00
\$ / R	On 15/10/2018	Any day expiry	14.96	Call	32.92310	0.03292	22.78650	0.02279	32.923	19.38	0.13	0.00	0	314.00
\$ / R	On 17/10/2018	Any day expiry	14.34530	14.34530	14.22530	14.22530			17.17	0.00	0.00	0	235.00	
\$ / R	On 22/10/2018	Any day expiry	14.35510	14.35510	14.23500	14.23500			17.22	0.00	0.00	0	0.00	
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	5.97350	0.00597	7.43380	0.00743	5.974	18.50	0.03	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	437.49930	0.43750	352.98310	0.35298	437.499	16.23	0.75	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry	14.36100	14.36100	14.24080	14.24080			17.52	0.00	0.00	0	70.00	
\$ / R	On 29/10/2018	Any day expiry	14.36880	14.36880	14.24850	14.24850			17.42	0.00	0.00	0	225.00	
\$ / R	On 30/10/2018	Any day expiry	14.37080	14.37080	14.25040	14.25040			17.50	0.00	0.00	0	2,500.00	
\$ / R	On 31/10/2018	Any day expiry	14.37280	14.37280	14.25230	14.25230			17.57	0.00	0.00	0	4,369.00	
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	7.21200	0.00721	8.65690	0.00866	7.212	18.43	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	68.47230	0.06847	92.02530	0.09203	68.472	16.46	0.18	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	544.02750	0.54403	455.01000	0.45501	544.028	16.72	0.75	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	113.13830	0.11314	147.23710	0.14724	113.138	16.80	0.27	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	222.32280	0.22232	275.96570	0.27597	222.323	17.37	0.42	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	267.14880	0.26715	0.00000	0.00000	267.149	17.55	0.47	1,161,183.37	171	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	257.31320	0.25731	0.00000	0.00000	257.313	17.88	0.47	1,164,803.09	171	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	253.37430	0.25337	202.65930	0.20266	253.374	17.92	0.47	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	179.30170	0.17930	141.61240	0.14161	179.302	18.69	0.36	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	588.11420	0.58811	678.29580	0.67830	588.114	19.22	0.70	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	123.79950	0.12380	96.91010	0.09691	123.800	19.50	0.27	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	103.54600	0.10355	80.39160	0.08039	103.546	19.88	0.23	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	7.11720	0.00712	5.18320	0.00518	7.117	23.35	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	2.33030	0.00233	1.72110	0.00172	2.330	24.26	0.01	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.37470	14.37470	14.25430	14.25430		17.62	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.37670	14.37670	14.25620	14.25620		17.84	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry			14.38260	14.38260	14.26200	14.26200		17.67	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.42600	0.00043	0.47690	0.00048	0.426	21.25	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	96.32350	0.09632	124.40940	0.12441	96.324	16.55	0.22	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	5.63720	0.00564	3.96280	0.00396	5.637	23.37	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.39750	14.39750	14.27690	14.27690		17.71	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.40130	14.40130	14.28060	14.28060		17.78	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	321.60300	0.32160	0.00000	0.00000	321.603	17.66	0.46	1,135,105.99	171	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	314.66800	0.31467	0.00000	0.00000	314.668	18.08	0.47	1,157,572.52	171	171.00
\$ / R	On 16/11/2018	Any day expiry			14.40310	14.40310	14.28250	14.28250		17.82	0.00	0.00	0	120.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.16730	0.00017	0.17630	0.00018	0.167	24.98	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	1.08490	0.00108	1.10010	0.00110	1.085	22.23	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,205.93340	1.20593	1,091.95740	1.09196	1,205.933	16.23	0.94	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	245.30710	0.24531	202.50180	0.20250	245.307	18.79	0.38	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	239.38010	0.23938	197.48640	0.19749	239.380	18.85	0.38	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	199.13770	0.19914	163.62120	0.16362	199.138	19.30	0.32	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	686.03770	0.68604	771.12120	0.77112	686.038	19.30	0.68	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.40870	14.40870	14.28810	14.28810		17.70	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	222.37390	0.22237	183.95450	0.18395	222.374	18.99	0.35	0.00	0	10,000.00
\$ / R	On 22/11/2018	Any day expiry			14.41430	14.41430	14.29370	14.29370		17.75	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.41620	14.41620	14.29550	14.29550		17.78	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	308.54820	0.30855	258.71930	0.25872	308.548	18.40	0.43	0.00	0	20,400.00
\$ / R	On 29/11/2018	Any day expiry			14.42740	14.42740	14.30670	14.30670		17.88	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.42930	14.42930	14.30860	14.30860		17.91	0.00	14,482,200.00	1,000	6,424.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	16.67510	0.01668	19.01170	0.01901	16.675	15.51	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	142.64490	0.14264	169.75560	0.16976	142.645	16.64	0.24	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	158.09180	0.15809	187.39480	0.18739	158.092	16.74	0.26	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	591.94750	0.59195	511.24430	0.51124	591.948	17.19	0.65	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	319.50240	0.31950	367.73960	0.36774	319.502	17.52	0.42	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	473.69460	0.47369	403.65940	0.40366	473.695	17.62	0.56	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	281.04090	0.28104	236.77270	0.23677	281.041	18.86	0.38	0.00	0	600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	275.20610	0.27521	231.74330	0.23174	275.206	18.91	0.38	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	35.27570	0.03528	28.59820	0.02860	35.276	23.05	0.06	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	17.97260	0.01797	14.25720	0.01426	17.973	24.12	0.03	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.43870	14.43870	14.31790	14.31790		17.81	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,166.46140	1.16646	1,262.02040	1.26202	1,166.461	20.39	0.77	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.44060	14.44060	14.31980	14.31980		17.81	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	185.81880	0.18582	218.25850	0.21826	185.819	16.74	0.28	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	357.08250	0.35708	407.78330	0.40778	357.083	17.52	0.43	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	733.97570	0.73398	813.15880	0.81316	733.976	18.99	0.64	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,043.49830	1.04350	1,134.93800	1.13494	1,043.498	20.02	0.74	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry			14.45020	14.45020	14.32910	14.32910		17.72	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	120.08190	0.12008	140.95610	0.14096	120.082	16.26	0.20	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	180.66800	0.18067	211.60240	0.21160	180.668	16.58	0.27	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	245.81050	0.24581	209.28860	0.20929	245.810	19.34	0.32	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	137.23120	0.13723	115.77590	0.11578	137.231	20.83	0.20	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.45220	14.45220	14.33100	14.33100		17.73	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.45600	14.45600	14.33480	14.33480		17.74	0.00	1,072,143,696.00	74,166	827,541.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	4.14440	0.00414	4.24580	0.00425	4.144	20.86	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	4.77700	0.00478	4.88240	0.00488	4.777	20.43	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	5.80660	0.00581	5.91910	0.00592	5.807	19.84	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	6.62090	0.00662	6.73940	0.00674	6.621	19.45	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	6.79760	0.00680	6.91780	0.00692	6.798	19.38	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	7.55620	0.00756	7.68350	0.00768	7.556	19.06	0.02	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	8.63240	0.00863	8.77160	0.00877	8.632	18.67	0.02	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	9.23040	0.00923	9.37740	0.00938	9.230	18.48	0.02	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	11.00180	0.01100	11.17550	0.01118	11.002	17.97	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	12.96110	0.01296	13.17270	0.01317	12.961	17.50	0.03	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,968.96110	1.96896	1,847.97270	1.84797	1,968.961	17.50	0.97	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	15.51350	0.01551	15.78710	0.01579	15.513	16.99	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	16.63430	0.01663	16.94020	0.01694	16.634	16.80	0.04	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	18.35270	0.01835	18.71240	0.01871	18.353	16.52	0.04	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	24.40560	0.02441	27.03170	0.02703	24.406	15.74	0.06	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	26.23510	0.02624	31.32510	0.03133	26.235	15.54	0.06	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,482.23510	1.48224	1,366.12510	1.36613	1,482.235	15.54	0.94	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	30.25700	0.03026	36.13380	0.03613	30.257	15.60	0.07	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	34.78020	0.03478	41.49430	0.04149	34.780	15.65	0.07	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,301.38960	1.30139	1,188.81820	1.18882	1,301.390	15.77	0.91	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	47.78070	0.04778	56.83180	0.05683	47.781	15.79	0.10	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	51.54590	0.05155	61.25590	0.06126	51.546	15.83	0.10	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,257.54590	1.25755	1,146.05590	1.14606	1,257.546	15.83	0.90	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	61.20230	0.06120	72.56680	0.07257	61.202	15.91	0.12	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	62.68530	0.06269	74.29990	0.07430	62.685	15.92	0.12	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,088.63150	1.08863	982.31470	0.98231	1,088.631	16.05	0.85	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	82.63150	0.08263	97.51470	0.09751	82.631	16.05	0.15	0.00	0	4,080.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	92.17880	0.09218		108.56440	0.10856	92.179	16.11	0.16	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,048.17880	1.04818		943.36440	0.94336	1,048.179	16.11	0.84	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	113.61050	0.11361		133.24700	0.13325	113.610	16.22	0.19	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	133.11160	0.13311		156.05230	0.15605	133.112	16.32	0.21	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	138.32730	0.13833		162.33150	0.16233	138.327	16.34	0.22	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	151.97610	0.15198		178.72740	0.17873	151.976	16.40	0.24	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	837.05330	0.83705		743.84360	0.74384	837.053	16.45	0.75	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	164.15900	0.16416		192.56270	0.19256	164.159	16.47	0.25	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	167.30290	0.16730		196.12200	0.19612	167.303	16.49	0.25	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	823.30290	0.82330		730.92200	0.73092	823.303	16.49	0.75	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	200.85160	0.20085		233.93860	0.23394	200.852	16.68	0.29	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	725.07850	0.72508		639.15830	0.63916	725.079	16.78	0.70	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	238.28210	0.23828		275.78630	0.27579	238.282	16.87	0.32	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	694.28210	0.69428		610.58630	0.61059	694.282	16.87	0.68	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	279.61040	0.27961		321.63120	0.32163	279.610	17.07	0.36	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	288.34120	0.28834		331.27320	0.33127	288.341	17.10	0.36	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	618.76580	0.61877		540.95290	0.54095	618.766	17.12	0.63	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	301.72830	0.30173		346.03140	0.34603	301.728	17.16	0.38	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	306.26850	0.30627		351.02750	0.35103	306.268	17.18	0.38	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	580.81040	0.58081		506.19680	0.50620	580.810	17.26	0.61	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	324.81040	0.32481		371.39680	0.37140	324.810	17.26	0.39	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	343.95940	0.34396		392.37850	0.39238	343.959	17.33	0.41	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	554.84250	0.55484		482.51760	0.48252	554.843	17.35	0.59	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	373.81870	0.37382		424.97210	0.42497	373.819	17.45	0.43	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	389.25010	0.38925		441.76840	0.44177	389.250	17.51	0.44	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	515.25010	0.51525		446.56840	0.44657	515.250	17.51	0.56	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	399.72110	0.39972		453.14510	0.45315	399.721	17.55	0.45	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	505.72110	0.50572		437.94510	0.43795	505.721	17.55	0.55	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	421.10340	0.42110		476.98590	0.47699	421.103	17.62	0.46	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	482.54010	0.48254		417.83440	0.41783	482.540	17.64	0.54	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	464.63900	0.46464		402.37840	0.40238	464.639	17.72	0.52	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	439.64630	0.43965		380.20900	0.38021	439.646	17.86	0.50	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	483.64630	0.48365		545.40900	0.54541	483.646	17.86	0.50	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	489.62640	0.48963		551.83000	0.55183	489.626	17.89	0.50	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	544.98110	0.54498		611.06060	0.61106	544.981	18.12	0.53	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	400.98110	0.40098		345.86060	0.34586	400.981	18.12	0.47	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	397.29690	0.39730		342.59720	0.34260	397.297	18.14	0.46	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	393.64240	0.39364		339.36420	0.33936	393.642	18.17	0.46	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	375.85580	0.37586		323.64870	0.32365	375.856	18.30	0.44	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	589.85580	0.58986		658.84870	0.65885	589.856	18.30	0.56	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	365.55620	0.36556		314.56760	0.31457	365.556	18.37	0.44	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	636.24840	0.63625		708.05520	0.70806	636.248	18.47	0.58	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	642.99640	0.64300		715.19630	0.71520	642.996	18.50	0.58	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	348.99640	0.34900		299.99630	0.30000	348.996	18.50	0.42	0.00	0	127,100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	677.16710	0.67717	751.30830	0.75131	677.167	18.63	0.60	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	333.16710	0.33317	286.10830	0.28611	333.167	18.63	0.40	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	321.01570	0.32102	275.46810	0.27547	321.016	18.73	0.39	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	318.04760	0.31805	272.87190	0.27287	318.048	18.75	0.39	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	747.60980	0.74761	825.46260	0.82546	747.610	18.88	0.62	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	820.67470	0.82067	902.02430	0.90202	820.675	19.13	0.65	0.00	0	20,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	276.67470	0.27667	236.82430	0.23682	276.675	19.13	0.35	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	274.11850	0.27412	234.60460	0.23460	274.118	19.16	0.35	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	254.51130	0.25451	217.45730	0.21746	254.511	19.36	0.33	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	252.16450	0.25216	215.38800	0.21539	252.165	19.39	0.32	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	240.75700	0.24076	205.34180	0.20534	240.757	19.51	0.31	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	973.74490	0.97374	1,060.98330	1.06098	973.745	19.63	0.70	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,013.24960	1.01325	1,101.89060	1.10189	1,013.250	19.75	0.71	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,053.24910	1.05325	1,143.24030	1.14324	1,053.249	19.87	0.72	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	196.03820	0.19604	166.64150	0.16664	196.038	20.04	0.26	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	180.32740	0.18033	153.11890	0.15312	180.327	20.26	0.24	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	177.01920	0.17702	150.27630	0.15028	177.019	20.31	0.24	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,217.77740	1.21778	1,312.69260	1.31269	1,217.777	20.36	0.76	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	173.77740	0.17378	147.49260	0.14749	173.777	20.36	0.24	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	172.17920	0.17218	146.12170	0.14612	172.179	20.38	0.23	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	159.94620	0.15995	135.63720	0.13564	159.946	20.57	0.22	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	158.48350	0.15848	134.38590	0.13439	158.484	20.60	0.22	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	157.03700	0.15704	133.14540	0.13315	157.037	20.62	0.22	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	144.62740	0.14463	122.54160	0.12254	144.627	20.84	0.20	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	140.73140	0.14073	119.21780	0.11922	140.731	20.91	0.20	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,511.39280	1.51139	1,612.72130	1.61272	1,511.393	21.18	0.82	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	126.25030	0.12625	106.47020	0.10647	126.250	21.20	0.18	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	119.54330	0.11954	100.38240	0.10038	119.543	21.34	0.17	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	109.62580	0.10963	91.92620	0.09193	109.626	21.51	0.16	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	98.65380	0.09865	82.59440	0.08259	98.654	21.72	0.14	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	95.86440	0.09586	80.22780	0.08023	95.864	21.78	0.14	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	90.53260	0.09053	75.70800	0.07571	90.533	21.90	0.13	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	87.15280	0.08715	72.84480	0.07284	87.153	21.97	0.13	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	64.48880	0.06449	53.72730	0.05373	64.489	22.58	0.10	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	51.68020	0.05168	42.98390	0.04298	51.680	23.04	0.08	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	43.11770	0.04312	35.82890	0.03583	43.118	23.42	0.07	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.46750	14.46750	14.34600	14.34600		17.75	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	209.80700	0.20981	244.23730	0.24424	209.807	16.57	0.29	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	384.33200	0.38433	435.47930	0.43548	384.332	17.36	0.43	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	756.00010	0.75600	833.05790	0.83306	756.000	18.75	0.62	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,059.54700	1.05955	1,148.19340	1.14819	1,059.547	19.75	0.71	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.46950	14.46950	14.34790	14.34790		17.75	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	52.06910	0.05207	61.52400	0.06152	52.069	15.75	0.10	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	65.85930	0.06586	77.60150	0.07760	65.859	15.86	0.12	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 21/12/2018	Any day expiry	14.66	Call	404.20720	0.40421	350.73590	0.35074	404.207	18.15	0.46	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	373.43160	0.37343	323.38030	0.32338	373.432	18.38	0.43	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.48870	14.48870	14.36660	14.36660		17.55	0.00	0.00	0	3,714.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	39.45580	0.03946	44.29230	0.04429	39.456	15.65	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	190.62210	0.19062	222.13570	0.22214	190.622	16.22	0.26	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	630.00130	0.63000	555.79490	0.55579	630.001	17.02	0.60	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	375.90470	0.37590	424.98060	0.42498	375.905	17.08	0.41	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	811.62230	0.81162	889.30110	0.88930	811.622	18.65	0.62	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	68.64550	0.06865	58.44130	0.05844	68.646	22.81	0.09	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	41.16060	0.04116	32.32460	0.03232	41.161	23.92	0.06	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.49260	14.49260	14.37040	14.37040		17.54	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.52270	14.52270	14.40000	14.40000		17.57	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	33.06540	0.03307	35.46380	0.03546	33.065	16.47	0.06	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.54530	14.54530	14.42220	14.42220		17.63	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.54710	14.54710	14.42400	14.42400		17.63	0.00	5,848,400.00	400	1,020.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	63.46420	0.06346	68.34800	0.06835	63.464	15.69	0.10	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	428.20050	0.42820	475.68930	0.47569	428.201	17.07	0.40	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	662.37110	0.66237	591.32970	0.59133	662.371	17.31	0.57	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	393.26310	0.39326	347.32660	0.34733	393.263	18.88	0.38	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.57160	14.57160	14.44810	14.44810		17.62	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.59980	14.59980	14.47580	14.47580		17.69	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	84.98600	0.08499	92.25550	0.09226	84.986	15.72	0.11	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	466.98950	0.46699	512.64270	0.51264	466.989	17.05	0.39	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	691.30190	0.69130	621.90760	0.62191	691.302	17.54	0.54	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	436.93760	0.43694	389.62900	0.38963	436.938	19.01	0.38	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.63360	14.63360	14.50910	14.50910		17.73	0.00	175,603.20	12	39,232.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	4.18160	0.00418	4.07330	0.00407	4.182	21.08	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	13.74600	0.01375	15.30030	0.01530	13.746	16.59	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	46.27870	0.04628	49.93700	0.04994	46.279	16.11	0.06	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	49.17350	0.04917	52.99810	0.05300	49.174	16.08	0.07	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	86.20440	0.08620	92.07330	0.09207	86.204	15.82	0.11	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	88.59470	0.08859	94.59190	0.09459	88.595	15.81	0.11	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	98.70460	0.09870	105.24470	0.10524	98.705	15.76	0.12	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	105.48370	0.10548	112.38630	0.11239	105.484	15.73	0.13	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	115.60330	0.11560	126.10120	0.12610	115.603	15.68	0.14	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	120.17130	0.12017	132.32420	0.13232	120.171	15.66	0.14	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	138.54830	0.13855	154.59980	0.15460	138.548	15.68	0.16	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	163.53250	0.16353	181.92500	0.18192	163.533	15.80	0.18	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	188.75640	0.18876	209.41510	0.20942	188.756	15.90	0.20	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	199.53590	0.19954	221.13680	0.22114	199.536	15.95	0.21	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	213.57480	0.21357	236.37530	0.23638	213.575	16.00	0.22	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	228.24350	0.22824	252.27420	0.25227	228.243	16.05	0.23	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	253.04730	0.25305	279.10040	0.27910	253.047	16.14	0.25	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	259.50650	0.25951	286.07590	0.28608	259.507	16.16	0.26	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	266.06960		0.26607		293.15910	0.29316	266.070	16.18	0.26	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	276.11130		0.27611		303.98270	0.30398	276.111	16.21	0.27	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	289.86070		0.28986		318.79670	0.31880	289.861	16.26	0.28	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	314.93960		0.31494		347.38080	0.34738	314.940	16.33	0.29	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	329.84850		0.32985		364.49020	0.36449	329.848	16.37	0.30	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	371.64050		0.37164		409.26290	0.40926	371.641	16.55	0.33	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	389.13940		0.38914		427.96230	0.42796	389.139	16.63	0.34	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	503.31060		0.50331		549.33850	0.54934	503.311	17.06	0.39	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	847.11930		0.84712		769.24580	0.76925	847.119	17.10	0.60	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	539.49780		0.53950		587.61300	0.58761	539.498	17.19	0.41	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	587.86550		0.58787		638.64770	0.63865	587.866	17.35	0.43	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	763.61570		0.76362		691.06850	0.69107	763.616	17.42	0.56	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	754.83880		0.75484		682.87600	0.68288	754.839	17.46	0.55	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	621.23880		0.62124		673.77600	0.67378	621.239	17.46	0.45	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	638.25860		0.63826		691.77830	0.69178	638.259	17.52	0.45	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	655.49190		0.65549		709.99350	0.70999	655.492	17.57	0.46	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	708.47830		0.70848		765.88880	0.76589	708.478	17.73	0.48	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	763.59870		0.76360		823.60170	0.82360	763.599	17.90	0.50	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	814.10210		0.81410		876.36180	0.87636	814.102	18.05	0.52	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	820.51640		0.82052		883.05130	0.88305	820.516	18.07	0.52	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	826.94810		0.82695		889.76130	0.88976	826.948	18.09	0.52	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	579.35790		0.57936		520.94470	0.52094	579.358	18.32	0.45	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	959.90650		0.95991	1,028.11130	1,028.111	959.906	18.47	0.56	0.00	0	77,255.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,015.28850		1.01529	1,085.55150	1,085.551	1,015.289	18.62	0.58	0.00	0	99,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,022.29470		1.02229	1,092.81150	1,092.811	1,022.295	18.64	0.58	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	514.10170		0.51410	461.12460	0.46112	514.102	18.72	0.41	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,064.71700		1.06472	1,136.73370	1.13673	1,064.717	18.75	0.59	0.00	0	41,300.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,071.84940		1.07185	1,144.11350	1.14411	1,071.849	18.77	0.59	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,158.79090		1.15879	1,234.09990	1.23410	1,158.791	19.00	0.62	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	439.37360		0.43937	393.31540	0.39332	439.374	19.25	0.36	0.00	0	20,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	436.95990		0.43696	391.12010	0.39112	436.960	19.27	0.36	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	427.44830		0.42745	382.47670	0.38248	427.448	19.35	0.35	0.00	0	224,757.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	418.17710		0.41818	374.05520	0.37406	418.177	19.43	0.35	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	391.72040		0.39172	350.07000	0.35007	391.720	19.66	0.33	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	361.35300		0.36135	322.60570	0.32261	361.353	19.95	0.31	0.00	0	10.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	346.29940		0.34630	309.01710	0.30902	346.299	20.11	0.30	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	326.80480		0.32680	290.73500	0.29073	326.805	20.33	0.28	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	305.02140		0.30502	269.74700	0.26975	305.021	20.57	0.26	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	277.26770		0.27727	244.80260	0.24480	277.268	20.82	0.24	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	265.18660		0.26519	233.96920	0.23397	265.187	20.94	0.23	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	237.48370		0.23748	209.18900	0.20919	237.484	21.24	0.21	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	234.89990		0.23490	206.87930	0.20688	234.900	21.27	0.21	0.00	0	50.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	193.46000		0.19346	169.98370	0.16998	193.460	21.82	0.18	0.00	0	12,600.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	192.43390		0.19243	169.07250	0.16907	192.434	21.83	0.18	0.00	0	63,500.00	

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	17.02	Call	187.40720	0.18741	164.61120	0.16461	187.407	21.91	0.17	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	181.57710	0.18158	159.44070	0.15944	181.577	22.00	0.17	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	180.62410	0.18062	158.59590	0.15860	180.624	22.01	0.17	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	179.67950	0.17968	157.75870	0.15776	179.680	22.03	0.17	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	167.90740	0.16791	147.33420	0.14733	167.907	22.22	0.16	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	161.94650	0.16195	142.06240	0.14206	161.946	22.33	0.15	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	146.25810	0.14626	129.77600	0.12978	146.258	22.63	0.14	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	120.28990	0.12029	108.28710	0.10829	120.290	23.70	0.11	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	105.42960	0.10543	95.14210	0.09514	105.430	24.61	0.10	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.65050	14.65050	14.52580	14.52580		17.73	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	382.25910	0.38226	419.46980	0.41947	382.259	16.57	0.33	0.00	0	50,000.00
\$ / R	On 29/03/2019	Any day expiry			14.65430	14.65430	14.52950	14.52950		17.74	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	106.36140	0.10636	115.23610	0.11524	106.361	15.75	0.13	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	501.75220	0.50175	546.12450	0.54612	501.752	17.02	0.38	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	717.73010	0.71773	649.54360	0.64954	717.730	17.77	0.52	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	473.59570	0.47360	425.28600	0.42529	473.596	19.17	0.38	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.66180	14.66180	14.53690	14.53690		17.71	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.71420	14.71420	14.58850	14.58850		17.75	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	125.55760	0.12556	136.67340	0.13667	125.558	15.64	0.14	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,460.39940	1.46040	1,357.23610	1.35724	1,460.399	15.96	0.78	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	533.57450	0.53357	577.82890	0.57783	533.574	16.96	0.38	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	742.55860	0.74256	676.47120	0.67647	742.559	17.99	0.50	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	509.04600	0.50905	461.06230	0.46106	509.046	19.33	0.37	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.77230	14.77230	14.64560	14.64560		17.79	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	142.02660	0.14203	156.28110	0.15628	142.027	15.53	0.14	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	561.55440	0.56155	605.71890	0.60572	561.554	16.93	0.37	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	764.67390	0.76467	700.35440	0.70035	764.674	18.21	0.49	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	540.12460	0.54012	492.54480	0.49254	540.125	19.50	0.37	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.77790	14.77790	14.65120	14.65120		17.84	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.79850	14.79850	14.67140	14.67140		17.85	0.00	0.00	0	19,040.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.19110	0.00919	8.67590	0.00868	9.191	17.72	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	44.76950	0.04477	53.80410	0.05380	44.769	14.58	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	102.10210	0.10210	115.93320	0.11593	102.102	15.14	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	143.86300	0.14386	160.12860	0.16013	143.863	15.42	0.14	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	147.97250	0.14797	164.44930	0.16445	147.973	15.45	0.14	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	203.63730	0.20364	222.67940	0.22268	203.637	15.74	0.18	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	388.92320	0.38892	419.06430	0.41906	388.923	16.35	0.29	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	408.06370	0.40806	439.25640	0.43926	408.064	16.40	0.30	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,266.48360	1.26648	1,175.29760	1.17530	1,266.484	16.50	0.68	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,040.01090	1.04001	961.64470	0.96164	1,040.011	17.20	0.60	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	968.83210	0.96883	894.24200	0.89424	968.832	17.47	0.57	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	779.15820	0.77916	832.82890	0.83283	779.158	17.56	0.44	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	871.51250	0.87151	801.80070	0.80180	871.513	17.88	0.53	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	633.05220	0.63305	579.70060	0.57970	633.052	19.05	0.41	0.00	0	25,000.00

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	15.62	Call	614.57420	0.61457	562.59450	0.56259	614.574	19.16	0.40	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	569.94630	0.56995	521.35190	0.52135	569.946	19.46	0.37	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	542.37490	0.54237	495.92060	0.49592	542.375	19.66	0.36	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	524.90130	0.52490	479.82890	0.47983	524.901	19.79	0.35	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	246.37780	0.24638	225.76100	0.22576	246.378	22.68	0.18	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.80970	14.80970	14.68250	14.68250		17.84	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	836.86180	0.83686	891.92940	0.89193	836.862	17.70	0.45	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	330.18410	0.33018	298.94440	0.29894	330.184	21.49	0.23	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.82470	14.82470	14.69720	14.69720		17.84	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	155.00420	0.15500	171.08900	0.17109	155.004	15.41	0.14	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	584.77900	0.58478	628.59660	0.62860	584.779	16.91	0.37	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	782.09880	0.78210	719.34030	0.71934	782.099	18.41	0.47	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	564.87300	0.56487	517.97090	0.51797	564.873	19.67	0.36	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.83030	14.83030	14.70280	14.70280		17.89	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.83410	14.83410	14.70650	14.70650		17.90	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	275.58430	0.27558	298.46600	0.29847	275.584	15.98	0.22	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	478.05750	0.47806	435.56230	0.43556	478.058	20.39	0.31	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.88740	14.88740	14.75860	14.75860		17.94	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	166.86660	0.16687	185.60380	0.18560	166.867	15.23	0.15	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	607.88960	0.60789	652.28140	0.65228	607.890	16.86	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	808.04280	0.80804	746.16600	0.74617	808.043	18.59	0.46	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	596.86890	0.59687	549.81910	0.54982	596.869	19.80	0.36	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.88930	14.88930	14.76040	14.76040		17.94	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.91220	14.91220	14.78270	14.78270		17.92	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	737.05080	0.73705	786.03670	0.78604	737.051	17.23	0.40	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	579.76700	0.57977	534.01190	0.53401	579.767	20.06	0.34	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			14.94460	14.94460	14.81440	14.81440		17.97	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	175.58170	0.17558	198.01730	0.19802	175.582	15.05	0.15	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	627.97450	0.62797	672.23790	0.67224	627.974	16.85	0.35	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	823.28130	0.82328	762.24440	0.76224	823.281	18.78	0.45	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	619.18500	0.61919	571.80950	0.57181	619.185	19.97	0.36	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.95040	14.95040	14.82000	14.82000		17.95	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.95610	14.95610	14.82550	14.82550		17.96	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	297.49930	0.29750	276.31710	0.27632	297.499	23.90	0.18	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.97710	14.97710	14.84600	14.84600		18.00	0.00	0.00	0	20,642.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	16.12550	0.01613	14.89110	0.01489	16.125	16.70	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	72.75810	0.07276	85.94330	0.08594	72.758	13.60	0.08	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	490.17120	0.49017	522.59610	0.52260	490.171	16.49	0.29	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	514.57000	0.51457	548.04910	0.54805	514.570	16.55	0.30	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	565.39630	0.56540	601.00980	0.60101	565.396	16.66	0.32	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	587.36800	0.58737	625.34150	0.62534	587.368	16.71	0.33	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	618.91130	0.61891	660.74400	0.66074	618.911	16.78	0.34	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	677.83910	0.67784	723.66490	0.72366	677.839	16.94	0.36	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	892.33260	0.89233	946.52340	0.94652	892.333	17.56	0.43	0.00	0	1,200.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,308.78620	1.30879	1,374.76180	1.37476	1,308.786	18.53	0.52	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	852.55550	0.85256	790.63880	0.79064	852.556	18.77	0.46	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,432.43980	1.43244	1,501.80640	1.50181	1,432.440	18.78	0.55	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	762.31680	0.76232	706.51260	0.70651	762.317	19.22	0.42	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	485.71990	0.48572	447.44150	0.44744	485.720	21.03	0.28	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	427.28640	0.42729	393.36040	0.39336	427.286	21.54	0.25	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	400.96800	0.40097	370.19400	0.37019	400.968	21.80	0.24	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	391.52240	0.39152	363.28760	0.36329	391.522	21.90	0.23	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	359.05580	0.35906	335.05620	0.33506	359.056	22.50	0.21	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	345.34870	0.34535	322.51770	0.32252	345.349	22.82	0.20	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	334.01580	0.33402	312.16240	0.31216	334.016	23.11	0.20	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	331.30140	0.33130	309.67950	0.30968	331.301	23.18	0.20	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	292.97040	0.29297	273.47250	0.27347	292.970	24.33	0.17	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.00380	15.00380	14.87210	14.87210		17.98	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	181.55860	0.18156	206.57330	0.20657	181.559	14.82	0.15	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	645.72040	0.64572	689.85980	0.68986	645.720	16.81	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	845.50680	0.84551	785.13580	0.78514	845.507	18.91	0.44	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	645.61820	0.64562	597.12890	0.59713	645.618	20.06	0.35	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.00760	15.00760	14.87580	14.87580		17.99	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.06690	15.06690	14.93370	14.93370		18.10	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	186.84500	0.18684	210.60830	0.21061	186.845	14.63	0.15	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	666.77130	0.66677	709.11800	0.70912	666.771	16.88	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	867.53630	0.86754	808.18870	0.80819	867.536	19.18	0.44	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	671.84380	0.67184	624.23870	0.62424	671.844	20.29	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.12660	15.12660	14.99180	14.99180		18.19	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	201.52880	0.20153	222.45070	0.22245	201.529	14.74	0.15	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	684.64680	0.68465	725.60050	0.72560	684.647	16.93	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	892.71830	0.89272	833.76940	0.83377	892.718	19.39	0.43	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	699.70980	0.69971	651.77530	0.65178	699.710	20.47	0.35	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.13270	15.13270	14.99780	14.99780		18.25	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.15540	15.15540	15.01980	15.01980		18.26	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	35.60140	0.03560	32.62340	0.03262	35.601	13.09	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	444.48820	0.44449	474.73510	0.47474	444.488	16.30	0.25	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	634.36050	0.63436	591.57430	0.59157	634.361	21.06	0.32	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	367.27110	0.36727	334.31790	0.33432	367.271	24.62	0.19	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.19240	15.19240	15.05590	15.05590		18.33	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	215.27610	0.21528	237.38790	0.23739	215.276	14.81	0.15	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	702.19720	0.70220	742.79280	0.74279	702.197	16.96	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	917.93980	0.91794	859.16300	0.85916	917.940	19.59	0.43	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	729.70350	0.72970	681.79960	0.68180	729.704	20.63	0.35	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.19650	15.19650	15.05990	15.05990		18.33	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.25610	15.25610	15.11790	15.11790		18.40	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.31990	15.31990	15.18000	15.18000		18.45	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.34870	15.34870	15.20800	15.20800		18.51	0.00	0.00	0	3,966.00

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 02/04/2020	Any day expiry		15.38370	15.38370		15.24210	15.24210		18.56	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		15.43920	15.43920		15.29610	15.29610		18.60	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		15.50910	15.50910		15.36420	15.36420		18.64	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.52970	15.52970		15.38420	15.38420		18.69	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		15.62430	15.62430		15.47630	15.47630		18.71	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.72300	15.72300		15.57250	15.57250		18.77	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		14.45600	14.45600		14.33480	14.33480		17.74	0.00	390,312.00	27	339.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.63360	14.63360		14.50910	14.50910		17.73	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.79850	14.79850		14.67140	14.67140		17.85	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		14.97710	14.97710		14.84600	14.84600		18.00	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		15.15540	15.15540		15.01980	15.01980		18.26	0.00	0.00	0	0.00
£ / R	On 15/10/2018	Any day expiry		18.62740	18.62740		18.56710	18.56710		16.38	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future		18.83020	18.83020		18.76900	18.76900		16.90	0.00	0.00	0	440,556.00
£ / R	On 18/03/2019	Foreign Exchange Future		19.15440	19.15440		19.08920	19.08920		16.89	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	375.77390	0.37577	380.74680	0.38075	375.774	16.53	0.27	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	564.37480	0.56437	528.35610	0.52836	564.375	17.55	0.38	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	266.59020	0.26659	245.66040	0.24566	266.590	18.84	0.21	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.45680	19.45680		19.38900	19.38900		17.40	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.78940	19.78940		19.71760	19.71760		17.77	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future		20.11900	20.11900		20.04070	20.04070		18.14	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future		20.47790	20.47790		20.39160	20.39160		18.43	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.12785	0.12785		0.12650	0.12650		22.82	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.13047	0.13047		0.12908	0.12908		21.82	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13293	0.13293		0.13150	0.13150		21.43	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry		16.58400	16.58400		16.48580	16.48580		15.49	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future		16.80080	16.80080		16.70130	16.70130		16.32	0.00	37,717,796.00	2,245	110,606.00
€ / R	On 18/03/2019	Foreign Exchange Future		17.15220	17.15220		17.04740	17.04740		16.35	0.00	343,044.00	20	36,646.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	143.99730	0.14400	154.60590	0.15461	143.997	14.57	0.16	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,394.04560	1.39405	1,307.02020	1.30702	1,394.046	14.88	0.77	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	866.03010	0.86603	919.42360	0.91942	866.030	16.64	0.51	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	210.03030	0.21003	191.77870	0.19178	210.030	20.18	0.18	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future		17.48440	17.48440		17.37590	17.37590		16.55	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry		17.72160	17.72160		17.61040	17.61040		16.61	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	318.58030	0.31858	338.95440	0.33895	318.580	14.86	0.21	236,314,063.44	62,400	0.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	382.94450	0.38294	406.58970	0.40659	382.944	15.01	0.24	86,387,956.00	20,000	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	693.20490	0.69320	734.16800	0.73417	693.205	15.67	0.36	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	572.97070	0.57297	540.58570	0.54059	572.971	19.06	0.31	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		17.85190	17.85190		17.73830	17.73830		16.67	0.00	0.00	0	6,834.00
€ / R	On 13/12/2019	Foreign Exchange Future		18.15680	18.15680		18.03740	18.03740		16.84	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future		18.59410	18.59410		18.47230	18.47230		17.09	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
5Y STND	On 21/12/2021	Interest Rate Swap	98.15000		98.15000		98.03000	98.03000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future	590.39000		590.39000		591.86600	591.86600			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	601.75000		601.75000		603.25200	603.25200			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	611.74400		611.74400		613.27100	613.27100			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	681.55500		681.55500		683.79500	683.79500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	694.67000		694.67000		696.95000	696.95000			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	706.20700		706.20700		708.52400	708.52400			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	615.57100		615.57100		617.95100	617.95100			0.00	0.00	0	864.00
ALBI	On 07/02/2019	Index Future	627.41600		627.41600		629.83900	629.83900			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future	637.83600		637.83600		640.29900	640.29900			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.41130		10.41130		10.35210	10.35210		13.81	0.00	0.00	0	36,596.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.55240		10.55240		10.49090	10.49090		13.77	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.68830		10.68830		10.62520	10.62520		14.10	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.83860		10.83860		10.77230	10.77230		14.34	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.99020		10.99020		10.92020	10.92020		14.77	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	11.15390		11.15390		11.08050	11.08050		15.10	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.29120		11.29120		11.19920	11.19920		14.86	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.44960		11.44960		11.35490	11.35490		14.81	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	11.59440		11.59440		11.49700	11.49700		15.37	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.61050		11.61050		11.51260	11.51260		15.56	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.76490		11.76490		11.66380	11.66380		15.84	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.92010		11.92010		11.81600	11.81600		16.01	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	663.53590		663.53590		659.49340	659.49340			0.00	0.00	0	25,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.79350		14.79350		14.67570	14.67570		16.59	0.00	0.00	0	1,648.00
CHF / R	On 18/03/2019	Foreign Exchange Future	15.11960		15.11960		14.99720	14.99720		16.83	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.42690		15.42690		15.29970	15.29970		17.24	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.76640		15.76640		15.63450	15.63450		17.47	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	16.04500		16.04500		15.90520	15.90520		17.58	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	16.73180		16.73180		16.57400	16.57400		18.02	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.09340		2.09340		2.07450	2.07450		15.67	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.11260		2.11260		2.09340	2.09340		15.47	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.13220		2.13220		2.11220	2.11220		15.93	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	179.13330		179.13330		145.85680	145.85680			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 14/12/2018	Foreign Exchange Future		2.27230	2.27230		2.25900	2.25900		15.37	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.32130	2.32130		2.30720	2.30720		15.38	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.36810	2.36810		2.35350	2.35350		15.92	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.41150	2.41150		2.39600	2.39600		16.33	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.55790	2.55790		2.53910	2.53910		17.26	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.63090	2.63090		2.61060	2.61060		17.72	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		11.15883	74.80104		11.10446	75.11433			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.29850	76.24022		11.24200	76.55923			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.41745	73.71674		11.35904	74.04098			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		11.40126	76.71233		11.34829	77.05657			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.53371	78.18830		11.47871	78.53872			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.65211	75.22655		11.59520	75.58267			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		609.79400	609.79400		612.36700	612.36700			0.00	0.00	0	462.00
GOVI	On 07/02/2019	GOVI		621.52800	621.52800		624.14800	624.14800			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		631.85100	631.85100		634.51400	634.51400			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.84730	1.84730		1.83360	1.83360		17.73	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.87240	1.87240		1.85820	1.85820		17.42	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.89560	1.89560		1.88120	1.88120		17.86	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.22311	132.22311		132.20301	132.20301			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.38331	133.38331		133.36227	133.36227			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.62016	135.62016		135.59864	135.59864			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		100.46977	100.46977		100.45440	100.45440			0.00	0.00	0	2,938.00
I2029	On 07/02/2019	Bond Future		102.42613	102.42613		102.40999	102.40999			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/05/2019	Bond Future	103.07132		103.07132		103.05486	103.05486			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	102.53949		102.53949		102.52346	102.52346			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future	104.53611		104.53611		104.51938	104.51938			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.14464		105.14464		105.12746	105.12746			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	122.47951		122.47951		122.46033	122.46033			0.00	0.00	0	9,904.00
I2038	On 07/02/2019	Bond Future	123.27316		123.27316		123.25320	123.25320			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	125.34024		125.34024		125.31989	125.31989			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	116.44169		116.44169		116.20033	116.20033			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future	118.70893		118.70893		118.46246	118.46246			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	119.01444		119.01444		118.76384	118.76384			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	122.40078		122.40078		121.86878	121.86878			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future	123.01274		123.01274		122.46990	122.46990			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	125.07568		125.07568		124.52340	124.52340			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	253.05100		253.05100		252.75200	252.75200			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future	257.97900		257.97900		257.67300	257.67300			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	262.30600		262.30600		261.99500	261.99500			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	0.14160		0.14160		0.14080	0.14080			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.14040		0.14040		0.14060	0.14060			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14100		0.14100		0.14010	0.14010			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.78190		1.78190		1.76950	1.76950		14.64	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.81150		1.81150		1.79850	1.79850		14.32	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.83930		1.83930		1.82590	1.82590		15.37	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.54770		9.54770		9.48460	9.48460		14.69	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.67480		9.67480		9.60930	9.60930		14.59	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.79730		9.79730		9.73060	9.73060		14.97	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	9.93420		9.93420		9.86520	9.86520		15.24	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.44800		10.44800		10.36770	10.36770		16.10	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.61400		10.61400		10.53140	10.53140		16.32	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.35770		1.35770		1.34550	1.34550			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.36820		1.36820		1.35610	1.35610			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37850		1.37850		1.36650	1.36650			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.30260		1.30260		1.30930	1.30930			0.00	0.00	0	500.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.16220		1.16220		1.16510	1.16510			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.17210		1.17210		1.17490	1.17490			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.18150		1.18150		1.18430	1.18430			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.11461		111.76797		9.05956	112.09569		7.08	0.00	168,546,098.76	1,508	66,901.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.26000		0.00026		0.57000	0.00057	0.260	6.53	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	27.88000		0.02788		44.47000	0.04447	27.880	6.64	0.03	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,685.53000		1.68553		1,474.25000	1.47425	1,685.530	7.01	0.71	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	846.11000		0.84611		716.25000	0.71625	846.110	7.20	0.47	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.20862		108.61366		9.15084	108.94718		7.33	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	248.75000		0.24875		294.38000	0.29438	248.750	6.80	0.12	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	447.11000		0.44711		517.41000	0.51741	447.110	6.98	0.19	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	857.83000		0.85783		968.31000	0.96831	857.830	7.19	0.30	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,235.18000		2.23518		2,065.92000	2.06592	2,235.180	7.40	0.54	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,110.68000		2.11068		2,302.09000	2.30209	2,110.680	7.53	0.54	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	689.13000		0.68913		624.46000	0.62446	689.130	8.26	0.22	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	668.37000		0.66837		605.44000	0.60544	668.370	8.28	0.22	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.29346		110.41699		9.23310	110.75595		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			300.66097		300.66097		300.61573	300.61573			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.16796		299.16796		299.12077	299.12077			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.18484		304.18484		304.13654	304.13654			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			234.55248		234.55248		233.96765	233.96765			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.21690		235.21690		234.61993	234.61993			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.16159		239.16159		238.55411	238.55411			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			8.49196		98.78116		8.42114	99.02908		4.01	0.00	0.00	0	38,201.00
R2023	On 07/02/2019	Bond Future			8.59745		100.68174		8.52108	100.93400		3.95	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
R2023	On 02/05/2019	Bond Future		8.68643	98.42624		8.60473	98.68260		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
R2030	On 01/11/2018	Bond Future		9.52722	91.71174		9.46724	92.09204		9.65	0.00	0.00	0	54,822.00
R2030	On 07/02/2019	Bond Future		9.61387	89.46687		9.55153	89.85404		10.06	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	505.90000	0.50590		589.59000	0.58959	505.900	9.32	0.19	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	2,106.32000	2.10632		2,316.00000	2.31600	2,106.320	10.16	0.51	0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future		9.69340	90.95218		9.62889	91.34569		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		9.72810	89.88417		9.66821	90.29403		10.86	0.00	0.00	0	40,694.00
R2032	On 07/02/2019	Bond Future		9.81711	91.61354		9.75499	92.03097		10.87	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future		9.89456	88.97954		9.83042	89.40374		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		9.86849	93.64161		9.81369	94.05662		11.54	0.00	0.00	0	73,872.00
R2035	On 07/02/2019	Bond Future		9.95864	95.44332		9.90186	95.86594		11.57	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future		10.03248	92.53069		9.97396	92.96024		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		9.96169	90.05758		9.90180	90.51130		12.11	0.00	0.00	0	52,674.00
R2037	On 07/02/2019	Bond Future		10.04609	87.53026		9.98414	87.99229		12.73	0.00	0.00	0	1,188.00
R2037	On 02/05/2019	Bond Future		10.12220	88.98343		10.05839	89.45298		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		10.03654	93.33268		9.98172	93.77745		12.50	0.00	0.00	0	27,962.00
R2040	On 01/11/2018	Bond Future	8.50	0.01000	0.00001		0.01000	0.00001	0.010	11.21	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	4.69000	0.00469		8.54000	0.00854	4.690	11.21	0.01	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	11.06000	0.01106		19.04000	0.01904	11.060	11.20	0.01	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	565.44000	0.56544		721.77000	0.72177	565.440	12.20	0.28	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	1,193.57000	1.19357		1,437.35000	1.43735	1,193.570	12.50	0.47	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future		10.12040	90.61779		10.06371	91.07074		13.18	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future		10.19584	92.12209		10.13745	92.58254		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		10.06566	90.32932		10.01587	90.73809		13.12	0.00	0.00	0	37,925.00
R2044	On 07/02/2019	Bond Future		10.14662	87.68196		10.09518	88.09813		13.84	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future		10.21929	89.13757		10.16634	89.56061		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

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 01/11/2018	Bond Future			10.05114		89.37976		9.99632	89.84121		13.57	0.00	0.00	0	101,273.00
R2048	On 07/02/2019	Bond Future			10.13358		91.09937		10.07689	91.56945		13.64	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.20081		88.17798		10.14251	88.65571		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			7.39523		102.06778		7.48164	101.97103		0.68	0.00	0.00	0	18,869.00
R207	On 07/02/2019	Bond Future			7.43896		100.38661		7.55210	100.28757		0.63	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			7.51320		102.05334		7.66556	101.95256		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			7.87673		98.25623		7.88785	98.23271		1.85	0.00	0.00	0	29,067.00
R208	On 07/02/2019	Bond Future			7.96872		100.14672		7.98161	100.12229		1.91	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.05832		98.40993		8.07294	98.38501		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			9.82970		71.06484		9.77485	71.41656		13.01	0.00	0.00	0	124,848.00
R209	On 01/11/2018	Bond Future	8.89	Call	4.19000		0.00419		7.55000	0.00755	4.190	11.76	0.01	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	9.63000		0.00963		16.42000	0.01642	9.630	11.76	0.01	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,614.08000		2.61408		2,348.03000	2.34803	2,614.080	12.57	0.81	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	551.21000		0.55121		691.64000	0.69164	551.210	12.85	0.33	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,098.49000		1.09849		948.79000	0.94879	1,098.490	13.13	0.50	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	671.36000		0.67136		570.54000	0.57054	671.360	13.39	0.36	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	628.63000		0.62863		533.23000	0.53323	628.630	13.42	0.34	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.90744		72.43214		9.85083	72.79032		13.08	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	362.22000		0.36222		421.44000	0.42144	362.220	11.83	0.14	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,237.46000		1.23746		1,375.04000	1.37504	1,237.460	12.80	0.35	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,539.82000		1.53982		1,422.29000	1.42229	1,539.820	13.81	0.36	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.97455		70.48697		9.91635	70.85099		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			185.60477		185.60477		185.57622	185.57622			0.00	0.00	0	2,675.00

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 07/02/2019	Bond Future		189.21880	189.21880		189.18897	189.18897			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future		189.83726	189.83726		189.80675	189.80675			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		155.39395	155.39395		155.37125	155.37125			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future		156.26462	156.26462		156.24081	156.24081			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future		158.88511	158.88511		158.86072	158.86072			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		9.63300	82.52375		9.57310	82.89542		10.59	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future		9.72172	84.11152		9.65958	84.48999		10.60	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future		9.79453	81.96096		9.73040	82.34566		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		10.01574	70.04708		9.96092	70.40999		13.95	0.00	0.00	0	28,473.00
R214	On 07/02/2019	Bond Future		10.09679	71.39480		10.04019	71.76441		14.01	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future		10.16289	69.28643		10.10474	69.66210		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		10.54210	10.54210		10.47000	10.47000		15.21	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future		10.69610	10.69610		10.62230	10.62230		15.20	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.84210	10.84210		10.76670	10.76670		15.44	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future		2.30390	2.30390		2.30190	2.30190		22.94	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future		2.19520	2.19520		2.19590	2.19590		23.08	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.10000	2.10000		2.10040	2.10040		23.15	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future		1.11540	1.11540		1.09030	1.09030			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future		1.08090	1.08090		1.05470	1.05470			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future		1.03030	1.03030		1.00280	1.00280			0.00	0.00	0	0.00

Total for Derivatives : **1,632,887,046.87** **162,872** **11 400 016.00**

Grand Total: **1,632,887,046.87** **162,872** **11 400 016.00**