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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 27/09/2018	Any day expiry	14.09400	14.09400		14.19750	14.19750		17.81	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry	14.05890	14.05890		14.19750	14.19750		17.28	0.00	3,106,953.00	219	2,785.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	0.00000	0.00000	0.08270	0.00008	0.000	28.06	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	282.24200	0.28224	422.69160	0.42269	282.242	23.00	0.95	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	4.07870	0.00408	6.00540	0.00601	4.079	22.58	0.06	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	201.93340	0.20193	114.66360	0.11466	201.933	22.76	0.87	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	1.51340	0.00151	14.02290	0.01402	1.513	30.71	0.02	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	0.01510	0.00002	0.04080	0.00004	0.015	74.71	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	0.01570	0.00002	0.03040	0.00003	0.016	90.88	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry	14.05460	14.05460		14.20340	14.20340		15.53	0.00	0.00	0	55.00
\$ / R	On 03/10/2018	Any day expiry	14.05650	14.05650		14.20530	14.20530		15.88	0.00	0.00	0	189.00
\$ / R	On 12/10/2018	Any day expiry	14.07350	14.07350		14.22220	14.22220		16.59	0.00	0.00	0	0.00
\$ / R	On 15/10/2018	Any day expiry	14.07900	14.07900		14.22780	14.22780		16.59	0.00	0.00	0	4,041.00
\$ / R	On 15/10/2018	Any day expiry	14.88	Put	833.59570	0.83360	710.09880	0.71010	833.596	19.97	0.89	0	314.00
\$ / R	On 15/10/2018	Any day expiry	14.96	Call	26.55080	0.02655	48.72850	0.04873	26.551	20.22	0.09	0	314.00
\$ / R	On 17/10/2018	Any day expiry	14.08270	14.08270		14.23150	14.23150		16.84	0.00	0.00	0	235.00

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 22/10/2018	Any day expiry			14.09180	14.09180		14.24070	14.24070		16.83	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 22/10/2018	Any day expiry	16.42440	0.01642	14.84290	0.01484	16.424	16.44	0.06	0.00	0	1,630.00			
\$ / R	14.00	Call	On 22/10/2018	Any day expiry	291.78770	0.29179	392.53120	0.39253	291.788	16.58	0.57	0.00	0	1,630.00			
\$ / R			On 25/10/2018	Any day expiry	14.09730	14.09730	14.24630	14.24630		17.04	0.00	0.00	0	70.00			
\$ / R			On 29/10/2018	Any day expiry	14.10470	14.10470	14.25370	14.25370		16.95	0.00	0.00	0	225.00			
\$ / R			On 30/10/2018	Any day expiry	14.10650	14.10650	14.25560	14.25560		17.01	0.00	0.00	0	2,500.00			
\$ / R			On 31/10/2018	Any day expiry	14.10830	14.10830	14.25740	14.25740		17.09	0.00	0.00	0	4,099.00			
\$ / R	13.00	Put	On 31/10/2018	Any day expiry	16.91470	0.01691	12.55330	0.01255	16.915	16.93	0.05	0.00	0	500.00			
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	152.75850	0.15276	117.12110	0.11712	152.759	16.50	0.32	0.00	0	1,000.00			
\$ / R	13.93	Call	On 31/10/2018	Any day expiry	383.95770	0.38396	488.57850	0.48858	383.958	16.76	0.61	0.00	0	500.00			
\$ / R	13.97	Put	On 31/10/2018	Any day expiry	223.87840	0.22388	176.56850	0.17657	223.878	16.84	0.41	0.00	0	600.00			
\$ / R	14.25	Put	On 31/10/2018	Any day expiry	380.76400	0.38076	308.54730	0.30855	380.764	17.65	0.56	0.00	0	250.00			
\$ / R	14.45	Call	On 31/10/2018	Any day expiry	177.58060	0.17758	239.77760	0.23978	177.581	18.40	0.35	0.00	0	600.00			
\$ / R	14.67	Call	On 31/10/2018	Any day expiry	127.73650	0.12774	176.02070	0.17602	127.736	19.22	0.26	0.00	0	250.00			
\$ / R	14.82	Put	On 31/10/2018	Any day expiry	813.67770	0.81368	704.99960	0.70500	813.678	19.77	0.78	0.00	0	114.00			
\$ / R	14.90	Call	On 31/10/2018	Any day expiry	90.04220	0.09004	127.19190	0.12719	90.042	20.02	0.19	0.00	0	600.00			
\$ / R	15.01	Call	On 31/10/2018	Any day expiry	75.89230	0.07589	108.50690	0.10851	75.892	20.37	0.17	0.00	0	114.00			
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	5.71260	0.00571	10.02960	0.01003	5.713	23.33	0.02	0.00	0	500.00			
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	2.39270	0.00239	3.64900	0.00365	2.393	24.67	0.01	0.00	0	500.00			
\$ / R			On 01/11/2018	Any day expiry	14.11020	14.11020	14.25930	14.25930		17.15	0.00	0.00	0	55.00			
\$ / R			On 02/11/2018	Any day expiry	14.11200	14.11200	14.26120	14.26120		17.22	0.00	0.00	0	0.00			
\$ / R	14.85	Put	On 02/11/2018	Any day expiry	844.33020	0.84433	735.77020	0.73577	844.330	19.94	0.78	12,236,919.75	1,100	0.00			
\$ / R	15.50	Call	On 02/11/2018	Any day expiry	40.99370	0.04099	59.36200	0.05936	40.994	21.99	0.09	1,450,260.77	1,100	0.00			
\$ / R			On 05/11/2018	Any day expiry	14.11760	14.11760	14.26680	14.26680		17.12	0.00	0.00	0	0.00			
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	1.65240	0.00165	1.40100	0.00140	1.652	20.74	0.01	0.00	0	1,880.00			
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	192.22050	0.19222	151.39710	0.15140	192.220	16.66	0.36	0.00	0	1,880.00			
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	4.43920	0.00444	7.72730	0.00773	4.439	23.33	0.01	0.00	0	1,880.00			
\$ / R			On 13/11/2018	Any day expiry	14.13250	14.13250	14.28170	14.28170		17.40	0.00	0.00	0	70.00			
\$ / R			On 15/11/2018	Any day expiry	14.13620	14.13620	14.28550	14.28550		17.49	0.00	0.00	0	24.00			
\$ / R			On 16/11/2018	Any day expiry	14.13800	14.13800	14.28740	14.28740		17.53	0.00	0.00	0	120.00			
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	0.55800	0.00056	0.47640	0.00048	0.558	24.62	0.00	0.00	0	51,000.00			
\$ / R	11.67	Put	On 16/11/2018	Any day expiry	2.82820	0.00283	2.79690	0.00280	2.828	21.63	0.01	0.00	0	51,000.00			
\$ / R	13.22	Call	On 16/11/2018	Any day expiry	969.99710	0.97000	1,106.46680	1.10647	969.997	16.01	0.88	0.00	0	51,000.00			
\$ / R	14.00	Put	On 16/11/2018	Any day expiry	293.07290	0.29307	241.63260	0.24163	293.073	17.23	0.43	0.00	0	10,000.00			
\$ / R	14.72	Call	On 16/11/2018	Any day expiry	185.13570	0.18514	238.65430	0.23865	185.136	19.37	0.30	0.00	0	5,000.00			
\$ / R	14.74	Call	On 16/11/2018	Any day expiry	180.86340	0.18086	233.42070	0.23342	180.863	19.43	0.29	0.00	0	5,000.00			
\$ / R	14.89	Call	On 16/11/2018	Any day expiry	151.70930	0.15171	197.70920	0.19771	151.709	19.90	0.25	0.00	0	5,000.00			
\$ / R	14.89	Put	On 16/11/2018	Any day expiry	903.70930	0.90371	800.30920	0.80031	903.709	19.90	0.75	0.00	0	15,000.00			
\$ / R			On 19/11/2018	Any day expiry	14.14360	14.14360	14.29300	14.29300		17.44	0.00	0.00	0	0.00			
\$ / R	14.84	Call	On 19/11/2018	Any day expiry	170.06430	0.17006	219.09220	0.21909	170.064	19.61	0.27	0.00	0	10,000.00			
\$ / R			On 22/11/2018	Any day expiry	14.14920	14.14920	14.21300	14.21300		17.51	0.00	2,544,127.00	179	179.00			
\$ / R			On 23/11/2018	Any day expiry	14.15100	14.15100	14.30040	14.30040		17.55	0.00	0.00	0	0.00			
\$ / R	14.62	Call	On 23/11/2018	Any day expiry	235.69260	0.23569	296.67490	0.29667	235.693	18.97	0.35	0.00	0	20,400.00			
\$ / R	15.31	Call	On 23/11/2018	Any day expiry	111.52780	0.11153	145.62810	0.14563	111.528	20.96	0.18	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 29/11/2018	Any day expiry		14.16220	14.16220	14.31170	14.31170		17.56	0.00	0.00	0	461.00	
\$ / R		On 30/11/2018	Any day expiry		14.16400	14.16400	14.31350	14.31350		17.59	0.00	0.00	0	5,724.00	
\$ / R		On 30/11/2018	Any day expiry	13.00	Put	38.40440	0.03840	29.32460	0.02932	38.404	15.51	0.09	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	13.80	Put	239.68710	0.23969	198.13190	0.19813	239.687	16.93	0.34	0.00	0	1,000.00
\$ / R		On 30/11/2018	Any day expiry	14.08	Call	455.02600	0.45503	549.06080	0.54906	455.026	17.45	0.55	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	14.25	Put	468.46970	0.46847	402.14170	0.40214	468.470	17.87	0.52	0.00	0	250.00
\$ / R		On 30/11/2018	Any day expiry	14.82	Call	214.94330	0.21494	269.25260	0.26925	214.943	19.51	0.30	0.00	0	250.00
\$ / R		On 30/11/2018	Any day expiry	16.70	Call	31.92180	0.03192	44.30250	0.04430	31.922	23.88	0.06	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	17.31	Call	16.52010	0.01652	24.11660	0.02412	16.520	24.80	0.03	0.00	0	500.00
\$ / R		On 05/12/2018	Any day expiry			14.17330	14.17330	14.32300	14.32300		17.56	0.00	0.00	0	0.00
\$ / R		On 05/12/2018	Any day expiry	15.45	Put	1,404.03360	1.40403	1,288.56310	1.28856	1,404.034	21.15	0.81	0.00	0	23,000.00
\$ / R		On 06/12/2018	Any day expiry			14.17520	14.17520	14.32490	14.32490		17.70	0.00	0.00	0	0.00
\$ / R		On 06/12/2018	Any day expiry	13.90	Put	296.17340	0.29617	249.40330	0.24940	296.173	17.11	0.38	0.00	0	30,000.00
\$ / R		On 06/12/2018	Any day expiry	14.30	Put	512.42190	0.51242	443.22450	0.44322	512.422	17.99	0.53	0.00	0	30,000.00
\$ / R		On 06/12/2018	Any day expiry	14.90	Put	943.32850	0.94333	846.01220	0.84601	943.329	19.68	0.70	0.00	0	30,000.00
\$ / R		On 06/12/2018	Any day expiry	15.30	Put	1,274.32020	1.27432	1,163.50170	1.16350	1,274.320	20.74	0.79	0.00	0	30,000.00
\$ / R		On 11/12/2018	Any day expiry			14.18460	14.18460	14.33440	14.33440		17.67	0.00	0.00	0	0.00
\$ / R		On 11/12/2018	Any day expiry	13.65	Put	203.47070	0.20347	167.66200	0.16766	203.471	16.59	0.29	0.00	0	20,000.00
\$ / R		On 11/12/2018	Any day expiry	13.86	Put	288.09770	0.28810	242.63120	0.24263	288.098	17.01	0.37	0.00	0	7,500.00
\$ / R		On 11/12/2018	Any day expiry	15.08	Call	198.96110	0.19896	246.48980	0.24649	198.961	20.07	0.27	0.00	0	7,500.00
\$ / R		On 11/12/2018	Any day expiry	15.69	Call	115.23780	0.11524	146.03200	0.14603	115.238	21.63	0.16	0.00	0	20,000.00
\$ / R		On 12/12/2018	Any day expiry			14.18650	14.18650	14.33630	14.33630		17.70	0.00	0.00	0	3,672.00
\$ / R		On 14/12/2018	Foreign Exchange Future			14.19020	14.19020	14.34010	14.34010		17.73	0.00	1,149,377,819.60	80,998	815,796.00
\$ / R		On 14/12/2018	Foreign Exchange Future	11.64	Put	7.52220	0.00752	6.58870	0.00659	7.522	20.29	0.02	0.00	0	2,764.00
\$ / R		On 14/12/2018	Foreign Exchange Future	11.75	Put	8.59700	0.00860	7.56730	0.00757	8.597	19.84	0.02	0.00	0	228,616.00
\$ / R		On 14/12/2018	Foreign Exchange Future	11.90	Put	10.33330	0.01033	9.15160	0.00915	10.333	19.23	0.02	0.00	0	11,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.00	Put	11.69660	0.01170	10.39700	0.01040	11.697	18.82	0.02	0.00	0	174,530.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.02	Put	11.99180	0.01199	10.66680	0.01067	11.992	18.74	0.03	0.00	0	5,500.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.10	Put	13.25510	0.01326	11.82150	0.01182	13.255	18.42	0.03	0.00	0	8,580.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.20	Put	15.03960	0.01504	13.45270	0.01345	15.040	18.01	0.03	0.00	0	7,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.25	Put	16.02810	0.01603	14.35530	0.01436	16.028	17.81	0.03	0.00	0	3,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.38	Put	18.94310	0.01894	17.01600	0.01702	18.943	17.28	0.04	0.00	0	39,589.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.50	Put	22.15050	0.02215	19.93820	0.01994	22.151	16.79	0.05	0.00	0	26,400.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.50	Call	1,712.35050	1.71235	1,860.03820	1.86004	1,712.350	16.79	0.95	0.00	0	228,616.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.63	Put	26.30800	0.02631	23.71530	0.02372	26.308	16.26	0.06	0.00	0	39,589.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.68	Put	28.12840	0.02813	25.36490	0.02536	28.128	16.06	0.06	0.00	0	10,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.75	Put	30.91150	0.03091	27.88210	0.02788	30.912	15.77	0.07	0.00	0	1,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.95	Put	49.14460	0.04914	39.03180	0.03903	49.145	15.74	0.10	0.00	0	500.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.00	Put	55.63850	0.05564	44.38670	0.04439	55.639	15.79	0.11	0.00	0	177,520.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.00	Call	1,245.83850	1.24584	1,384.48670	1.38449	1,245.839	15.79	0.89	0.00	0	6,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.05	Put	62.75770	0.06276	50.28660	0.05029	62.758	15.85	0.12	0.00	0	1,500.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.10	Put	70.53590	0.07054	56.76330	0.05676	70.536	15.91	0.13	0.00	0	11,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.20	Call	1,078.39560	1.07840	1,211.67100	1.21167	1,078.396	16.02	0.84	0.00	0	7,100.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.22	Put	92.07980	0.09208	74.84680	0.07485	92.080	16.04	0.16	0.00	0	5,500.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	98.13500		0.09813		79.96210	0.07996	98.135	16.08	0.17	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,038.33500		1.03834	1,170.06210	1.17006	1,038.335	16.08	0.83	0.83	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	113.36340		0.11336	92.88710	0.09289	113.363	16.15	0.19	0.19	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	115.66720		0.11567	94.84820	0.09485	115.667	16.16	0.19	0.19	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	886.11410		0.88611	1,010.85590	1.01086	886.114	16.30	0.77	0.77	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	145.91410		0.14591	120.75590	0.12076	145.914	16.30	0.23	0.23	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	159.97900		0.15998	132.88620	0.13289	159.979	16.36	0.24	0.24	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	850.17900		0.85018	972.98620	0.97299	850.179	16.36	0.76	0.76	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	192.61380		0.19261	159.61530	0.15962	192.614	16.55	0.28	0.28	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	221.49540		0.22150	184.05170	0.18405	221.495	16.71	0.30	0.30	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	229.10240		0.22910	190.76950	0.19077	229.102	16.75	0.31	0.31	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	248.80270		0.24880	208.22210	0.20822	248.803	16.84	0.33	0.33	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	671.28740		0.67129	779.24610	0.77925	671.287	16.90	0.66	0.66	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	265.26060		0.26526	222.86290	0.22286	265.261	16.92	0.34	0.34	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	269.47240		0.26947	226.61520	0.22662	269.472	16.94	0.35	0.35	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	659.67240		0.65967	766.71520	0.76672	659.672	16.94	0.65	0.65	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	313.70010		0.31370	266.23800	0.26624	313.700	17.14	0.38	0.38	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	577.44640		0.57745	677.56100	0.67756	577.446	17.24	0.60	0.60	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	361.73370		0.36173	309.61840	0.30962	361.734	17.33	0.42	0.42	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	551.93370		0.55193	649.71840	0.64972	551.934	17.33	0.58	0.58	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	413.47840		0.41348	356.70380	0.35670	413.478	17.53	0.45	0.45	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	424.26460		0.42426	366.55860	0.36656	424.265	17.57	0.46	0.46	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	489.91140		0.48991	581.64010	0.58164	489.911	17.59	0.54	0.54	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	440.70900		0.44071	381.61090	0.38161	440.709	17.63	0.47	0.47	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	446.26200		0.44626	386.69980	0.38670	446.262	17.65	0.47	0.47	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	459.02040		0.45902	547.50810	0.54751	459.020	17.73	0.51	0.51	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	468.82040		0.46882	407.40810	0.40741	468.820	17.73	0.49	0.49	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	492.70990		0.49271	428.68110	0.42868	492.710	17.83	0.50	0.50	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	438.96930		0.43897	524.18630	0.52419	438.969	17.86	0.50	0.50	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	529.55680		0.52956	461.62710	0.46163	529.557	18.00	0.52	0.52	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	548.42390		0.54842	478.55780	0.47856	548.424	18.08	0.53	0.53	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	408.62390		0.40862	488.65780	0.48866	408.624	18.08	0.47	0.47	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	561.16340		0.56116	490.01170	0.49001	561.163	18.13	0.54	0.54	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	401.36340		0.40136	480.11170	0.48011	401.363	18.13	0.46	0.46	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	587.01760		0.58702	513.91300	0.51391	587.018	18.24	0.55	0.55	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	383.75800		0.38376	460.06910	0.46007	383.758	18.27	0.45	0.45	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	370.22570		0.37023	444.61670	0.44462	370.226	18.37	0.44	0.44	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	350.81630		0.35082	422.37860	0.42238	350.816	18.54	0.42	0.42	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	660.61630		0.66062	582.27860	0.58228	660.616	18.54	0.58	0.58	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	667.48150		0.66748	588.68190	0.58868	667.481	18.56	0.59	0.59	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	730.52240		0.73052	647.62780	0.64763	730.522	18.81	0.61	0.61	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	320.72240		0.32072	387.72780	0.38773	320.722	18.81	0.39	0.39	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	317.86340		0.31786	384.42160	0.38442	317.863	18.83	0.39	0.39	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	315.02810		0.31503	381.14360	0.38114	315.028	18.86	0.38	0.38	0.00	0	5,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	301.23970	0.30124	365.17330	0.36517	301.240	19.00	0.37	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	781.03970	0.78104	695.07330	0.69507	781.040	19.00	0.63	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	293.26910	0.29327	355.91890	0.35592	293.269	19.08	0.36	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	832.78110	0.83278	743.84920	0.74385	832.781	19.19	0.65	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	840.27040	0.84027	750.92100	0.75092	840.270	19.21	0.65	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	280.47040	0.28047	341.02100	0.34102	280.470	19.21	0.35	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	878.05430	0.87805	786.66230	0.78666	878.054	19.35	0.66	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	268.25430	0.26825	326.76230	0.32676	268.254	19.35	0.34	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	258.88920	0.25889	315.80040	0.31580	258.889	19.46	0.33	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	256.60150	0.25660	313.11950	0.31312	256.602	19.48	0.32	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	955.28360	0.95528	859.96930	0.85997	955.284	19.62	0.69	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	1,034.38580	1.03439	935.55630	0.93556	1,034.386	19.88	0.71	0.00	0	20,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	224.58580	0.22459	275.65630	0.27566	224.586	19.88	0.29	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	222.60310	0.22260	273.33550	0.27334	222.603	19.91	0.29	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	207.40440	0.20740	255.38960	0.25539	207.404	20.12	0.27	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	205.58490	0.20558	253.22490	0.25322	205.585	20.14	0.27	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	196.74420	0.19674	242.68570	0.24269	196.744	20.27	0.26	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,198.11510	1.19812	1,092.51640	1.09252	1,198.115	20.40	0.75	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,240.08300	1.24008	1,132.89300	1.13289	1,240.083	20.53	0.76	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,282.42780	1.28243	1,173.69900	1.17370	1,282.428	20.67	0.77	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	162.51030	0.16251	201.61560	0.20162	162.510	20.85	0.22	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	150.46250	0.15046	187.05670	0.18706	150.463	21.08	0.20	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	147.92430	0.14792	183.98090	0.18398	147.924	21.14	0.20	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,455.23450	1.45523	1,340.86110	1.34086	1,455.235	21.19	0.80	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	145.43450	0.14543	180.96110	0.18096	145.435	21.19	0.20	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	144.20740	0.14421	179.47290	0.17947	144.207	21.22	0.20	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	134.80390	0.13480	168.04160	0.16804	134.804	21.43	0.18	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	133.67840	0.13368	166.67160	0.16667	133.678	21.45	0.18	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	132.47210	0.13247	165.31220	0.16531	132.472	21.47	0.18	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	122.12160	0.12212	153.63560	0.15364	122.122	21.66	0.17	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	118.86590	0.11887	149.95310	0.14995	118.866	21.72	0.16	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,757.50180	1.75750	1,636.83590	1.63684	1,757.502	21.95	0.85	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	106.74430	0.10674	135.76330	0.13576	106.744	21.97	0.15	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	101.18950	0.10119	128.94490	0.12894	101.190	22.10	0.14	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	93.43710	0.09344	119.39660	0.11940	93.437	22.29	0.13	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	84.82950	0.08483	108.75130	0.10875	84.830	22.52	0.12	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	82.63630	0.08264	106.02970	0.10603	82.636	22.58	0.12	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	78.43500	0.07843	100.80840	0.10081	78.435	22.71	0.11	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	75.76560	0.07577	97.48420	0.09748	75.766	22.79	0.11	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	57.71650	0.05772	74.85960	0.07486	57.716	23.46	0.09	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	47.35400	0.04735	61.73830	0.06174	47.354	23.96	0.07	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	40.32830	0.04033	52.78080	0.05278	40.328	24.38	0.06	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.20150	14.20150	14.35150	14.35150		17.69	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	324.79480	0.32479	277.27250	0.27727	324.795	17.11	0.38	0.00	0	35,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	540.20830	0.54021	472.87150	0.47287	540.208	17.95	0.51	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	962.58520	0.96259	868.50500	0.86850	962.585	19.52	0.68	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,287.25450	1.28725	1,179.78630	1.17979	1,287.254	20.56	0.76	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.20340	14.20340	14.35340	14.35340		17.70	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	97.54720	0.09755	80.22250	0.08022	97.547	16.04	0.16	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	119.02330	0.11902	98.58170	0.09858	119.023	16.14	0.19	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	327.80840	0.32781	393.54590	0.39355	327.808	18.90	0.38	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	303.66420	0.30366	365.67840	0.36568	303.664	19.13	0.36	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.22220	14.22220	14.37240	14.37240		17.57	0.00	0.00	0	4,014.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	72.39540	0.07240	59.54260	0.05954	72.395	15.76	0.12	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	297.69850	0.29770	254.56180	0.25456	297.698	16.82	0.35	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	510.93590	0.51094	599.77980	0.59978	510.936	17.62	0.52	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	526.55760	0.52656	463.40150	0.46340	526.558	17.70	0.49	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	1,020.04630	1.02005	925.98900	0.92599	1,020.046	19.47	0.68	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	63.65920	0.06366	79.74030	0.07974	63.659	23.79	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	40.71920	0.04072	53.00090	0.05300	40.719	25.04	0.06	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.22590	14.22590	14.37610	14.37610		17.68	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.25520	14.25520	14.40570	14.40570		17.68	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	52.13610	0.05214	46.93150	0.04693	52.136	16.12	0.09	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.27710	14.27710	14.42790	14.42790		17.73	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.27900	14.27900	14.42970	14.42970		17.73	0.00	0.00	0	1,420.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	102.21510	0.10222	87.75490	0.08775	102.215	15.75	0.14	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	574.87650	0.57488	515.10020	0.51510	574.877	17.63	0.47	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	552.03480	0.55203	637.34140	0.63734	552.035	17.91	0.49	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	332.75550	0.33276	390.60790	0.39061	332.756	19.59	0.33	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.30270	14.30270	14.45380	14.45380		17.70	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.33020	14.33020	14.48150	14.48150		17.76	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	127.63240	0.12763	114.30380	0.11430	127.632	15.77	0.16	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	611.01050	0.61101	553.79120	0.55379	611.011	17.57	0.46	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	585.79650	0.58580	669.80680	0.66981	585.797	18.11	0.48	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	374.74060	0.37474	434.03700	0.43404	374.741	19.66	0.33	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.36310	14.36310	14.51480	14.51480		17.71	0.00	761,244.30	53	38,779.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	5.13280	0.00513	4.60010	0.00460	5.133	20.31	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	22.81500	0.02281	18.42390	0.01842	22.815	16.61	0.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	69.05940	0.06906	61.74920	0.06175	69.059	16.02	0.09	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	73.00620	0.07301	65.53590	0.06554	73.006	15.99	0.09	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	122.24310	0.12224	113.19600	0.11320	122.243	15.67	0.15	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	126.16660	0.12617	116.22770	0.11623	126.167	15.69	0.15	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	142.86180	0.14286	128.99460	0.12899	142.862	15.77	0.16	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	154.04100	0.15404	137.50950	0.13751	154.041	15.82	0.17	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	170.67960	0.17068	152.61860	0.15262	170.680	15.89	0.19	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	178.17160	0.17817	159.43230	0.15943	178.172	15.93	0.19	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	204.73260	0.20473	183.63680	0.18364	204.733	16.03	0.22	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	236.83730	0.23684	212.98660	0.21299	236.837	16.14	0.24	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	268.71080	0.26871	242.21390	0.24221	268.711	16.24	0.26	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	282.18490	0.28218	0.00000	0.00000	282.185	16.28	0.27	195,692.27	50	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	299.61380	0.29961	270.63380	0.27063	299.614	16.33	0.28	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	317.69760	0.31770	0.00000	0.00000	317.698	16.38	0.29	12,759,894.00	3,000	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	348.85520	0.34886	315.27260	0.31527	348.855	16.49	0.31	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	357.26720	0.35727	322.52200	0.32252	357.267	16.52	0.32	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	365.79160	0.36579	329.86950	0.32987	365.792	16.56	0.32	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	378.79160	0.37879	341.08490	0.34108	378.792	16.61	0.33	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	396.51010	0.39651	356.39010	0.35639	396.510	16.69	0.34	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	428.58480	0.42858	385.91290	0.38591	428.585	16.81	0.36	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	447.51660	0.44752	403.53220	0.40353	447.517	16.89	0.37	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	496.72500	0.49672	449.45930	0.44946	496.725	17.07	0.39	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	517.15310	0.51715	468.57210	0.46857	517.153	17.14	0.40	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	648.29320	0.64829	591.85470	0.59185	648.293	17.58	0.46	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	722.96270	0.72296	817.57750	0.81758	722.963	17.62	0.54	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	689.20580	0.68921	630.50710	0.63051	689.206	17.71	0.47	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	743.87810	0.74388	681.90940	0.68191	743.878	17.88	0.49	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	651.86700	0.65187	740.15480	0.74015	651.867	17.96	0.50	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	644.44660	0.64445	732.01570	0.73202	644.447	18.00	0.49	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	781.34660	0.78135	717.21570	0.71722	781.347	18.00	0.51	365,658.37	50	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	800.37850	0.80038	735.22320	0.73522	800.379	18.05	0.51	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	819.60520	0.81961	753.43470	0.75343	819.605	18.11	0.52	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	878.42250	0.87842	809.23610	0.80924	878.423	18.29	0.54	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	938.89360	0.93889	866.74940	0.86675	938.894	18.46	0.56	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	993.97510	0.99398	919.25540	0.91926	993.975	18.61	0.57	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,000.94840	1.00095	925.90710	0.92591	1,000.948	18.63	0.57	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,007.93640	1.00794	932.57830	0.93258	1,007.936	18.65	0.58	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	496.31880	0.49632	568.91920	0.56892	496.319	18.89	0.40	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,151.46990	1.15147	1,069.95010	1.06995	1,151.470	19.04	0.61	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,211.07570	1.21108	1,126.90110	1.12690	1,211.076	19.20	0.63	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,218.60500	1.21861	1,134.09600	1.13410	1,218.605	19.22	0.63	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	441.96990	0.44197	507.84520	0.50785	441.970	19.30	0.36	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,264.09770	1.26410	1,177.61630	1.17762	1,264.098	19.35	0.64	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,271.73050	1.27173	1,184.92610	1.18493	1,271.731	19.37	0.64	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,364.48980	1.36449	1,274.10270	1.27410	1,364.490	19.61	0.66	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	380.33240	0.38033	438.11100	0.43811	380.332	19.88	0.32	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	378.32890	0.37833	435.83940	0.43584	378.329	19.90	0.32	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	370.43420	0.37043	426.90120	0.42690	370.434	19.98	0.31	226,332.41	50	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	362.74120	0.36274	418.17460	0.41817	362.741	20.06	0.31	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	340.79570	0.34080	393.23980	0.39324	340.796	20.31	0.29	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	315.45850	0.31546	364.53340	0.36453	315.458	20.61	0.27	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	301.81510	0.30182	350.26170	0.35026	301.815	20.74	0.26	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	284.12750	0.28413	331.04570	0.33105	284.128	20.91	0.25	8,958,965.15	2,500	12,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	264.72100	0.26472	308.94810	0.30895	264.721	21.12	0.23	0.00	0	138,000.00

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 18/03/2019	Foreign Exchange Future	16.30	Call	241.59730	0.24160	282.52530	0.28253	241.597	21.39	0.22	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	231.52960	0.23153	270.98890	0.27099	231.530	21.52	0.21	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	208.43630	0.20844	244.45060	0.24445	208.436	21.84	0.19	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	206.28130	0.20628	241.96650	0.24197	206.281	21.87	0.19	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	171.67160	0.17167	201.95460	0.20195	171.672	22.44	0.16	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	170.81420	0.17081	200.96180	0.20096	170.814	22.46	0.16	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	166.60920	0.16661	196.07730	0.19608	166.609	22.54	0.15	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	161.72570	0.16173	190.40440	0.19040	161.726	22.63	0.15	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	160.93080	0.16093	189.47950	0.18948	160.931	22.65	0.15	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	160.13840	0.16014	188.55750	0.18856	160.138	22.66	0.15	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	150.83240	0.15083	177.06910	0.17707	150.832	22.90	0.14	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	147.10620	0.14711	171.23660	0.17124	147.106	23.07	0.14	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	137.29270	0.13729	157.74770	0.15775	137.293	23.56	0.13	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	117.29770	0.11730	134.34500	0.13434	117.298	24.78	0.11	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	104.95560	0.10496	119.85450	0.11985	104.956	25.76	0.09	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.37950	14.37950	14.53140	14.53140		17.79	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	506.38130	0.50638	460.13510	0.46014	506.381	17.05	0.39	0.00	0	50,000.00
\$ / R	On 29/03/2019	Any day expiry			14.38320	14.38320	14.53510	14.53510		17.80	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	152.87160	0.15287	139.43730	0.13944	152.872	15.82	0.17	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	643.54840	0.64355	589.15620	0.58916	643.548	17.52	0.45	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	615.92830	0.61593	699.36880	0.69937	615.928	18.31	0.47	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	410.83490	0.41083	471.27230	0.47127	410.835	19.77	0.33	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.39050	14.39050	14.54250	14.54250		17.78	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.44160	14.44160	14.59400	14.59400		17.85	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	177.75580	0.17776	162.35970	0.16236	177.756	15.83	0.18	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,273.87750	1.27388	1,399.01790	1.39902	1,273.878	16.32	0.73	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	675.55010	0.67555	623.01430	0.62301	675.550	17.49	0.43	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	646.32830	0.64633	728.41390	0.72841	646.328	18.54	0.45	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	447.92690	0.44793	508.71150	0.50871	447.927	19.94	0.33	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.49820	14.49820	14.65110	14.65110		17.92	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	201.33540	0.20134	183.23480	0.18323	201.335	15.88	0.18	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	703.76950	0.70377	652.83440	0.65283	703.769	17.47	0.42	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	673.03710	0.67304	754.09920	0.75410	673.037	18.77	0.44	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	480.30800	0.48031	541.62440	0.54162	480.308	20.11	0.33	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.50370	14.50370	14.65660	14.65660		17.90	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.52380	14.52380	14.67680	14.67680		17.91	0.00	0.00	0	19,430.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	12.05700	0.01206	11.79910	0.01180	12.057	17.36	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	75.20810	0.07521	60.26290	0.06026	75.208	15.13	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	152.85180	0.15285	133.32390	0.13332	152.852	15.63	0.15	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	205.95960	0.20596	184.82330	0.18482	205.960	15.87	0.18	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	211.08950	0.21109	189.83380	0.18983	211.090	15.89	0.19	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	278.76940	0.27877	256.82570	0.25683	278.769	16.13	0.23	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	498.85340	0.49885	462.85900	0.46286	498.853	16.74	0.34	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	522.63510	0.52264	483.69180	0.48369	522.635	16.83	0.35	0.00	0	6,250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,115.70040	1.11570	1,224.69660	1.22470	1,115.700	17.00	0.63	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	918.13390	0.91813	1,014.67100	1.01467	918.134	17.77	0.55	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	855.41020	0.85541	948.02410	0.94802	855.410	18.04	0.52	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	942.82810	0.94283	881.38450	0.88138	942.828	18.12	0.49	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	769.25920	0.76926	856.09180	0.85609	769.259	18.43	0.48	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	563.02400	0.56302	630.91880	0.63092	563.024	19.64	0.37	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	547.07680	0.54708	613.36360	0.61336	547.077	19.76	0.36	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	508.58310	0.50858	570.87840	0.57088	508.583	20.06	0.34	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	484.81320	0.48481	544.56890	0.54457	484.813	20.27	0.33	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	469.16270	0.46916	527.87000	0.52787	469.163	20.39	0.32	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	234.31740	0.23432	259.38160	0.25938	234.317	23.57	0.17	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.53470	14.53470	14.68790	14.68790		17.98	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,004.30140	1.00430	941.36200	0.94136	1,004.301	18.26	0.50	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	298.99150	0.29899	339.07470	0.33907	298.992	22.08	0.21	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.54930	14.54930	14.70260	14.70260		17.99	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	219.95960	0.21996	198.22200	0.19822	219.960	15.88	0.19	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	727.21960	0.72722	676.52260	0.67652	727.220	17.47	0.42	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	694.34120	0.69434	773.55230	0.77355	694.341	18.97	0.43	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	506.45900	0.50646	567.30210	0.56730	506.459	20.27	0.33	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.55480	14.55480	14.70820	14.70820		17.97	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.55850	14.55850	14.71190	14.71190		17.98	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	363.20330	0.36320	337.29190	0.33729	363.203	16.36	0.27	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	428.15160	0.42815	482.35380	0.48235	428.152	20.92	0.28	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.61060	14.61060	14.76410	14.76410		18.03	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	238.04350	0.23804	213.40200	0.21340	238.043	15.82	0.19	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	751.04410	0.75104	702.34540	0.70235	751.044	17.45	0.41	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	723.01690	0.72302	802.38700	0.80239	723.017	19.15	0.42	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	538.33040	0.53833	600.87630	0.60088	538.330	20.38	0.33	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.61250	14.61250	14.76590	14.76590		18.03	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.63480	14.63480	14.78830	14.78830		18.09	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	891.76580	0.89177	838.26610	0.83827	891.766	17.81	0.44	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	523.43930	0.52344	584.81830	0.58482	523.439	20.61	0.32	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			14.66650	14.66650	14.82000	14.82000		18.09	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	253.25550	0.25326	226.94980	0.22695	253.255	15.78	0.19	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	770.80950	0.77081	724.10890	0.72411	770.809	17.43	0.40	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	742.01740	0.74202	820.10580	0.82011	742.017	19.34	0.42	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	560.65280	0.56065	624.28090	0.62428	560.653	20.51	0.33	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.67210	14.67210	14.82560	14.82560		18.07	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.67770	14.67770	14.83120	14.83120		18.14	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	285.30930	0.28531	314.99150	0.31499	285.309	24.70	0.17	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.69820	14.69820	14.85170	14.85170		18.12	0.00	0.00	0	19,892.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	19.09620	0.01910	18.20490	0.01820	19.096	16.23	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	122.19700	0.12220	99.69990	0.09970	122.197	14.44	0.11	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	604.40810	0.60441	571.68570	0.57169	604.408	16.87	0.34	0.00	0	81,930.00

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	13.97	Put	632.53930	0.63254	597.97190	0.59797	632.539	16.94	0.35	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	693.86120	0.69386	652.50530	0.65251	693.861	17.13	0.37	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	720.22920	0.72023	677.32930	0.67733	720.229	17.22	0.38	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	757.93190	0.75793	713.33430	0.71333	757.932	17.33	0.39	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	824.65760	0.82466	777.15480	0.77715	824.658	17.52	0.41	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	1,058.52630	1.05853	1,001.93950	1.00194	1,058.526	18.15	0.47	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,499.19290	1.49919	1,428.99540	1.42900	1,499.193	19.08	0.56	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	770.43070	0.77043	849.72160	0.84972	770.431	19.33	0.42	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,629.58430	1.62958	1,555.13150	1.55513	1,629.584	19.34	0.58	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	691.20080	0.69120	763.67950	0.76368	691.201	19.79	0.38	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	444.71230	0.44471	496.06910	0.49607	444.712	21.60	0.26	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	393.43490	0.39343	439.43310	0.43943	393.435	22.13	0.23	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	374.94710	0.37495	415.01780	0.41502	374.947	22.51	0.22	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	368.42440	0.36842	407.71280	0.40771	368.424	22.65	0.22	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	341.72570	0.34173	377.74640	0.37775	341.726	23.31	0.20	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	329.84470	0.32984	364.37650	0.36438	329.845	23.64	0.19	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	320.01790	0.32002	353.30630	0.35331	320.018	23.93	0.19	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	317.66390	0.31766	350.65000	0.35065	317.664	24.01	0.19	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	270.12320	0.27012	311.71460	0.31171	270.123	24.79	0.16	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.72420	14.72420	14.87780	14.87780		18.12	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	263.93070	0.26393	232.04040	0.23204	263.931	15.64	0.19	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	788.64410	0.78864	743.53510	0.74354	788.644	17.39	0.39	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	767.09060	0.76709	845.44060	0.84544	767.091	19.48	0.41	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	587.62830	0.58763	652.24500	0.65225	587.628	20.61	0.33	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.72810	14.72810	14.88180	14.88180		18.20	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.78570	14.78570	14.94070	14.94070		18.30	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	270.36440	0.27036	252.01440	0.25201	270.364	15.45	0.19	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	807.24260	0.80724	765.90320	0.76590	807.243	17.42	0.38	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	791.24480	0.79124	871.51960	0.87152	791.245	19.75	0.41	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	615.75950	0.61576	682.14620	0.68215	615.759	20.85	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.84330	14.84330	14.99950	14.99950		18.40	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	284.32230	0.28432	268.50290	0.26850	284.322	15.49	0.19	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	823.22770	0.82323	784.66220	0.78466	823.228	17.44	0.38	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	817.25560	0.81726	899.48740	0.89949	817.256	19.95	0.40	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	643.72660	0.64373	712.17140	0.71217	643.727	21.02	0.33	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.84920	14.84920	15.00560	15.00560		18.39	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.87110	14.87110	15.02790	15.02790		18.40	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	43.54990	0.04355	61.05760	0.06106	43.550	12.73	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	550.16650	0.55017	525.01080	0.52501	550.167	16.74	0.29	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	587.59190	0.58759	650.33900	0.65034	587.592	21.63	0.30	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	331.89640	0.33190	380.06330	0.38006	331.896	24.84	0.17	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.90680	14.90680	15.06440	15.06440		18.47	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	296.07270	0.29607	285.19400	0.28519	296.073	15.47	0.19	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	838.48290	0.83848	804.05400	0.80405	838.483	17.44	0.37	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	843.03460	0.84303	927.42870	0.92743	843.035	20.13	0.40	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	673.75550	0.67376	744.82500	0.74483	673.756	21.18	0.33	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.91080	14.91080	15.06850	15.06850		18.47	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.96840	14.96840	15.12730	15.12730		18.54	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.03000	15.03000	15.19020	15.19020		18.64	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.05780	15.05780	15.21860	15.21860		18.64	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.09150	15.09150	15.25310	15.25310		18.70	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.14520	15.14520	15.30790	15.30790		18.74	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.21270	15.21270	15.37690	15.37690		18.78	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.23250	15.23250	15.39720	15.39720		18.82	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.32390	15.32390	15.49050	15.49050		18.84	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.41920	15.41920	15.58790	15.58790		18.90	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.19020	14.19020	14.34010	14.34010		17.73	0.00	0.00	0	334.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.36310	14.36310	14.51480	14.51480		17.71	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.52380	14.52380	14.67680	14.67680		17.91	0.00	0.00	0	0.00
£ / R	On 28/09/2018	Any day expiry			18.45610	18.45610	18.72630	18.72630		16.66	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			18.49040	18.49040	18.77720	18.77720		15.76	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.69030	18.69030	18.97880	18.97880		16.80	0.00	201,649,646.70	10,789	441,049.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.01100	19.01100	19.30650	19.30650		16.80	0.00	19,011,000.00	1,000	5,144.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	421.59100	0.42159	359.05550	0.35906	421.591	16.41	0.29	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	528.70930	0.52871	651.85460	0.65185	528.709	17.64	0.36	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	254.88110	0.25488	324.14330	0.32414	254.881	19.03	0.20	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.30990	19.30990	19.61070	19.61070		17.45	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.63860	19.63860	19.94360	19.94360		17.88	0.00	0.00	0	10,363.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12603	0.12603	0.12762	0.12762		24.14	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12860	0.12860	0.13026	0.13026		22.86	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13103	0.13103	0.13271	0.13271		22.52	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry			16.46770	16.46770	16.73350	16.73350		15.09	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.68190	16.68190	16.94930	16.94930		16.40	0.00	47,643,506.40	2,856	110,273.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.02820	17.02820	17.30300	17.30300		16.48	0.00	0.00	0	36,651.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	175.35560	0.17536	144.15880	0.14416	175.356	14.71	0.18	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,313.50660	1.31351	1,540.60090	1.54060	1,313.507	15.03	0.74	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	957.02920	0.95703	826.79300	0.82679	957.029	16.95	0.54	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	210.34280	0.21034	266.03770	0.26604	210.343	20.61	0.17	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.35670	17.35670	17.63560	17.63560		16.64	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			17.59200	17.59200	17.87440	17.87440		16.78	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	364.85470	0.36485	324.17120	0.32417	364.855	15.10	0.23	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	434.31980	0.43432	386.54280	0.38654	434.320	15.24	0.26	0.00	0	20,000.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	767.66820	0.76767	682.11080	0.68211	767.668	15.97	0.38	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	561.40720	0.56141	660.42120	0.66042	561.407	19.39	0.30	0.00	0	62,400.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 16/09/2019	Foreign Exchange Future	17.72100		17.72100		18.00400	18.00400		16.79	0.00	0.00	0	6,834.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.09000		98.09000		98.19000	98.19000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future	592.42400		592.42400		590.00800	590.00800			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	603.82700		603.82700		601.36200	601.36200			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	613.85500		613.85500		611.35300	611.35300			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	685.73900		685.73900		682.06500	682.06500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	698.93800		698.93800		695.19000	695.19000			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	710.54500		710.54500		706.74000	706.74000			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	620.62000		620.62000		616.67200	616.67200			0.00	0.00	0	864.00
ALBI	On 07/02/2019	Index Future	632.56600		632.56600		628.53900	628.53900			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future	643.07000		643.07000		638.98200	638.98200			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.25580		10.25580		10.41550	10.41550		13.78	0.00	1,599,904.80	156	36,596.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.39370		10.39370		10.55490	10.55490		13.73	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.52590		10.52590		10.68900	10.68900		14.21	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.87680		10.87680		11.07290	11.07290		14.65	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.02940		11.02940		11.22820	11.22820		14.62	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	641.99470		641.99470		627.79280	627.79280			0.00	0.00	0	25,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.64940		14.64940		14.91670	14.91670		16.46	0.00	0.00	0	1,648.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.96930		14.96930		15.24490	15.24490		16.89	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.27120		15.27120		15.55310	15.55310		17.32	0.00	0.00	0	150.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.05580		2.05580		2.07800	2.07800		15.57	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.07480		2.07480		2.09690	2.09690		15.39	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.09370		2.09370		2.11590	2.11590		15.95	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	152.76560		152.76560		205.76940	205.76940			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.25320		2.25320		2.29070	2.29070		15.60	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.30190		2.30190		2.33930	2.33930		15.56	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.34810		2.34810		2.38610	2.38610		16.19	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

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
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	11.03110	75.54016		11.11858	75.03278				0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.16555	76.99415		11.25659	76.47666				0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.28000	74.48313		11.37401	73.95768				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	11.27995	77.50464		11.36745	76.93175				0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.40753	78.99638		11.49853	78.41213				0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.52154	76.04793		11.61562	75.45455				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	615.29700	615.29700		611.15800	611.15800				0.00	0.00	0	462.00
GOVI	On 07/02/2019	GOVI	627.14000	627.14000		622.91900	622.91900				0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	637.55400	637.55400		633.26800	633.26800				0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.81750	1.81750		1.83710	1.83710			17.40	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.84200	1.84200		1.86210	1.86210			17.86	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.86470	1.86470		1.88500	1.88500			17.78	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.07056	132.07056		132.45250	132.45250				0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	133.22886	133.22886		133.61753	133.61753				0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	135.46290	135.46290		135.85915	135.85915				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	99.66270	99.66270		100.21998	100.21998				0.00	0.00	0	2,938.00
I2029	On 07/02/2019	Bond Future	101.60415	101.60415		102.17176	102.17176				0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.23538	102.23538		102.81337	102.81337				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	102.10223	102.10223		102.28625	102.28625				0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future	104.09120	104.09120		104.27827	104.27827				0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	104.69203	104.69203		104.88309	104.88309				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	122.59417	122.59417		122.96151	122.96151				0.00	0.00	0	9,904.00
I2038	On 07/02/2019	Bond Future	123.39116	123.39116		123.76493	123.76493				0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	125.46021	125.46021		125.84118	125.84118				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

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 01/11/2018	Bond Future			116.15074		116.15074		116.59210	116.59210			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future			118.41325		118.41325		118.86272	118.86272			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future			118.71375		118.71375		119.17155	119.17155			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/11/2018	Bond Future			121.81675		121.81675		122.32410	122.32410			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future			122.41817		122.41817		122.93496	122.93496			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future			124.47115		124.47115		124.99751	124.99751			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/11/2018	Index Future			252.70900		252.70900		253.15200	253.15200			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future			257.63200		257.63200		258.08200	258.08200			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future			261.95200		261.95200		262.41200	262.41200			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			0.13890		0.13890		0.14040	0.14040			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.13790		0.13790		0.14020	0.14020			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13710		0.13710		0.13860	0.13860			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.75490		1.75490		1.77950	1.77950		14.37	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.78400		1.78400		1.80880	1.80880		14.61	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.81120		1.81120		1.83640	1.83640		15.23	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.41040		9.41040		9.53910	9.53910		14.59	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.53380		9.53380		9.66420	9.66420		14.61	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.65450		9.65450		9.78540	9.78540		15.04	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.33540		1.33540		1.34580	1.34580			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.34550		1.34550		1.35550	1.35550			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35560		1.35560		1.36530	1.36530			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.31710		1.31710		1.32350	1.32350			0.00	0.00	0	500.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.17560		1.17560		1.18200	1.18200			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.18560		1.18560		1.19210	1.19210			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.19510		1.19510		1.20160	1.20160			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.01043		112.38928		9.10290	111.83757		7.21	0.00	32,592,891.20	290	67,962.00
R186	On 01/11/2018	Bond Future	7.96	Call	2.21000		0.00221		1.15000	0.00115	2.210	6.66	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	80.47000		0.08047		49.48000	0.04948	80.470	6.65	0.08	0.00	0	5,000.00

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
R186	On 01/11/2018	Bond Future	8.90	Put	1,333.50000		1.33350	1,702.50000	1.70250	1,333.500	6.93	0.60	0.00	0	2,500.00	
R186	On 01/11/2018	Bond Future	9.14	Put	648.34000		0.64834	891.91000	0.89191	648.340	7.13	0.37	0.00	0	5,000.00	
R186	On 07/02/2019	Bond Future			9.09896		109.24779	9.19625	108.68495		7.81	0.00	0.00	0	719.00	
R186	On 07/02/2019	Bond Future	8.30	Call	382.30000		0.38230	303.70000	0.30370	382.300	6.99	0.16	0.00	0	210.00	
R186	On 07/02/2019	Bond Future	8.50	Call	644.06000		0.64406	525.77000	0.52577	644.060	7.18	0.24	0.00	0	1,000.00	
R186	On 07/02/2019	Bond Future	8.77	Call	1,156.31000		1.15631	974.08000	0.97408	1,156.310	7.44	0.36	0.00	0	1,170.00	
R186	On 07/02/2019	Bond Future	9.10	Put	2,023.07000		2.02307	2,318.98000	2.31898	2,023.070	7.70	0.49	0.00	0	1,000.00	
R186	On 07/02/2019	Bond Future	9.27	Call	2,580.60000		2.58060	2,270.82000	2.27082	2,580.600	7.83	0.59	0.00	0	1,170.00	
R186	On 07/02/2019	Bond Future	9.90	Put	627.20000		0.62720	752.51000	0.75251	627.200	8.47	0.20	0.00	0	1,000.00	
R186	On 07/02/2019	Bond Future	9.92	Put	608.82000		0.60882	731.11000	0.73111	608.820	8.50	0.19	0.00	0	1,170.00	
R186	On 02/05/2019	Bond Future			9.17889		111.06157	9.28039	110.49026		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			300.49166		300.49166	300.47992	300.47992				0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			298.99483		298.99483	298.98130	298.98130				0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.00847		304.00847	303.99704	303.99704				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			234.14200		234.14200	234.40590	234.40590				0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			234.79886		234.79886	235.06661	235.06661				0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			238.73616		238.73616	239.01022	239.01022				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			8.39217		99.13071	8.50603	98.73199		4.04	0.00	0.00	0	38,201.00	
R2023	On 07/02/2019	Bond Future			8.48943		101.03878	8.61254	100.63198		4.39	0.00	0.00	0	0.00	
R2023	On 02/05/2019	Bond Future			8.57085		98.78915	8.70235	98.37638		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			9.41310		92.43718	9.50516	91.85136		9.88	0.00	0.00	0	54,822.00	
R2030	On 07/02/2019	Bond Future			9.49503		90.20691	9.59087	89.60945		10.58	0.00	0.00	0	167.00	
R2030	On 07/02/2019	Bond Future	8.90	Call	742.62000		0.74262	611.85000	0.61185	742.620	9.62	0.25	0.00	0	1,920.00	
R2030	On 07/02/2019	Bond Future	9.60	Call	2,601.85000		2.60185	2,289.14000	2.28914	2,601.850	10.44	0.56	0.00	0	1,920.00	
R2030	On 02/05/2019	Bond Future			9.57041		91.70444	9.66949	91.09776		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			9.61924		90.63114	9.71125	89.99922		11.23	0.00	0.00	0	40,680.00	
R2032	On 07/02/2019	Bond Future			9.70401		92.37561	9.79957	91.73113		11.35	0.00	0.00	0	456.00	
R2032	On 02/05/2019	Bond Future			9.77776		89.75417	9.87634	89.09975		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

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
R2035	On 01/11/2018	Bond Future		9.73945	94.62334		9.82131	93.99875		11.93	0.00	0.00	0	73,872.00
R2035	On 07/02/2019	Bond Future		9.82474	96.44464		9.90967	95.80764		12.07	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future		9.89447	93.54857		9.98190	92.90178		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
R2037	On 01/11/2018	Bond Future		9.82244	91.11809		9.90925	90.45466		12.50	0.00	0.00	0	52,674.00
R2037	On 07/02/2019	Bond Future		9.90184	88.61193		9.99176	87.93526		13.27	0.00	0.00	0	1,188.00
R2037	On 02/05/2019	Bond Future		9.97360	90.08296		10.06614	89.39574		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		9.90741	94.38597		9.99422	93.67572		12.89	0.00	0.00	0	25,662.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.17000	0.00017	0.09000	0.00009	0.170	11.61	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	29.51000	0.02951	18.19000	0.01819	29.510	11.61	0.02	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	56.46000	0.05646	35.79000	0.03579	56.460	11.61	0.04	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	1,070.53000	1.07053	823.02000	0.82302	1,070.530	12.58	0.41	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,905.85000	1.90585	1,535.97000	1.53597	1,905.850	12.89	0.59	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future		9.98669	91.69202		10.07656	90.96775		13.72	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future		10.05813	93.21415		10.15059	92.47859		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		9.93648	91.39656		10.02830	90.63574		13.49	0.00	2,010,724.32	22	38,106.00
R2044	On 07/02/2019	Bond Future		10.01295	88.77041		10.10794	87.99459		14.36	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future		10.08171	90.24402		10.17939	89.45602		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		9.92706	90.43036		10.01385	89.69319		13.92	0.00	0.00	0	99,873.00
R2048	On 07/02/2019	Bond Future		10.00513	92.17094		10.09495	91.41921		14.12	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		10.06870	89.26724		10.16099	88.50378		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		7.59625	101.84292		7.69997	101.72718		0.69	0.00	1,018,429.20	10	18,869.00
R207	On 07/02/2019	Bond Future		7.70012	100.15823		7.83588	100.03982		0.80	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		7.86471	101.82109		8.04623	101.70152		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		7.92073	98.16320		8.02595	97.94117		1.86	0.00	50,750,374.40	517	29,067.00
R208	On 07/02/2019	Bond Future		8.01838	100.05263		8.13828	99.82592		2.23	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	On 02/05/2019	Bond Future			8.11450		98.31423		8.24964	98.08454		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
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			9.70049		71.89755		9.78718	71.33727		13.27	0.00	2,085,028.95	29	124,848.00
R209	On 01/11/2018	Bond Future	8.89	Call	24.19000		0.02419		14.98000	0.01498	24.190	12.09	0.02	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	45.76000		0.04576		29.12000	0.02912	45.760	12.09	0.04	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,031.87000		2.03187		2,455.80000	2.45580	2,031.870	12.35	0.70	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	942.45000		0.94245		725.96000	0.72596	942.450	12.68	0.45	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	804.29000		0.80429		1,058.30000	1.05830	804.290	13.00	0.39	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	480.95000		0.48095		661.62000	0.66162	480.950	13.24	0.26	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	449.35000		0.44935		621.68000	0.62168	449.350	13.27	0.25	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.77389		73.28147		9.86348	72.71005		13.65	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	574.28000		0.57428		474.53000	0.47453	574.280	12.21	0.20	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,642.79000		1.64279		1,426.37000	1.42637	1,642.790	13.05	0.41	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,307.98000		1.30798		1,505.91000	1.50591	1,307.980	13.90	0.31	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.83723		71.35034		9.92926	70.77000		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			185.49849		185.49849		185.49070	185.49070			0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future			189.11184		189.11184		189.10311	189.10311			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.72834		189.72834		189.72076	189.72076			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			155.30829		155.30829		155.30284	155.30284			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.17850		156.17850		156.17219	156.17219			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.79732		158.79732		158.79212	158.79212			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			9.51905		83.23278		9.61107	82.65956		10.79	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.60330		84.83484		9.69889	84.25029		11.15	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.67232		82.69621		9.77087	82.10260		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

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 01/11/2018	Bond Future	9.89168		70.87280		9.97841	70.29387		14.23	0.00	6,662,043.20	94	28,473.00
R214	On 07/02/2019	Bond Future	9.96853		72.23701		10.05818	71.64659		14.52	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	10.03112		70.14252		10.12314	69.54287		14.89	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	10.40250		10.40250		10.52180	10.52180		15.15	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.55440		10.55440		10.67500	10.67500		15.20	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.69710		10.69710		10.81940	10.81940		15.53	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.25810		2.25810		2.23970	2.23970		24.05	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.15180		2.15180		2.13090	2.13090		23.91	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.05810		2.05810		2.03500	2.03500		23.86	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.11170		1.11170		1.13200	1.13200			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.05880		1.05880		1.07710	1.07710			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.01390		1.01390		1.03250	1.03250			0.00	0.00	0	0.00
Total for Derivatives :												1,557,007,415.79	105,062	11 461 385.00
Grand Total:												1,557,007,415.79	105,062	11 461 385.00