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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 20/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 20/09/2018	Any day expiry	14.45400	14.45400	14.56700	14.56700			19.05	0.00	0.00	0	0.00
\$ / R	On 21/09/2018	Any day expiry	14.44090	14.44090	14.65440	14.65440			19.33	0.00	0.00	0	300.00
\$ / R	On 25/09/2018	Any day expiry	14.44090	14.44090	14.66030	14.66030			16.64	0.00	0.00	0	197.00
\$ / R	On 26/09/2018	Any day expiry	14.43500	14.43500	14.66130	14.66130			17.06	0.00	0.00	0	0.00
\$ / R	On 26/09/2018	Any day expiry	14.48	Put	152.14110	0.15214	69.85210	0.06985	152.141	17.36	0.55	0	40,000.00
\$ / R	On 27/09/2018	Any day expiry	14.43700	14.43700	14.66230	14.66230			17.33	0.00	0.00	0	0.00
\$ / R	On 27/09/2018	Any day expiry	14.75	Call	46.81020	0.04681	0.00000	0.00000	46.810	19.32	0.22	20,000	20,000.00
\$ / R	On 27/09/2018	Any day expiry	15.00	Call	18.79630	0.01880	49.26670	0.04927	18.796	20.98	0.10	20,000	0.00
\$ / R	On 28/09/2018	Any day expiry	14.43900	14.43900	14.66330	14.66330			17.59	0.00	6,644,017.60	454	3,037.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	0.31430	0.00031	0.31790	0.00032	0.314	24.81	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	669.32220	0.66932	888.69370	0.88869	669.322	20.04	0.94	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	11.38000	0.01138	5.82770	0.00583	11.380	19.97	0.06	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	78.67710	0.07868	38.02120	0.03802	78.677	18.32	0.31	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	109.46990	0.10947	231.24480	0.23124	109.470	18.08	0.40	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	0.97230	0.00097	2.23900	0.00224	0.972	30.54	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	0.33800	0.00034	0.82250	0.00082	0.338	34.45	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 02/10/2018	Any day expiry		14.44680	14.44680	14.66850	14.66850		17.28	0.00	0.00	0	55.00	
\$ / R		On 03/10/2018	Any day expiry		14.44870	14.44870	14.67070	14.67070		17.45	0.00	0.00	0	189.00	
\$ / R		On 12/10/2018	Any day expiry		14.46570	14.46570	14.69100	14.69100		17.57	0.00	0.00	0	0.00	
\$ / R		On 15/10/2018	Any day expiry		14.47140	14.47140	14.69770	14.69770		17.33	0.00	0.00	0	4,000.00	
\$ / R		On 15/10/2018	Any day expiry	14.88	Put	540.47390	0.54047	394.55810	0.39456	540.474	19.05	0.70	0.00	0	314.00
\$ / R		On 15/10/2018	Any day expiry	14.96	Call	114.84580	0.11485	187.14220	0.18714	114.846	19.37	0.26	0.00	0	314.00
\$ / R		On 17/10/2018	Any day expiry		14.47520	14.47520	14.70220	14.70220		17.64	0.00	0.00	0	235.00	
\$ / R		On 22/10/2018	Any day expiry		14.48460	14.48460	14.71350	14.71350		17.55	0.00	0.00	0	0.00	
\$ / R		On 22/10/2018	Any day expiry	13.20	Put	11.84560	0.01185	7.26980	0.00727	11.846	17.92	0.04	0.00	0	1,630.00
\$ / R		On 22/10/2018	Any day expiry	14.00	Call	585.61450	0.58561	776.40350	0.77640	585.614	16.58	0.76	0.00	0	1,630.00
\$ / R		On 25/10/2018	Any day expiry		14.49030	14.49030	14.71940	14.71940		17.77	0.00	0.00	0	70.00	
\$ / R		On 29/10/2018	Any day expiry		14.49810	14.49810	14.72730	14.72730		17.77	0.00	0.00	0	225.00	
\$ / R		On 30/10/2018	Any day expiry		14.50000	14.50000	14.57500	14.57500		17.84	0.00	36,437,500.00	2,500	2,500.00	
\$ / R		On 31/10/2018	Any day expiry		14.50190	14.50190	14.73130	14.73130		17.91	0.00	5,819,068.80	400	4,399.00	
\$ / R		On 31/10/2018	Any day expiry	13.00	Put	9.54970	0.00955	7.23260	0.00723	9.550	17.43	0.03	0.00	0	500.00
\$ / R		On 31/10/2018	Any day expiry	13.80	Put	79.49620	0.07950	51.89560	0.05190	79.496	16.54	0.18	0.00	0	1,000.00
\$ / R		On 31/10/2018	Any day expiry	13.93	Call	683.35500	0.68335	873.73000	0.87373	683.355	16.80	0.77	0.00	0	500.00
\$ / R		On 31/10/2018	Any day expiry	14.25	Put	223.79730	0.22380	154.67130	0.15467	223.797	17.42	0.37	0.00	0	250.00
\$ / R		On 31/10/2018	Any day expiry	14.67	Call	282.47030	0.28247	395.88340	0.39588	282.470	18.48	0.44	0.00	0	250.00
\$ / R		On 31/10/2018	Any day expiry	14.82	Put	552.49130	0.55249	420.08820	0.42009	552.491	18.98	0.62	0.00	0	114.00
\$ / R		On 31/10/2018	Any day expiry	15.01	Call	184.82460	0.18482	265.55560	0.26556	184.825	19.62	0.31	0.00	0	114.00
\$ / R		On 31/10/2018	Any day expiry	16.47	Call	25.17720	0.02518	44.20640	0.04421	25.177	23.12	0.05	0.00	0	500.00
\$ / R		On 31/10/2018	Any day expiry	17.02	Call	10.52660	0.01053	19.11390	0.01911	10.527	23.83	0.02	0.00	0	500.00
\$ / R		On 01/11/2018	Any day expiry		14.50390	14.50390	14.73330	14.73330		17.96	0.00	0.00	0	55.00	
\$ / R		On 02/11/2018	Any day expiry		14.50580	14.50580	14.73520	14.73520		18.02	0.00	0.00	0	0.00	
\$ / R		On 02/11/2018	Any day expiry	14.85	Put	581.65280	0.58165	446.80780	0.44681	581.653	19.18	0.63	0.00	0	1,100.00
\$ / R		On 02/11/2018	Any day expiry	15.50	Call	107.49580	0.10750	158.83810	0.15884	107.496	21.21	0.19	0.00	0	1,100.00
\$ / R		On 05/11/2018	Any day expiry		14.51160	14.51160	14.74120	14.74120		17.94	0.00	0.00	0	0.00	
\$ / R		On 05/11/2018	Any day expiry	11.90	Put	2.71660	0.00272	2.44920	0.00245	2.717	23.05	0.01	0.00	0	1,880.00
\$ / R		On 05/11/2018	Any day expiry	13.86	Put	105.70920	0.10571	68.92120	0.06892	105.709	16.71	0.21	0.00	0	1,880.00
\$ / R		On 05/11/2018	Any day expiry	16.81	Call	19.15940	0.01916	34.79240	0.03479	19.159	23.22	0.04	0.00	0	1,880.00
\$ / R		On 13/11/2018	Any day expiry		14.52700	14.52700	14.75700	14.75700		18.19	0.00	0.00	0	70.00	
\$ / R		On 15/11/2018	Any day expiry		14.53090	14.53090	14.76100	14.76100		18.27	0.00	0.00	0	24.00	
\$ / R		On 16/11/2018	Any day expiry		14.53280	14.53280	14.76300	14.76300		18.31	0.00	0.00	0	420.00	
\$ / R		On 16/11/2018	Any day expiry	10.83	Put	0.47260	0.00047	0.39600	0.00040	0.473	24.82	0.00	0.00	0	51,000.00
\$ / R		On 16/11/2018	Any day expiry	11.67	Put	3.51180	0.00351	2.74190	0.00274	3.512	23.36	0.01	0.00	0	51,000.00
\$ / R		On 16/11/2018	Any day expiry	13.22	Call	1,337.77730	1.33778	1,561.48830	1.56149	1,337.777	15.88	0.94	0.00	0	51,000.00
\$ / R		On 16/11/2018	Any day expiry	14.00	Put	178.45670	0.17846	123.25610	0.12326	178.457	17.26	0.28	0.00	0	10,000.00
\$ / R		On 16/11/2018	Any day expiry	14.72	Call	346.48950	0.34649	454.82530	0.45483	346.489	18.81	0.45	0.00	0	5,000.00
\$ / R		On 16/11/2018	Any day expiry	14.74	Call	339.55040	0.33955	445.73500	0.44574	339.550	18.87	0.44	0.00	0	5,000.00
\$ / R		On 16/11/2018	Any day expiry	14.89	Call	291.65010	0.29165	385.56520	0.38557	291.650	19.31	0.39	0.00	0	5,000.00
\$ / R		On 16/11/2018	Any day expiry	14.89	Put	648.85010	0.64885	512.56520	0.51257	648.850	19.31	0.61	0.00	0	15,000.00
\$ / R		On 19/11/2018	Any day expiry		14.53860	14.53860	14.76890	14.76890		18.23	0.00	0.00	0	0.00	
\$ / R		On 19/11/2018	Any day expiry	14.84	Call	318.07420	0.31807	415.96940	0.41597	318.074	19.07	0.41	0.00	0	10,000.00

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 23/11/2018	Any day expiry		14.54640	14.54640	14.77690	14.77690		18.33	0.00	0.00	0	0.00
\$ / R	14.62	Call	Any day expiry	415.35500	0.41535	535.16490	0.53516	415.355	18.53	0.49	0.00	0	20,400.00	
\$ / R	15.31	Call	Any day expiry	216.25420	0.21625	284.75610	0.28476	216.254	20.45	0.29	0.00	0	10,000.00	
\$ / R		On 29/11/2018	Any day expiry	14.55800	14.55800	14.78890	14.78890		18.32	0.00	0.00	0	461.00	
\$ / R		On 30/11/2018	Any day expiry	14.55990	14.55990	14.79090	14.79090		18.35	0.00	29,095,200.00	2,000	6,251.00	
\$ / R	13.00	Put	Any day expiry	26.50140	0.02650	23.02390	0.02302	26.501	16.61	0.06	0.00	0	500.00	
\$ / R	13.80	Put	Any day expiry	147.04900	0.14705	104.13890	0.10414	147.049	16.95	0.23	0.00	0	1,000.00	
\$ / R	14.08	Call	Any day expiry	721.02810	0.72103	885.05040	0.88505	721.028	17.47	0.68	0.00	0	500.00	
\$ / R	14.25	Put	Any day expiry	312.63410	0.31263	232.56130	0.23256	312.634	17.79	0.38	0.00	0	250.00	
\$ / R	14.82	Call	Any day expiry	373.69580	0.37370	475.99850	0.47600	373.696	19.07	0.43	0.00	0	250.00	
\$ / R	16.70	Call	Any day expiry	70.86100	0.07086	97.39270	0.09739	70.861	23.58	0.10	0.00	0	500.00	
\$ / R	17.31	Call	Any day expiry	42.20950	0.04221	58.89880	0.05890	42.209	24.82	0.06	0.00	0	500.00	
\$ / R		On 05/12/2018	Any day expiry	14.56970	14.56970	14.80090	14.80090		18.44	0.00	0.00	0	0.00	
\$ / R	15.45	Put	Any day expiry	1,110.64510	1.11065	946.06110	0.94606	1,110.645	20.68	0.72	0.00	0	23,000.00	
\$ / R		On 06/12/2018	Any day expiry	14.57160	14.57160	14.80290	14.80290		18.45	0.00	0.00	0	0.00	
\$ / R	13.90	Put	Any day expiry	188.19000	0.18819	136.59080	0.13659	188.190	17.10	0.26	0.00	0	30,000.00	
\$ / R	14.30	Put	Any day expiry	349.16560	0.34917	264.71260	0.26471	349.166	17.87	0.39	0.00	0	30,000.00	
\$ / R	14.90	Put	Any day expiry	700.04460	0.70004	567.28440	0.56728	700.045	19.24	0.58	0.00	0	30,000.00	
\$ / R	15.30	Put	Any day expiry	993.76500	0.99376	836.87130	0.83687	993.765	20.30	0.68	0.00	0	30,000.00	
\$ / R		On 11/12/2018	Any day expiry	14.58140	14.58140	14.81290	14.81290		18.42	0.00	0.00	0	0.00	
\$ / R	13.65	Put	Any day expiry	128.25110	0.12825	91.84080	0.09184	128.251	16.80	0.19	0.00	0	20,000.00	
\$ / R	13.86	Put	Any day expiry	184.08280	0.18408	135.12500	0.13512	184.083	17.01	0.25	0.00	0	7,500.00	
\$ / R	15.08	Call	Any day expiry	337.37940	0.33738	425.92530	0.42593	337.379	19.66	0.38	0.00	0	7,500.00	
\$ / R	15.69	Call	Any day expiry	206.57390	0.20657	265.04380	0.26504	206.574	21.21	0.25	0.00	0	20,000.00	
\$ / R		On 12/12/2018	Any day expiry	14.58330	14.58330	14.81490	14.81490		18.45	0.00	73,287,500.00	5,000	3,672.00	
\$ / R		On 14/12/2018	Foreign Exchange Future	14.58720	14.58720	14.81890	14.81890		18.47	0.00	1,279,297,440.00	87,700	799,175.00	
\$ / R	11.64	Put	Foreign Exchange Future	7.28860	0.00729	6.02740	0.00603	7.289	21.59	0.01	0.00	0	2,764.00	
\$ / R	11.75	Put	Foreign Exchange Future	8.42410	0.00842	6.88960	0.00689	8.424	21.24	0.02	0.00	0	228,616.00	
\$ / R	11.90	Put	Foreign Exchange Future	10.13390	0.01013	8.26890	0.00827	10.134	20.72	0.02	0.00	0	11,300.00	
\$ / R	12.00	Put	Foreign Exchange Future	11.46590	0.01147	9.39080	0.00939	11.466	20.37	0.02	0.00	0	174,530.00	
\$ / R	12.02	Put	Foreign Exchange Future	11.75310	0.01175	9.63270	0.00963	11.753	20.31	0.02	0.00	0	5,500.00	
\$ / R	12.10	Put	Foreign Exchange Future	12.97640	0.01298	10.66440	0.01066	12.976	20.03	0.02	0.00	0	8,580.00	
\$ / R	12.20	Put	Foreign Exchange Future	14.69020	0.01469	12.11060	0.01211	14.690	19.68	0.03	0.00	0	7,300.00	
\$ / R	12.25	Put	Foreign Exchange Future	15.63240	0.01563	12.90580	0.01291	15.632	19.51	0.03	0.00	0	3,300.00	
\$ / R	12.38	Put	Foreign Exchange Future	18.38290	0.01838	15.22730	0.01523	18.383	19.06	0.03	0.00	0	39,589.00	
\$ / R	12.50	Put	Foreign Exchange Future	21.36270	0.02136	17.74110	0.01774	21.363	18.65	0.04	0.00	0	26,400.00	
\$ / R	12.50	Call	Foreign Exchange Future	2,108.56270	2.10856	2,336.64110	2.33664	2,108.563	18.65	0.96	0.00	0	228,616.00	
\$ / R	12.63	Put	Foreign Exchange Future	25.15750	0.02516	20.93860	0.02094	25.158	18.20	0.05	0.00	0	39,589.00	
\$ / R	12.68	Put	Foreign Exchange Future	26.79640	0.02680	22.31790	0.02232	26.796	18.03	0.05	0.00	0	10,000.00	
\$ / R	12.75	Put	Foreign Exchange Future	29.27770	0.02928	24.40410	0.02440	29.278	17.79	0.05	0.00	0	1,000.00	
\$ / R	12.95	Put	Foreign Exchange Future	37.76240	0.03776	31.51770	0.03152	37.762	17.10	0.07	0.00	0	500.00	
\$ / R	13.00	Put	Foreign Exchange Future	40.25720	0.04026	33.60240	0.03360	40.257	16.92	0.07	0.00	0	177,520.00	
\$ / R	13.00	Call	Foreign Exchange Future	1,627.45720	1.62746	1,852.50240	1.85250	1,627.457	16.92	0.93	0.00	0	6,000.00	
\$ / R	13.05	Put	Foreign Exchange Future	42.92280	0.04292	35.82670	0.03583	42.923	16.75	0.08	0.00	0	1,500.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	45.77150	0.04577		38.19990	0.03820	45.771	16.58	0.08	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,441.86930	1.44187	1,662.33420	1.66233	1,441.869	16.45	0.90	0.00	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	57.16050	0.05716	44.56490	0.04456	57.161	16.47	0.10	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	61.05730	0.06106	46.31740	0.04632	61.057	16.50	0.11	0.00	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,398.25730	1.39826	1,615.21740	1.61522	1,398.257	16.50	0.89	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	70.93230	0.07093	50.68180	0.05068	70.932	16.56	0.12	0.00	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	72.43440	0.07243	51.33880	0.05134	72.434	16.57	0.12	0.00	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,229.56960	1.22957	1,434.13070	1.43413	1,229.570	16.68	0.85	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	92.36960	0.09237	65.23070	0.06523	92.370	16.68	0.15	0.00	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	101.76410	0.10176	72.30390	0.07230	101.764	16.72	0.16	0.00	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,188.96410	1.18896	1,391.20390	1.39120	1,188.964	16.72	0.84	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	122.59120	0.12259	88.15460	0.08815	122.591	16.82	0.18	0.00	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	141.30520	0.14131	102.57580	0.10258	141.305	16.89	0.20	0.00	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	146.27960	0.14628	106.43510	0.10644	146.280	16.91	0.21	0.00	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	159.24620	0.15925	116.53910	0.11654	159.246	16.95	0.22	0.00	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	974.59270	0.97459	1,161.82310	1.16182	974.593	16.98	0.77	0.00	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	170.16960	0.17017	125.10670	0.12511	170.170	16.99	0.23	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	172.97990	0.17298	127.31600	0.12732	172.980	17.00	0.24	0.00	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	960.17990	0.96018	1,146.21600	1.14622	960.180	17.00	0.76	0.00	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	203.96720	0.20397	150.95880	0.15096	203.967	17.14	0.27	0.00	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	858.50040	0.85850	1,032.75750	1.03276	858.500	17.23	0.72	0.00	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	239.50780	0.23951	177.49890	0.17750	239.508	17.33	0.30	0.00	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	826.70780	0.82671	996.39890	0.99640	826.708	17.33	0.70	0.00	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	278.56020	0.27856	207.05640	0.20706	278.560	17.52	0.33	0.00	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	286.79190	0.28679	213.86660	0.21387	286.792	17.56	0.33	0.00	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	748.16160	0.74816	906.22400	0.90622	748.162	17.58	0.66	0.00	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	299.40330	0.29940	224.34160	0.22434	299.403	17.62	0.34	0.00	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	303.67530	0.30368	227.90180	0.22790	303.675	17.63	0.35	0.00	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	708.31640	0.70832	861.38530	0.86139	708.316	17.71	0.64	0.00	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	321.11640	0.32112	242.48530	0.24249	321.116	17.71	0.36	0.00	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	339.11240	0.33911	257.61510	0.25762	339.112	17.79	0.37	0.00	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	680.89910	0.68090	830.38400	0.83038	680.899	17.81	0.62	0.00	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	367.14160	0.36714	281.34260	0.28134	367.142	17.90	0.39	0.00	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	381.61400	0.38161	293.66590	0.29367	381.614	17.96	0.40	0.00	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	638.81400	0.63881	782.56590	0.78257	638.814	17.96	0.60	0.00	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	391.43240	0.39143	302.05380	0.30205	391.432	18.00	0.41	0.00	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	628.63240	0.62863	770.95380	0.77095	628.632	18.00	0.59	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	411.47210	0.41147	319.23810	0.31924	411.472	18.07	0.42	0.00	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	584.47120	0.58447	720.37780	0.72038	584.471	18.17	0.56	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	556.50920	0.55651	688.17740	0.68818	556.509	18.28	0.54	0.00	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	469.30920	0.46931	369.27740	0.36928	469.309	18.28	0.46	0.00	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	474.76060	0.47476	374.02460	0.37402	474.761	18.30	0.46	0.00	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	525.26190	0.52526	418.25670	0.41826	525.262	18.47	0.49	0.00	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	512.46190	0.51246	637.15670	0.63716	512.462	18.47	0.51	0.00	0.00	0	84,900.00

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	14.61	Call	508.40710	0.50841	632.23180	0.63223	508.407	18.50	0.51	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	504.38310	0.50438	627.34200	0.62734	504.383	18.52	0.51	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	484.71910	0.48472	603.37420	0.60337	484.719	18.65	0.49	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	567.51910	0.56752	454.47420	0.45447	567.519	18.65	0.51	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	473.28040	0.47328	589.37500	0.58938	473.280	18.73	0.48	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	611.23920	0.61124	492.24580	0.49225	611.239	18.83	0.53	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	617.60110	0.61760	497.76690	0.49777	617.601	18.85	0.53	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	454.80110	0.45480	566.66690	0.56667	454.801	18.85	0.47	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	649.83240	0.64983	525.83210	0.52583	649.832	18.98	0.54	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	437.03240	0.43703	544.73210	0.54473	437.032	18.98	0.46	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	423.31880	0.42332	527.72530	0.52773	423.319	19.08	0.44	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	716.35510	0.71636	585.03670	0.58504	716.355	19.23	0.57	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	785.47550	0.78548	647.96010	0.64796	785.476	19.49	0.60	0.00	0	20,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	372.67550	0.37268	466.86010	0.46686	372.676	19.49	0.40	585,369.65	100	11,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	369.72390	0.36972	463.30600	0.46331	369.724	19.51	0.40	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	346.96530	0.34697	435.83060	0.43583	346.965	19.72	0.38	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	344.22480	0.34422	432.51500	0.43252	344.225	19.74	0.38	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	330.85570	0.33086	416.31630	0.41632	330.856	19.87	0.36	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	930.83490	0.93083	781.83720	0.78184	930.835	20.00	0.65	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	968.53970	0.96854	816.86330	0.81686	968.540	20.12	0.66	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,006.75070	1.00675	852.47200	0.85247	1,006.751	20.25	0.67	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	278.23020	0.27823	352.16690	0.35217	278.230	20.43	0.32	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	259.24240	0.25924	329.00910	0.32901	259.242	20.65	0.30	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	255.21740	0.25522	324.08630	0.32409	255.217	20.70	0.29	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,164.05790	1.16406	1,000.34530	1.00035	1,164.058	20.75	0.71	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	251.25790	0.25126	319.24530	0.31925	251.258	20.75	0.29	0.00	0	4,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	249.30450	0.24930	316.85420	0.31685	249.305	20.77	0.29	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	234.25820	0.23426	298.40470	0.29840	234.258	20.97	0.27	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	232.44920	0.23245	296.18260	0.29618	232.449	21.00	0.27	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	230.65560	0.23066	293.95550	0.29396	230.656	21.02	0.27	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	215.18130	0.21518	274.71120	0.27471	215.181	21.25	0.25	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	210.28410	0.21028	268.60400	0.26860	210.284	21.32	0.25	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,446.16360	1.44616	1,268.55690	1.26856	1,446.164	21.59	0.77	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	191.90130	0.19190	245.62730	0.24563	191.901	21.62	0.23	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	183.39660	0.18340	234.96330	0.23496	183.397	21.77	0.22	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	171.43150	0.17143	219.92330	0.21992	171.432	21.99	0.21	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	157.48440	0.15748	202.99480	0.20299	157.484	22.23	0.19	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	153.78670	0.15379	198.63800	0.19864	153.787	22.29	0.19	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	146.66970	0.14667	190.24360	0.19024	146.670	22.42	0.18	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	142.12280	0.14212	184.87450	0.18487	142.123	22.50	0.18	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	110.85220	0.11085	146.04570	0.14605	110.852	23.15	0.14	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	92.41120	0.09241	122.34180	0.12234	92.411	23.63	0.12	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	79.66720	0.07967	105.85500	0.10585	79.667	24.04	0.10	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.59890	14.59890	14.83090	14.83090		18.43	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	214.17590	0.21418	160.25720	0.16026	214.176	17.12	0.27	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	378.52270	0.37852	292.44180	0.29244	378.523	17.87	0.39	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	726.50150	0.72650	596.30300	0.59630	726.501	19.18	0.57	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,014.74660	1.01475	862.07680	0.86208	1,014.747	20.17	0.66	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.60080	14.60080	14.83290	14.83290		18.44	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	61.83140	0.06183	48.97610	0.04898	61.831	16.47	0.10	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	76.00830	0.07601	55.68730	0.05569	76.008	16.56	0.12	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	515.50930	0.51551	636.03050	0.63603	515.509	18.59	0.50	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	481.37150	0.48137	594.52550	0.59453	481.372	18.81	0.48	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.62000	14.62000	14.85210	14.85210		18.30	0.00	0.00	0	4,706.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	51.98650	0.05199	42.92000	0.04292	51.986	16.71	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	197.87530	0.19788	149.79200	0.14979	197.875	16.88	0.24	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	758.76150	0.75876	910.20280	0.91020	758.761	17.60	0.63	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	372.52390	0.37252	289.89380	0.28989	372.524	17.66	0.37	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	782.31070	0.78231	651.19780	0.65120	782.311	19.15	0.57	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	112.68600	0.11269	145.32370	0.14532	112.686	23.43	0.13	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	74.80520	0.07481	96.69340	0.09669	74.805	24.71	0.09	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.62370	14.62370	14.85590	14.85590		18.30	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.65380	14.65380	14.88660	14.88660		18.39	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	43.32670	0.04333	35.22000	0.03522	43.327	17.43	0.07	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.67630	14.67630	14.90960	14.90960		18.43	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.67820	14.67820	14.91150	14.91150		18.44	0.00	0.00	0	1,420.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	78.20390	0.07820	62.84330	0.06284	78.204	16.75	0.11	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	422.20030	0.42220	339.88730	0.33989	422.200	17.60	0.37	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	784.27570	0.78428	927.57390	0.92757	784.276	17.84	0.60	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	491.11580	0.49112	591.48390	0.59148	491.116	19.34	0.42	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.70260	14.70260	14.93650	14.93650		18.41	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.73070	14.73070	14.96520	14.96520		18.46	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	98.25440	0.09825	78.75030	0.07875	98.254	16.62	0.12	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	460.26290	0.46026	377.48210	0.37748	460.263	17.55	0.37	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	809.06050	0.80906	946.64330	0.94664	809.061	18.04	0.57	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	532.75450	0.53275	633.33770	0.63334	532.754	19.46	0.42	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.76450	14.76450	14.99980	14.99980		18.40	0.00	52,930,732.50	3,585	36,970.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	4.91000	0.00491	3.86680	0.00387	4.910	21.21	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	15.65040	0.01565	13.77720	0.01378	15.650	16.90	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	51.33110	0.05133	38.87880	0.03888	51.331	16.60	0.07	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	54.57690	0.05458	41.52710	0.04153	54.577	16.59	0.07	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	95.72010	0.09572	75.77750	0.07578	95.720	16.52	0.11	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	98.35190	0.09835	78.00160	0.07800	98.352	16.52	0.11	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	109.44730	0.10945	87.41020	0.08741	109.447	16.50	0.12	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	116.86200	0.11686	93.72460	0.09372	116.862	16.49	0.13	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	127.88510	0.12789	103.15170	0.10315	127.885	16.48	0.14	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	132.84760	0.13285	107.40700	0.10741	132.848	16.48	0.14	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	173.58070	0.17358	141.06760	0.14107	173.581	16.50	0.18	0.00	0	134,750.00

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	13.46	Put	198.13390	0.19813	159.63020	0.15963	198.134	16.59	0.20	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	222.14360	0.22214	179.10740	0.17911	222.144	16.68	0.21	32,073,848.40	10,000	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	260.10980	0.26011	211.69710	0.21170	260.110	16.80	0.24	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	266.29820	0.26630	217.03870	0.21704	266.298	16.82	0.24	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	272.58410	0.27258	222.46910	0.22247	272.584	16.83	0.25	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	282.19030	0.28219	230.78520	0.23079	282.190	16.86	0.25	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	295.33110	0.29533	242.18370	0.24218	295.331	16.90	0.26	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	319.24310	0.31924	263.00370	0.26300	319.243	16.96	0.28	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	333.43660	0.33344	275.40700	0.27541	333.437	17.00	0.29	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	370.60320	0.37060	308.02340	0.30802	370.603	17.09	0.31	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	387.33880	0.38734	321.72430	0.32172	387.339	17.16	0.32	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	496.49940	0.49650	412.72900	0.41273	496.499	17.58	0.37	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	970.74780	0.97075	1,121.28040	1.12128	970.748	17.61	0.63	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	531.06180	0.53106	443.80150	0.44380	531.062	17.70	0.39	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	577.25420	0.57725	485.53750	0.48554	577.254	17.86	0.41	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	882.90740	0.88291	1,024.52910	1.02453	882.907	17.93	0.59	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	609.12570	0.60913	514.46860	0.51447	609.126	17.96	0.42	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	625.37650	0.62538	529.25870	0.52926	625.377	18.02	0.42	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	641.83610	0.64184	544.26450	0.54426	641.836	18.07	0.43	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	692.45250	0.69245	590.56350	0.59056	692.453	18.22	0.45	67,553,105.40	10,000	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	744.87780	0.74488	638.73850	0.63874	744.878	18.38	0.47	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	793.15020	0.79315	683.10330	0.68310	793.150	18.53	0.49	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	799.28440	0.79928	688.74820	0.68875	799.284	18.54	0.49	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	805.43940	0.80544	694.41510	0.69442	805.439	18.56	0.49	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	685.38210	0.68538	803.90640	0.80391	685.382	18.78	0.49	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	932.76660	0.93277	812.28500	0.81228	932.767	18.93	0.53	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	985.86720	0.98587	861.80540	0.86181	985.867	19.07	0.54	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	992.58990	0.99259	868.08320	0.86808	992.590	19.09	0.55	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	614.15860	0.61416	723.19820	0.72320	614.159	19.16	0.45	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,033.30310	1.03330	906.16760	0.90617	1,033.303	19.20	0.56	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,040.14790	1.04015	912.58530	0.91259	1,040.148	19.22	0.56	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,123.67830	1.12368	991.02640	0.99103	1,123.678	19.43	0.58	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	531.37640	0.53138	628.73550	0.62874	531.376	19.67	0.40	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	528.65800	0.52866	625.61790	0.62562	528.658	19.69	0.40	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	507.59670	0.50760	601.29260	0.60129	507.597	19.84	0.38	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	477.97920	0.47798	566.74700	0.56675	477.979	20.07	0.36	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	443.75230	0.44375	526.85980	0.52686	443.752	20.35	0.34	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	426.68230	0.42668	507.06600	0.50707	426.682	20.51	0.33	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	404.47560	0.40448	481.26210	0.48126	404.476	20.72	0.32	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	380.00820	0.38001	452.75420	0.45275	380.008	20.96	0.30	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	349.98910	0.34999	418.48760	0.41849	349.989	21.27	0.28	41,644,996.80	10,000	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	336.07340	0.33607	403.46550	0.40347	336.073	21.39	0.27	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	303.94050	0.30394	367.61220	0.36761	303.940	21.69	0.25	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	300.92600	0.30093	364.07720	0.36408	300.926	21.72	0.24	0.00	0	50.00

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	16.96	Call	252.13070	0.25213	306.62030	0.30662	252.131	22.26	0.21	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	250.91240	0.25091	305.18040	0.30518	250.912	22.27	0.21	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	244.92940	0.24493	298.10110	0.29810	244.929	22.35	0.20	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	237.96680	0.23797	289.85790	0.28986	237.967	22.44	0.20	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	236.82880	0.23683	288.50970	0.28851	236.829	22.45	0.20	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	235.70000	0.23570	287.16890	0.28717	235.700	22.47	0.20	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	221.56720	0.22157	270.39680	0.27040	221.567	22.66	0.19	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	214.37830	0.21438	261.84780	0.26185	214.378	22.77	0.18	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	195.33390	0.19533	239.15150	0.23915	195.334	23.07	0.17	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	161.67920	0.16168	192.09260	0.19209	161.679	24.07	0.14	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	143.41670	0.14342	170.33390	0.17033	143.417	25.00	0.12	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.78140	14.78140	15.01700	15.01700		18.48	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			14.78510	14.78510	15.02090	15.02090		18.49	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	115.55050	0.11555	93.15060	0.09315	115.550	16.41	0.13	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	495.10010	0.49510	413.77750	0.41378	495.100	17.52	0.36	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	832.37110	0.83237	966.55130	0.96655	832.371	18.26	0.55	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	567.77850	0.56778	668.56710	0.66857	567.778	19.60	0.41	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.79260	14.79260	15.02860	15.02860		18.46	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.84510	14.84510	15.08240	15.08240		18.48	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	132.18980	0.13219	103.78970	0.10379	132.190	16.19	0.13	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,600.21980	1.60022	1,794.80660	1.79481	1,600.220	16.62	0.79	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	526.98860	0.52699	449.08450	0.44908	526.989	17.45	0.36	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	854.44330	0.85444	984.44660	0.98445	854.443	18.46	0.53	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	601.47460	0.60147	701.68920	0.70169	601.475	19.75	0.40	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.90330	14.90330	15.14200	15.14200		18.50	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	148.11430	0.14811	116.01940	0.11602	148.114	16.05	0.14	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	555.39200	0.55539	480.35440	0.48035	555.392	17.41	0.35	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	874.51930	0.87452	1,002.14440	1.00214	874.519	18.68	0.51	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	631.53170	0.63153	731.02310	0.73102	631.532	19.92	0.40	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.90890	14.90890	15.14780	15.14780		18.48	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.92950	14.92950	15.16900	15.16900		18.56	0.00	0.00	0	19,415.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	13.05570	0.01306	13.57910	0.01358	13.056	18.62	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	44.88130	0.04488	30.04620	0.03005	44.881	14.76	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	104.59950	0.10460	77.61540	0.07762	104.600	15.50	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	148.07800	0.14808	114.09890	0.11410	148.078	15.87	0.14	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	152.35000	0.15235	117.73890	0.11774	152.350	15.90	0.14	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	210.08880	0.21009	167.67520	0.16768	210.089	16.28	0.18	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	394.54740	0.39455	338.36280	0.33836	394.547	16.96	0.27	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	413.01760	0.41302	354.95760	0.35496	413.018	17.01	0.28	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,400.98510	1.40099	1,578.62430	1.57862	1,400.985	17.10	0.70	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,162.06990	1.16207	1,314.67690	1.31468	1,162.070	17.67	0.62	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,087.78130	1.08778	1,232.66340	1.23266	1,087.781	17.94	0.59	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	766.10310	0.76610	669.42620	0.66943	766.103	18.02	0.42	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	985.63520	0.98564	1,120.79920	1.12080	985.635	18.34	0.55	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 14/06/2019	Foreign Exchange Future	15.55	Call	731.54060	0.73154	841.17130	0.84117	731.541	19.48	0.44	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	711.28360	0.71128	818.52350	0.81852	711.284	19.59	0.43	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	662.48320	0.66248	763.43880	0.76344	662.483	19.87	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	632.35540	0.63236	729.11030	0.72911	632.355	20.07	0.39	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	613.20210	0.61320	707.36920	0.70737	613.202	20.19	0.38	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	298.12910	0.29813	350.57670	0.35058	298.129	22.95	0.20	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.94080	14.94080	15.18050	15.18050		18.54	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	822.17160	0.82217	722.44220	0.72244	822.172	18.16	0.43	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	398.27510	0.39828	465.45200	0.46545	398.275	21.91	0.26	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.95590	14.95590	15.19630	15.19630		18.54	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	158.76800	0.15877	122.65660	0.12266	158.768	15.84	0.14	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	579.19930	0.57920	505.75700	0.50576	579.199	17.39	0.35	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	890.37380	0.89037	1,016.01720	1.01602	890.374	18.87	0.50	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	655.51590	0.65552	753.70880	0.75371	655.516	20.07	0.39	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.96170	14.96170	15.20220	15.20220		18.52	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.96560	14.96560	15.20620	15.20620		18.60	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	283.11370	0.28311	233.10390	0.23310	283.114	16.57	0.21	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	560.69180	0.56069	645.95370	0.64595	560.692	20.80	0.34	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.01950	15.01950	15.26160	15.26160		18.56	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	168.83990	0.16884	128.68490	0.12868	168.840	15.60	0.14	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	603.61320	0.60361	533.32680	0.53333	603.613	17.36	0.34	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	915.51430	0.91551	1,040.35820	1.04036	915.514	19.04	0.49	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	687.44070	0.68744	785.92020	0.78592	687.441	20.21	0.39	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.02140	15.02140	15.26360	15.26360		18.56	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.04450	15.04450	15.28730	15.28730		18.60	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	728.53300	0.72853	643.87670	0.64388	728.533	17.70	0.38	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	667.62880	0.66763	762.57420	0.76257	667.629	20.46	0.37	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.07730	15.07730	15.32100	15.32100		18.65	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	169.88720	0.16989	133.61870	0.13362	169.887	15.19	0.14	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	627.20060	0.62720	556.86910	0.55687	627.201	17.39	0.34	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	929.75020	0.92975	1,053.28760	1.05329	929.750	19.23	0.48	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	709.30750	0.70931	807.66160	0.80766	709.308	20.37	0.38	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.08310	15.08310	15.32690	15.32690		18.63	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			15.08890	15.08890	15.33280	15.33280		18.64	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	350.80100	0.35080	396.97610	0.39698	350.801	24.21	0.20	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.11000	15.11000	15.35460	15.35460		18.61	0.00	0.00	0	19,892.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	20.04460	0.02004	19.84160	0.01984	20.045	17.36	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	70.57460	0.07057	56.35280	0.05635	70.575	13.74	0.07	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	494.82140	0.49482	436.80940	0.43681	494.821	17.06	0.28	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	518.53480	0.51853	458.58330	0.45858	518.535	17.11	0.29	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	567.89760	0.56790	504.02510	0.50403	567.898	17.22	0.31	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	589.21610	0.58922	523.70590	0.52371	589.216	17.27	0.32	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	619.80570	0.61981	551.97850	0.55198	619.806	17.33	0.33	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	674.24280	0.67424	602.42780	0.60243	674.243	17.44	0.35	0.00	0	33,151.00

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	14.72	Put	881.56510	0.88157	787.39420	0.78739	881.565	18.03	0.41	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,286.53830	1.28654	1,172.51820	1.17252	1,286.538	18.98	0.50	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	959.76070	0.95976	1,084.77900	1.08478	959.761	19.21	0.48	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,406.53980	1.40654	1,286.63320	1.28663	1,406.540	19.22	0.52	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	862.77440	0.86277	977.75130	0.97775	862.774	19.64	0.44	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	564.38110	0.56438	646.22220	0.64622	564.381	21.45	0.31	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	500.36590	0.50037	574.09160	0.57409	500.366	21.96	0.27	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	471.34890	0.47135	541.28410	0.54128	471.349	22.23	0.26	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	460.90600	0.46091	529.45930	0.52946	460.906	22.33	0.25	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	422.10460	0.42210	480.43950	0.48044	422.105	22.87	0.23	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	406.62330	0.40662	460.01480	0.46001	406.623	23.19	0.23	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	393.78340	0.39378	445.34590	0.44535	393.783	23.47	0.22	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	390.70330	0.39070	441.82490	0.44182	390.703	23.54	0.22	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	347.01200	0.34701	391.79490	0.39179	347.012	24.69	0.19	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.13770	15.13770	15.38340	15.38340		18.70	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	178.06930	0.17807	148.18530	0.14819	178.069	15.03	0.14	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	648.82680	0.64883	578.95520	0.57896	648.827	17.41	0.33	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	954.57010	0.95457	1,077.58850	1.07759	954.570	19.39	0.47	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	738.91660	0.73892	837.83800	0.83784	738.917	20.51	0.38	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.14180	15.14180	15.38770	15.38770		18.71	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.20180	15.20180	15.44960	15.44960		18.84	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	199.31030	0.19931	166.25200	0.16625	199.310	15.29	0.15	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	671.67210	0.67167	600.89450	0.60089	671.672	17.49	0.33	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	978.05390	0.97805	1,099.30230	1.09930	978.054	19.69	0.46	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	768.22840	0.76823	866.73550	0.86674	768.228	20.78	0.37	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.26170	15.26170	15.51150	15.51150		18.94	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	215.63160	0.21563	181.92020	0.18192	215.632	15.42	0.15	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	690.81180	0.69081	619.33960	0.61934	690.812	17.54	0.32	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,003.69010	1.00369	1,124.35220	1.12435	1,003.690	19.90	0.45	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	797.38150	0.79738	896.19230	0.89619	797.381	20.97	0.37	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.26790	15.26790	15.51790	15.51790		18.99	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.29060	15.29060	15.54140	15.54140		19.01	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	57.69930	0.05770	56.95870	0.05696	57.699	14.67	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	451.78640	0.45179	389.20990	0.38921	451.786	16.85	0.24	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	726.47230	0.72647	817.19990	0.81720	726.472	21.56	0.34	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	446.05680	0.44606	501.99780	0.50200	446.057	25.41	0.21	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.32780	15.32780	15.57980	15.57980		19.08	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	235.17040	0.23517	200.95540	0.20096	235.170	15.61	0.15	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	709.92250	0.70992	636.66240	0.63666	709.923	17.58	0.32	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,029.59300	1.02959	1,149.62640	1.14963	1,029.593	20.11	0.45	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	828.86100	0.82886	928.53430	0.92853	828.861	21.14	0.37	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.33190	15.33190	15.58410	15.58410		19.09	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.39190	15.39190	15.64600	15.64600		19.19	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.45590	15.45590	15.71220	15.71220		19.26	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 16/03/2020	Foreign Exchange Future			15.48480		15.48480		15.74200	15.74200		19.32	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.52000		15.52000		15.77830	15.77830		19.34	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.57570		15.57570		15.83600	15.83600		19.46	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.64600		15.64600		15.90850	15.90850		19.54	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.66670		15.66670		15.92990	15.92990		19.60	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.76170		15.76170		16.02810	16.02810		19.66	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.86090		15.86090		16.13060	16.13060		19.77	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.58720		14.58720		14.81890	14.81890		18.47	0.00	0.00	0	334.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.76450		14.76450		14.99980	14.99980		18.40	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.92950		14.92950		15.16900	15.16900		18.56	0.00	0.00	0	0.00
£ / R	On 28/09/2018	Any day expiry			19.13690		19.13690		19.29080	19.29080		16.55	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			19.19340		19.19340		19.34900	19.34900		16.36	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future			19.39850		19.39850		19.56230	19.56230		17.28	0.00	6,983,460.00	360	475,779.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.73170		19.73170		19.89980	19.89980		17.25	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	271.92200	0.27192		247.79370	0.24779	271.922	271.922	16.71	0.20	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	840.90620	0.84091		0.00000	0.00000	840.906	840.906	17.47	0.48	4,758,674.26	500	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	437.49220	0.43749		496.30950	0.49631	437.492	437.492	18.88	0.29	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.04130		20.04130		20.21550	20.21550		17.87	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future			20.38260		20.38260		20.56360	20.56360		18.25	0.00	0.00	0	10,363.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13052	0.13052		0.13275	0.13275			24.64	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13318	0.13318		0.13547	0.13547			22.99	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13568	0.13568		0.13803	0.13803			22.49	0.00	0.00	0	0.00
€ / R	On 25/09/2018	Any day expiry			16.96740		16.96740		17.11380	17.11380		15.22	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry			17.02880		17.02880		17.18070	17.18070		16.16	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.24630		17.24630		17.40730	17.40730		17.19	0.00	59,085,823.80	3,426	111,394.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.60480		17.60480		17.77000	17.77000		17.17	0.00	0.00	0	36,651.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	117.79130	0.11779		109.59600	0.10960	117.791	117.791	15.41	0.12	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,787.81750	1.78782		1,933.26560	1.93327	1,787.818	1,787.818	15.30	0.83	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	687.62820	0.68763		623.50580	0.62351	687.628	687.628	16.77	0.42	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	335.93630	0.33594		381.27100	0.38127	335.936	335.936	20.38	0.24	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.94450		17.94450		18.11400	18.11400		17.36	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			18.18950		18.18950		18.36310	18.36310		17.47	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	274.24530	0.27425		257.88680	0.25789	274.245	274.245	15.58	0.18	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	322.72140	0.32272		302.82890	0.30283	322.721	322.721	15.59	0.20	0.00	0	30,200.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	579.22990	0.57923		538.99540	0.53900	579.230	579.230	16.05	0.30	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	764.57110	0.76457		835.91740	0.83592	764.571	764.571	19.23	0.37	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			18.32300		18.32300		18.49900	18.49900		17.47	0.00	0.00	0	6,834.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.25000		98.25000		98.38000	98.38000			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	588.69000		588.69000		588.02400	588.02400			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	600.02600		600.02600		599.34900	599.34900			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	609.99400		609.99400		609.30800	609.30800			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	681.37500		681.37500		680.67700	680.67700			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	694.49600		694.49600		693.78600	693.78600			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	706.03400		706.03400		705.31500	705.31500			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	616.02500		616.02500		615.55600	615.55600			0.00	12,320,500.00	2	864.00
ALBI	On 07/02/2019	Index Future	627.88800		627.88800		627.41000	627.41000			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future	638.31900		638.31900		637.83600	637.83600			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.61570	10.61570		10.76680	10.76680			14.41	0.00	435,243.70	41	36,595.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.75700	10.75700		10.90870	10.90870			14.25	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.89340	10.89340		11.04680	11.04680			14.72	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.32090	11.32090		11.45450	11.45450			14.84	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.47980	11.47980		11.61600	11.61600			14.88	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	623.47160	623.47160		647.87570	647.87570				0.00	0.00	0	25,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future	15.28910	15.28910		15.42540	15.42540			17.34	0.00	0.00	0	1,648.00
CHF / R	On 18/03/2019	Foreign Exchange Future	15.62550	15.62550		15.76580	15.76580			17.62	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.94160	15.94160		16.08540	16.08540			18.05	0.00	0.00	0	150.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.12350	2.12350		2.15400	2.15400			15.89	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.14310	2.14310		2.17470	2.17470			16.16	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.16250	2.16250		2.19500	2.19500			16.64	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	328.89880	328.89880		438.79340	438.79340				0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.33020	2.33020		2.35000	2.35000			16.50	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.37910	2.37910		2.39960	2.39960			16.35	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.42700	2.42700		2.44760	2.44760			16.87	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

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
ES33	On 01/11/2018	Bond Future		11.14566	74.87675		11.14698	74.86916			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.28456	76.31874		11.28590	76.31119			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.40294	73.79709		11.40428	73.78966			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		11.37922	76.85524		11.39068	76.78087			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.51060	78.33521		11.52250	78.25950			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.62810	75.37644		11.64038	75.29971			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		610.45200	610.45200		610.03300	610.03300			0.00	0.00	0	463.00
GOVI	On 07/02/2019	GOVI		622.20700	622.20700		621.78100	621.78100			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		632.54400	632.54400		632.11300	632.11300			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.86220	1.86220		1.89160	1.89160		18.27	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.88750	1.88750		1.91750	1.91750		18.61	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.91070	1.91070		1.94130	1.94130		18.41	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.56436	132.56436		132.56382	132.56382			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.73258	133.73258		133.73139	133.73139			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.97687	135.97687		135.97665	135.97665			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		100.30923	100.30923		100.30858	100.30858			0.00	0.00	0	2,938.00
I2029	On 07/02/2019	Bond Future		102.26353	102.26353		102.26234	102.26234			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.90715	102.90715		102.90679	102.90679			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		102.72192	102.72192		102.72105	102.72105			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future		104.72321	104.72321		104.72171	104.72171			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		105.33602	105.33602		105.33539	105.33539			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		122.95446	122.95446		122.95354	122.95354			0.00	0.00	0	9,904.00
I2038	On 07/02/2019	Bond Future		123.75880	123.75880		123.75713	123.75713			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		125.83561	125.83561		125.83486	125.83486			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		116.80900	116.80900		116.80810	116.80810			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future		119.08490	119.08490		119.08311	119.08311			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		119.39803	119.39803		119.39735	119.39735			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
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	122.57420	122.57420		122.57317	122.57317			0.00	0.00	0	9,987.00
I2050	On 07/02/2019		Bond Future	123.19094	123.19094		123.18913	123.18913			0.00	0.00	0	0.00
I2050	On 02/05/2019		Bond Future	125.25816	125.25816		125.25738	125.25738			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	253.47400	253.47400		253.52400	253.52400			0.00	0.00	0	746.00
IGOV	On 07/02/2019		Index Future	258.41200	258.41200		258.46200	258.46200			0.00	0.00	0	0.00
IGOV	On 02/05/2019		Index Future	262.74900	262.74900		262.80100	262.80100			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	0.14290	0.14290		0.14530	0.14530			0.00	0.00	0	0.00
KES / R	On 18/03/2019		Foreign Exchange Future	0.14260	0.14260		0.14480	0.14480			0.00	0.00	0	0.00
KES / R	On 14/06/2019		Foreign Exchange Future	0.14200	0.14200		0.14390	0.14390			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018		Foreign Exchange Future	1.79790	1.79790		1.82820	1.82820		15.15	0.00	0.00	0	0.00
NOK/R	On 18/03/2019		Foreign Exchange Future	1.82740	1.82740		1.85810	1.85810		15.32	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.85520	1.85520		1.88650	1.88650		15.83	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018		Foreign Exchange Future	9.72700	9.72700		9.80310	9.80310		15.34	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019		Foreign Exchange Future	9.85450	9.85450		9.93210	9.93210		15.22	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	9.98000	9.98000		10.05890	10.05890		15.73	0.00	0.00	0	0.00
PULA / R	On 14/12/2018		Foreign Exchange Future	1.36580	1.36580		1.37550	1.37550			0.00	0.00	0	0.00
PULA / R	On 18/03/2019		Foreign Exchange Future	1.37550	1.37550		1.38510	1.38510			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.38550	1.38550		1.39550	1.39550			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018		Foreign Exchange Future	1.32980	1.32980		1.32010	1.32010			0.00	0.00	0	500.00
QUANTO € / \$	On 14/12/2018		Foreign Exchange Future	1.18230	1.18230		1.17470	1.17470			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019		Foreign Exchange Future	1.19240	1.19240		1.18000	1.18000			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019		Foreign Exchange Future	1.20190	1.20190		1.19000	1.19000			0.00	0.00	0	0.00
R186	On 01/11/2018		Bond Future	9.11768	111.74973		9.13897	111.62337		7.21	0.00	5,922,735.69	53	68,234.00
R186	On 01/11/2018	7.96	Call	2.31000	0.00231		2.21000	0.00221	2.310	6.66	0.00	0.00	0	5,000.00
R186	On 01/11/2018	8.46	Call	65.65000	0.06565		61.70000	0.06170	65.650	6.65	0.06	0.00	0	5,000.00
R186	On 01/11/2018	8.90	Put	1,831.96000	1.83196		1,930.35000	1.93035	1,831.960	6.93	0.68	0.00	0	2,500.00
R186	On 01/11/2018	9.14	Put	1,012.81000	1.01281		1,086.84000	1.08684	1,012.810	7.13	0.48	0.00	0	5,000.00
R186	On 07/02/2019		Bond Future	9.21152	108.59696		9.23386	108.46840		7.81	0.00	0.00	0	719.00
R186	On 07/02/2019	8.30	Call	313.91000	0.31391		300.49000	0.30049	313.910	6.99	0.13	0.00	0	210.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 07/02/2019	Bond Future	8.50	Call	537.47000		0.53747		516.62000	0.51662	537.470	7.18	0.20	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	984.91000		0.98491		951.48000	0.95148	984.910	7.44	0.31	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,410.84000		2.41084	2,488.18000	2.48818	2,410.840	7.70	0.54	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,268.72000		2.26872	2,208.01000	2.20801	2,268.720	7.83	0.54	0.00	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	810.56000		0.81056	847.76000	0.84776	810.560	8.47	0.24	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	788.28000		0.78828	824.71000	0.82471	788.280	8.50	0.23	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.29634		110.40085	9.31962	110.27052			7.55	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 01/11/2018	Bond Future			301.01165		301.01165	301.14660	301.14660				0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.52573		299.52573	299.66170	299.66170				0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.55220		304.55220	304.69274	304.69274				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			234.66690		234.66690	234.66472	234.66472				0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.33445		235.33445	235.33120	235.33120				0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.28386		239.28386	239.28223	239.28223				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			8.56774		98.51673	8.59965	98.40564			4.04	0.00	1,379,234.22	14	38,252.00
R2023	On 07/02/2019	Bond Future			8.67878		100.41397	8.71319	100.30095			4.39	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.77324		98.15476	8.80995	98.04023			4.30	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			9.52460		91.72831	9.53556	91.65903			9.88	0.00	0.00	0	54,904.00
R2030	On 07/02/2019	Bond Future			9.61088		89.48539	9.62226	89.41493			10.58	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	619.05000		0.61905	609.76000	0.60976	619.050	9.62	0.21	0.00	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,275.60000		2.27560	2,248.18000	2.24818	2,275.600	10.44	0.51	0.00	0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future			9.69020		90.97164	9.70192	90.90038			10.31	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			9.72567		89.90075	9.73156	89.86058			11.23	0.00	1,977,816.50	22	40,844.00
R2032	On 07/02/2019	Bond Future			9.81435		91.63203	9.82043	91.59131			11.35	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.89160		88.99905	9.89784	88.95792			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			9.84596		93.81190	9.84680	93.80554			11.93	0.00	1,970,049.90	21	73,872.00
R2035	On 07/02/2019	Bond Future			9.93505		95.61855	9.93589	95.61230			12.07	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			10.00806		92.70957	10.00889	92.70348			12.37	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 01/11/2018	Bond Future			9.91839		90.38525		9.91917	90.37933		12.50	0.00	0.00	0	52,674.00
R2037	On 07/02/2019	Bond Future			10.00105		87.86580		10.00182	87.86005		13.27	0.00	0.00	0	1,188.00
R2037	On 02/05/2019	Bond Future			10.07571		89.32514		10.07647	89.31954		12.97	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			10.00335		93.60154		10.00920	93.55406		12.89	0.00	0.00	0	25,862.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.27000		0.00027		0.31000	0.00031	0.270	11.61	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	29.11000		0.02911		30.35000	0.03035	29.110	11.61	0.02	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	53.09000		0.05309		54.87000	0.05487	53.090	11.61	0.04	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	906.57000		0.90657		907.59000	0.90759	906.570	12.58	0.35	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,619.31000		1.61931		1,614.71000	1.61471	1,619.310	12.89	0.51	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.08585		90.89341		10.09187	90.84529		13.72	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.16015		92.40308		10.16632	92.35440		13.40	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			10.03224		90.60334		10.04313	90.51389		13.49	0.00	9,513,350.70	105	38,111.00
R2044	On 07/02/2019	Bond Future			10.11185		87.96290		10.12310	87.87183		14.36	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.18341		89.42385		10.19495	89.33160		14.04	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/11/2018	Bond Future			10.02293		89.61669		10.02877	89.56754		13.92	0.00	0.00	0	99,873.00
R2048	On 07/02/2019	Bond Future			10.10419		91.34252		10.11021	91.29262		14.12	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.17049		88.42585		10.17665	88.37539		14.51	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			7.71032		101.71565		7.82106	101.59231		0.69	0.00	7,628,673.75	75	18,869.00
R207	On 07/02/2019	Bond Future			7.84776		100.02947		7.99193	99.90400		0.80	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			8.06215		101.69104		8.25574	101.56382		0.62	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			7.98870		98.01970		8.08411	97.81872		1.86	0.00	1,960,394.00	20	29,548.00
R208	On 07/02/2019	Bond Future			8.09518		99.90734		8.20359	99.70272		2.23	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.20085		98.16739		8.32327	97.95969		2.02	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



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
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			9.81116		71.18344		9.81187	71.17889		13.27	0.00	55,665,450.08	782	124,877.00
R209	On 01/11/2018	Bond Future	8.89	Call	21.83000		0.02183		23.49000	0.02349	21.830	12.09	0.02	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	39.64000		0.03964		42.19000	0.04219	39.640	12.09	0.03	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,641.55000		2.64155		2,655.94000	2.65594	2,641.550	12.35	0.76	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	754.70000		0.75470		766.68000	0.76668	754.700	12.68	0.37	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,224.01000		1.22401		1,241.02000	1.24102	1,224.010	13.00	0.48	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	802.31000		0.80231		818.11000	0.81811	802.310	13.24	0.36	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	758.83000		0.75883		774.40000	0.77440	758.830	13.27	0.35	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.88809		72.55427		9.88880	72.54978		13.65	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	478.16000		0.47816		482.34000	0.48234	478.160	12.21	0.17	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,416.61000		1.41661		1,422.84000	1.42284	1,416.610	13.05	0.37	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,611.61000		1.61161		1,621.57000	1.62157	1,611.610	13.90	0.36	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.95456		70.61168		9.95525	70.60737		13.96	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			185.48216		185.48216		185.63581	185.63581			0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future			189.09573		189.09573		189.25150	189.25150			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.71436		189.71436		189.87433	189.87433			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			155.44827		155.44827		155.49771	155.49771			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.32166		156.32166		156.37121	156.37121			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.94492		158.94492		158.99654	158.99654			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			9.62554		82.56992		9.63652	82.50199		10.79	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.71373		84.16005		9.72510	84.09100		11.15	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.78618		82.01091		9.79787	81.94099		11.36	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			9.98743		70.23411		9.99832	70.16207		14.23	0.00	0.00	0	28,473.00
R214	On 07/02/2019	Bond Future			10.06734		71.58672		10.07857	71.51343		14.52	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			10.13255		69.48202		10.14405	69.40778		14.89	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	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	10.68950		10.68950		10.83080	10.83080		15.85	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.84470		10.84470		10.98880	10.98880		15.81	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.99090		10.99090		11.13780	11.13780		16.05	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.21990		2.21990		2.24960	2.24960		26.55	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.11620		2.11620		2.14500	2.14500		25.94	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.01750		2.01750		2.04810	2.04810		25.53	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.21000		1.21000		1.25600	1.25600			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.16890		1.16890		1.19670	1.19670			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.10650		1.10650		1.14860	1.14860			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,885,347,315.75</b>	<b>177,160</b>	<b>10 442 123.00</b>
<b>Grand Total:</b>												<b>1,885,347,315.75</b>	<b>177,160</b>	<b>10 442 123.00</b>