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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 28/09/2018

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 28/09/2018	Any day expiry	14.17200	14.17200	14.05890	14.05890			10.14	0.00	34,778,088.00	2,454	0.00	
\$ / R	On 02/10/2018	Any day expiry	14.15010	14.15010	14.05460	14.05460			13.80	0.00	0.00	0	55.00	
\$ / R	On 03/10/2018	Any day expiry	14.15020	14.15020	14.05650	14.05650			15.23	0.00	0.00	0	189.00	
\$ / R	On 12/10/2018	Any day expiry	14.16520	14.16520	14.07350	14.07350			16.38	0.00	0.00	0	0.00	
\$ / R	On 15/10/2018	Any day expiry	14.17110	14.17110	14.07900	14.07900			16.19	0.00	0.00	0	4,041.00	
\$ / R	On 15/10/2018	Any day expiry	14.88	Put	743.92030	0.74392	833.59570	0.83360	743.920	19.16	0.88	0.00	0	314.00
\$ / R	On 15/10/2018	Any day expiry	14.96	Call	28.21550	0.02822	26.55080	0.02655	28.216	19.42	0.10	0.00	0	314.00
\$ / R	On 17/10/2018	Any day expiry	14.17500	14.17500	14.08270	14.08270			16.68	0.00	0.00	0	235.00	
\$ / R	On 22/10/2018	Any day expiry	14.18470	14.18470	14.09180	14.09180			16.72	0.00	0.00	0	0.00	
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	11.36970	0.01137	16.42440	0.01642	11.370	16.74	0.04	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	337.59070	0.33759	291.78770	0.29179	337.591	16.21	0.63	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry	14.19060	14.19060	14.09730	14.09730			16.96	0.00	0.00	0	70.00	
\$ / R	On 29/10/2018	Any day expiry	14.19840	14.19840	14.10470	14.10470			16.88	0.00	0.00	0	225.00	
\$ / R	On 30/10/2018	Any day expiry	14.20030	14.20030	14.10650	14.10650			16.94	0.00	0.00	0	2,500.00	
\$ / R	On 31/10/2018	Any day expiry	14.20230	14.20230	14.10830	14.10830			17.00	0.00	11,502,720.00	810	4,669.00	
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	11.05740	0.01106	16.91470	0.01691	11.057	16.80	0.04	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 31/10/2018	Any day expiry	13.80	Put	116.25330	0.11625	152.75850	0.15276	116.253	16.15	0.27	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	434.35750	0.43436	383.95770	0.38396	434.358	16.43	0.66	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	178.12170	0.17812	223.87840	0.22388	178.122	16.52	0.36	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	317.58350	0.31758	380.76400	0.38076	317.583	17.18	0.52	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	199.09110	0.19909	177.58060	0.17758	199.091	17.88	0.38	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	141.45440	0.14145	127.73650	0.12774	141.454	18.65	0.29	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	729.55730	0.72956	813.67770	0.81368	729.557	19.17	0.76	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	98.69570	0.09870	90.04220	0.09004	98.696	19.45	0.21	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	82.38720	0.08239	75.89230	0.07589	82.387	19.77	0.18	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	5.87160	0.00587	5.71260	0.00571	5.872	22.88	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	2.01200	0.00201	2.39270	0.00239	2.012	23.77	0.01	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.20420	14.20420	14.11020	14.11020		17.07	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.20620	14.20620	14.11200	14.11200		17.14	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry			14.21180	14.21180	14.11760	14.11760		17.03	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.77000	0.00077	1.65240	0.00165	0.770	20.05	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	151.71720	0.15172	192.22050	0.19222	151.717	16.32	0.31	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	4.59350	0.00459	4.43920	0.00444	4.594	22.94	0.01	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.22680	14.22680	14.13250	14.13250		17.30	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.23060	14.23060	14.13620	14.13620		17.38	0.00	0.00	0	24.00
\$ / R	On 16/11/2018	Any day expiry			14.23250	14.23250	14.13800	14.13800		17.42	0.00	0.00	0	120.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.28500	0.00029	0.55800	0.00056	0.285	24.01	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	1.68520	0.00169	2.82820	0.00283	1.685	21.20	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,048.48860	1.04849	969.99710	0.97000	1,048.489	15.56	0.91	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.00	Put	244.48150	0.24448	293.07290	0.29307	244.482	16.89	0.38	0.00	0	10,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	202.13680	0.20214	185.13570	0.18514	202.137	18.88	0.33	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	197.34200	0.19734	180.86340	0.18086	197.342	18.95	0.32	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	164.86680	0.16487	151.70930	0.15171	164.867	19.41	0.27	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	822.36680	0.82237	903.70930	0.90371	822.367	19.41	0.73	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.23810	14.23810	14.14360	14.14360		17.33	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	184.73600	0.18474	170.06430	0.17006	184.736	19.13	0.30	0.00	0	10,000.00
\$ / R	On 22/11/2018	Any day expiry			14.24370	14.24370	14.14920	14.14920		17.40	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.24560	14.24560	14.15100	14.15100		17.43	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	256.89380	0.25689	235.69260	0.23569	256.894	18.52	0.37	0.00	0	20,400.00
\$ / R	On 23/11/2018	Any day expiry	15.31	Call	118.57890	0.11858	111.52780	0.11153	118.579	20.43	0.19	0.00	0	10,000.00
\$ / R	On 29/11/2018	Any day expiry			14.25690	14.25690	14.16220	14.16220		17.44	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.25880	14.25880	14.16400	14.16400		17.47	0.00	4,295,100.00	300	5,424.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	28.61730	0.02862	38.40440	0.03840	28.617	15.36	0.07	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	198.72360	0.19872	239.68710	0.23969	198.724	16.58	0.31	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	217.79610	0.21780	0.00000	0.00000	217.796	16.68	0.32	2,790,681.60	600	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	498.00110	0.49800	455.02600	0.45503	498.001	17.13	0.58	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	408.24160	0.40824	468.46970	0.46847	408.242	17.47	0.48	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	396.38230	0.39638	0.00000	0.00000	396.382	17.61	0.50	4,286,399.13	600	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	236.98240	0.23698	0.00000	0.00000	236.982	19.01	0.33	2,859,297.79	600	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	232.14480	0.23214	214.94330	0.21494	232.145	19.06	0.33	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 30/11/2018	Any day expiry	16.70	Call	31.69090	0.03169	31.92180	0.03192	31.691	23.24	0.06	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	16.18990	0.01619	16.52010	0.01652	16.190	24.20	0.03	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.26820	14.26820	14.17330	14.17330		17.43	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,315.40980	1.31541	1,404.03360	1.40403	1,315.410	20.59	0.80	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.27010	14.27010	14.17520	14.17520		17.45	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	250.81640	0.25082	296.17340	0.29617	250.816	16.77	0.35	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	450.64410	0.45064	512.42190	0.51242	450.644	17.58	0.50	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	864.10090	0.86410	943.32850	0.94333	864.101	19.20	0.68	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,187.88520	1.18789	1,274.32020	1.27432	1,187.885	20.21	0.77	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry			14.27960	14.27960	14.18460	14.18460		17.53	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	167.27950	0.16728	203.47070	0.20347	167.280	16.23	0.26	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	243.73750	0.24374	288.09770	0.28810	243.738	16.65	0.33	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	211.58440	0.21158	198.96110	0.19896	211.584	19.58	0.28	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	119.96020	0.11996	115.23780	0.11524	119.960	21.08	0.17	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.28150	14.28150	14.18650	14.18650		17.55	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.28530	14.28530	14.19020	14.19020		17.58	0.00	1,774,205,689.40	124,198	829,413.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	5.29080	0.00529	7.52220	0.00752	5.291	19.99	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	6.11920	0.00612	8.59700	0.00860	6.119	19.57	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	7.47300	0.00747	10.33330	0.01033	7.473	18.99	0.02	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	8.54770	0.00855	11.69660	0.01170	8.548	18.61	0.02	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	8.78160	0.00878	11.99180	0.01199	8.782	18.54	0.02	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	9.78650	0.00979	13.25510	0.01326	9.786	18.23	0.02	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	11.21640	0.01122	15.03960	0.01504	11.216	17.85	0.02	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	12.01280	0.01201	16.02810	0.01603	12.013	17.66	0.03	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	14.37850	0.01438	18.94310	0.01894	14.378	17.17	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	17.00480	0.01700	22.15050	0.02215	17.005	16.71	0.04	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,802.30480	1.80230	1,712.35050	1.71235	1,802.305	16.71	0.96	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	20.43890	0.02044	26.30800	0.02631	20.439	16.21	0.05	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	21.95050	0.02195	28.12840	0.02813	21.951	16.02	0.05	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	24.27150	0.02427	30.91150	0.03091	24.272	15.76	0.05	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	37.04010	0.03704	49.14460	0.04914	37.040	15.48	0.08	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	42.29780	0.04230	55.63850	0.05564	42.298	15.54	0.09	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,327.59780	1.32760	1,245.83850	1.24584	1,327.598	15.54	0.91	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	48.11330	0.04811	62.75770	0.06276	48.113	15.59	0.10	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	54.51970	0.05452	70.53590	0.07054	54.520	15.65	0.11	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,154.53980	1.15454	1,078.39560	1.07840	1,154.540	15.75	0.87	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	72.50650	0.07251	92.07980	0.09208	72.506	15.78	0.13	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	77.61710	0.07762	98.13500	0.09813	77.617	15.81	0.14	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,112.91710	1.11292	1,038.33500	1.03834	1,112.917	15.81	0.86	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	90.56480	0.09056	113.36340	0.11336	90.565	15.88	0.16	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	92.53520	0.09254	115.66720	0.11567	92.535	15.90	0.16	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	953.92750	0.95393	886.11410	0.88611	953.928	16.03	0.80	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	118.62750	0.11863	145.91410	0.14591	118.628	16.03	0.20	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	130.89060	0.13089	159.97900	0.15998	130.891	16.08	0.21	0.00	0	29,800.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	916.19060	0.91619	850.17900	0.85018	916.191	16.08	0.79	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	158.00510	0.15801	192.61380	0.19261	158.005	16.19	0.24	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	183.80120	0.18380	221.49540	0.22150	183.801	16.35	0.27	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	190.63570	0.19064	229.10240	0.22910	190.636	16.39	0.28	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	208.41190	0.20841	248.80270	0.24880	208.412	16.49	0.29	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	724.84560	0.72485	671.28740	0.67129	724.846	16.55	0.70	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	223.33670	0.22334	265.26060	0.26526	223.337	16.57	0.31	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	227.16480	0.22716	269.47240	0.26947	227.165	16.59	0.31	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	712.46480	0.71246	659.67240	0.65967	712.465	16.59	0.69	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	267.61280	0.26761	313.70010	0.31370	267.613	16.78	0.35	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	624.60020	0.62460	577.44640	0.57745	624.600	16.88	0.64	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	311.95630	0.31196	361.73370	0.36173	311.956	16.98	0.38	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	597.25630	0.59726	551.93370	0.55193	597.256	16.98	0.62	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	360.14050	0.36014	413.47840	0.41348	360.141	17.18	0.42	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	370.23020	0.37023	424.26460	0.42426	370.230	17.22	0.43	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	530.62970	0.53063	489.91140	0.48991	530.630	17.24	0.57	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	385.64260	0.38564	440.70900	0.44071	385.643	17.28	0.44	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	390.85570	0.39086	446.26200	0.44626	390.856	17.30	0.44	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	497.36690	0.49737	459.02040	0.45902	497.367	17.38	0.55	72,780,328.67	9,250	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	412.06690	0.41207	468.82040	0.46882	412.067	17.38	0.45	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	433.86070	0.43386	492.70990	0.49271	433.861	17.46	0.47	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	474.70010	0.47470	438.96930	0.43897	474.700	17.48	0.53	70,608,034.62	9,250	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	467.61730	0.46762	529.55680	0.52956	467.617	17.58	0.49	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	485.44610	0.48545	548.42390	0.54842	485.446	17.66	0.50	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	440.74610	0.44075	408.62390	0.40862	440.746	17.66	0.50	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	497.50510	0.49751	561.16340	0.56116	497.505	17.71	0.51	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	432.80510	0.43281	401.36340	0.40136	432.805	17.71	0.49	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	522.02550	0.52203	587.01760	0.58702	522.026	17.81	0.52	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	413.53940	0.41354	383.75800	0.38376	413.539	17.84	0.48	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	398.71930	0.39872	370.22570	0.37023	398.719	17.94	0.46	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	377.44760	0.37745	350.81630	0.35082	377.448	18.10	0.45	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	592.14760	0.59215	660.61630	0.66062	592.148	18.10	0.55	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	598.70910	0.59871	667.48150	0.66748	598.709	18.12	0.56	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	659.13270	0.65913	730.52240	0.73052	659.133	18.36	0.59	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	344.43270	0.34443	320.72240	0.32072	344.433	18.36	0.41	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	341.29330	0.34129	317.86340	0.31786	341.293	18.38	0.41	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	338.18240	0.33818	315.02810	0.31503	338.182	18.41	0.41	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	323.04550	0.32305	301.23970	0.30124	323.045	18.54	0.39	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	707.74550	0.70775	781.03970	0.78104	707.746	18.54	0.61	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	314.29090	0.31429	293.26910	0.29327	314.291	18.62	0.39	51,420,165.03	9,250	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	757.69090	0.75769	832.78110	0.83278	757.691	18.72	0.63	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	764.93150	0.76493	840.27040	0.84027	764.931	18.75	0.63	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	300.23150	0.30023	280.47040	0.28047	300.232	18.75	0.37	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	801.51230	0.80151	878.05430	0.87805	801.512	18.88	0.64	0.00	0	135,000.00

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 14/12/2018	Foreign Exchange Future	14.80	Call	286.81230	0.28681	268.25430	0.26825	286.812	18.88	0.36	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	276.52050	0.27652	258.88920	0.25889	276.520	18.98	0.35	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	274.00810	0.27401	256.60150	0.25660	274.008	19.01	0.34	46,083,380.49	9,250	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	876.49420	0.87649	955.28360	0.95528	876.494	19.14	0.67	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	953.74100	0.95374	1,034.38580	1.03439	953.741	19.40	0.69	0.00	0	20,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	239.04100	0.23904	224.58580	0.22459	239.041	19.40	0.31	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	236.84890	0.23685	222.60310	0.22260	236.849	19.42	0.31	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	220.02940	0.22003	207.40440	0.20740	220.029	19.62	0.29	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	218.01620	0.21802	205.58490	0.20558	218.016	19.64	0.28	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	208.23610	0.20824	196.74420	0.19674	208.236	19.76	0.27	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,113.61670	1.11362	1,198.11510	1.19812	1,113.617	19.88	0.74	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,154.73570	1.15474	1,240.08300	1.24008	1,154.736	20.01	0.75	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,196.27760	1.19628	1,282.42780	1.28243	1,196.278	20.13	0.76	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	170.40710	0.17041	162.51030	0.16251	170.407	20.30	0.23	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	157.12220	0.15712	150.46250	0.15046	157.122	20.52	0.21	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	154.32550	0.15433	147.92430	0.14792	154.325	20.57	0.21	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,366.28290	1.36628	1,455.23450	1.45523	1,366.283	20.62	0.79	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	151.58290	0.15158	145.43450	0.14543	151.583	20.62	0.21	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	150.23160	0.15023	144.20740	0.14421	150.232	20.64	0.21	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	139.88500	0.13989	134.80390	0.13480	139.885	20.84	0.19	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	138.64770	0.13865	133.67840	0.13368	138.648	20.86	0.19	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	137.42250	0.13742	132.47210	0.13247	137.423	20.88	0.19	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	126.91970	0.12692	122.12160	0.12212	126.920	21.10	0.18	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	123.61950	0.12362	118.86590	0.11887	123.620	21.18	0.17	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,666.31870	1.66632	1,757.50180	1.75750	1,666.319	21.40	0.84	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	110.57790	0.11058	106.74430	0.10674	110.578	21.42	0.16	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	104.53700	0.10454	101.18950	0.10119	104.537	21.54	0.15	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	96.12300	0.09612	93.43710	0.09344	96.123	21.71	0.14	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	86.80480	0.08680	84.82950	0.08483	86.805	21.93	0.13	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	84.43480	0.08443	82.63630	0.08264	84.435	21.99	0.12	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	79.90070	0.07990	78.43500	0.07843	79.901	22.11	0.12	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	77.02370	0.07702	75.76560	0.07577	77.024	22.18	0.11	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	57.67750	0.05768	57.71650	0.05772	57.678	22.81	0.09	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	46.67850	0.04668	47.35400	0.04735	46.679	23.28	0.07	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	39.28530	0.03929	40.32830	0.04033	39.285	23.67	0.06	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.29670	14.29670	14.20150	14.20150		17.53	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	278.41440	0.27841	324.79480	0.32479	278.414	16.75	0.35	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	478.36610	0.47837	540.20830	0.54021	478.366	17.53	0.48	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	884.07590	0.88408	962.58520	0.96259	884.076	19.04	0.66	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,201.24820	1.20125	1,287.25450	1.28725	1,201.248	20.01	0.75	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.29860	14.29860	14.20340	14.20340		17.54	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	77.65010	0.07765	97.54720	0.09755	77.650	15.77	0.14	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	96.01440	0.09601	119.02330	0.11902	96.014	15.88	0.16	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	350.30970	0.35031	327.80840	0.32781	350.310	18.44	0.41	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	323.87730	0.32388	303.66420	0.30366	323.877	18.67	0.38	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.31760	14.31760	14.22220	14.22220		17.41	0.00	4,314,510.00	300	3,714.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	56.92410	0.05692	72.39540	0.07240	56.924	15.50	0.10	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	254.51240	0.25451	297.69850	0.29770	254.512	16.47	0.31	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	548.68200	0.54868	510.93590	0.51094	548.682	17.26	0.55	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	467.44030	0.46744	526.55760	0.52656	467.440	17.31	0.46	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	940.94660	0.94095	1,020.04630	1.02005	940.947	18.98	0.66	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	62.58410	0.06258	63.65920	0.06366	62.584	23.10	0.09	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	37.68950	0.03769	40.71920	0.04072	37.689	24.14	0.05	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.32140	14.32140	14.22590	14.22590		17.41	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.35110	14.35110	14.25520	14.25520		17.53	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	42.09770	0.04210	52.13610	0.05214	42.098	15.97	0.07	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.37340	14.37340	14.27710	14.27710		17.48	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.37530	14.37530	14.27900	14.27900		17.58	0.00	0.00	0	1,420.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	83.07980	0.08308	102.21510	0.10222	83.080	15.47	0.12	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	517.02330	0.51702	574.87650	0.57488	517.023	17.29	0.45	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	586.28780	0.58629	552.03480	0.55203	586.288	17.54	0.52	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	349.91150	0.34991	332.75550	0.33276	349.912	19.17	0.34	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.39950	14.39950	14.30270	14.30270		17.56	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.42730	14.42730	14.33020	14.33020		17.62	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	105.93350	0.10593	127.63240	0.12763	105.934	15.48	0.14	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	553.54170	0.55354	611.01050	0.61101	553.542	17.24	0.43	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	618.38970	0.61839	585.79650	0.58580	618.390	17.76	0.50	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	392.14910	0.39215	374.74060	0.37474	392.149	19.27	0.35	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.46080	14.46080	14.36310	14.36310		17.57	0.00	28,921.60	2	38,781.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	4.57310	0.00457	5.13280	0.00513	4.573	20.44	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	17.57390	0.01757	22.81500	0.02281	17.574	16.32	0.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	57.35850	0.05736	69.05940	0.06906	57.359	15.83	0.08	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	60.84570	0.06085	73.00620	0.07301	60.846	15.81	0.08	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	104.99900	0.10500	122.24310	0.12224	104.999	15.55	0.13	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	107.82520	0.10783	126.16660	0.12617	107.825	15.53	0.13	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	119.74750	0.11975	142.86180	0.14286	119.748	15.48	0.15	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	129.73970	0.12974	154.04100	0.15404	129.740	15.53	0.15	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	144.72830	0.14473	170.67960	0.17068	144.728	15.61	0.17	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	151.50120	0.15150	178.17160	0.17817	151.501	15.64	0.17	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	175.64230	0.17564	204.73260	0.20473	175.642	15.75	0.19	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	205.04320	0.20504	236.83730	0.23684	205.043	15.87	0.22	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	234.43420	0.23443	268.71080	0.26871	234.434	15.97	0.24	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	246.91320	0.24691	282.18490	0.28218	246.913	16.02	0.25	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	263.10050	0.26310	299.61380	0.29961	263.100	16.07	0.26	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	279.94070	0.27994	317.69760	0.31770	279.941	16.12	0.27	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	308.26050	0.30826	348.85520	0.34886	308.260	16.21	0.29	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	315.60540	0.31561	357.26720	0.35727	315.605	16.23	0.29	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	323.05660	0.32306	365.79160	0.36579	323.057	16.25	0.30	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 18/03/2019	Foreign Exchange Future	13.75	Put	334.43090	0.33443		378.79160	0.37879	334.431	16.28	0.31	0.00	0	17,981.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	351.03350	0.35103		396.51010	0.39651	351.033	16.36	0.32	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	381.20740	0.38121		428.58480	0.42858	381.207	16.49	0.33	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	399.06250	0.39906		447.51660	0.44752	399.063	16.56	0.34	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	445.64530	0.44565		496.72500	0.49672	445.645	16.74	0.37	0.00	0	16,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	465.04440	0.46504		517.15310	0.51715	465.044	16.82	0.38	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	590.31690	0.59032		648.29320	0.64829	590.317	17.26	0.43	0.00	0	7,028.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	762.22210	0.76222		722.96270	0.72296	762.222	17.30	0.56	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	629.62300	0.62962		689.20580	0.68921	629.623	17.39	0.45	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	681.91490	0.68191		743.87810	0.74388	681.915	17.55	0.47	0.00	0	7,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	686.63940	0.68664		651.86700	0.65187	686.639	17.63	0.52	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	678.74890	0.67875		644.44660	0.64445	678.749	17.67	0.52	0.00	0	224,707.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	717.94890	0.71795		781.34660	0.78135	717.949	17.67	0.48	0.00	0	10,050.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	736.29110	0.73629		800.37850	0.80038	736.291	17.72	0.49	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	754.83340	0.75483		819.60520	0.81961	754.833	17.78	0.50	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	811.66700	0.81167		878.42250	0.87842	811.667	17.95	0.52	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	870.23860	0.87024		938.89360	0.93889	870.239	18.12	0.54	0.00	0	24,325.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	923.70740	0.92371		993.97510	0.99398	923.707	18.28	0.55	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	930.48160	0.93048		1,000.94840	1.00095	930.482	18.29	0.56	0.00	0	10,010.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	937.27540	0.93728		1,007.93640	1.00794	937.275	18.31	0.56	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	521.09070	0.52109		496.31880	0.49632	521.091	18.54	0.42	0.00	0	17,981.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,077.11570	1.07712		1,151.46990	1.15147	1,077.116	18.69	0.60	0.00	0	77,255.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,135.06210	1.13506		1,211.07570	1.21108	1,135.062	18.84	0.61	0.00	0	99,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,142.38300	1.14238		1,218.60500	1.21861	1,142.383	18.86	0.61	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	462.68190	0.46268		441.96990	0.44197	462.682	18.94	0.38	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,186.75770	1.18676		1,264.09770	1.26410	1,186.758	18.98	0.62	0.00	0	41,300.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,194.21600	1.19422		1,271.73050	1.27173	1,194.216	19.00	0.62	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,284.96570	1.28497		1,364.48980	1.36449	1,284.966	19.24	0.65	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	396.49270	0.39649		380.33240	0.38033	396.493	19.49	0.33	0.00	0	20,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	394.33710	0.39434		378.32890	0.37833	394.337	19.51	0.33	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	385.86100	0.38586		370.43420	0.37043	385.861	19.59	0.33	0.00	0	224,757.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	377.59810	0.37760		362.74120	0.36274	377.598	19.67	0.32	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	354.02930	0.35403		340.79570	0.34080	354.029	19.90	0.30	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	326.99740	0.32700		315.45850	0.31546	326.997	20.20	0.28	0.00	0	10.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	313.60130	0.31360		301.81510	0.30182	313.601	20.36	0.27	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	294.79500	0.29480		284.12750	0.28413	294.795	20.53	0.26	0.00	0	12,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	274.01800	0.27402		264.72100	0.26472	274.018	20.72	0.24	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	249.27210	0.24927		241.59730	0.24160	249.272	20.98	0.22	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	238.50660	0.23851		231.52960	0.23153	238.507	21.10	0.21	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	213.83290	0.21383		208.43630	0.20844	213.833	21.40	0.19	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	211.53030	0.21153		206.28130	0.20628	211.530	21.43	0.19	0.00	0	50.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	174.64210	0.17464		171.67160	0.17167	174.642	21.98	0.16	0.00	0	12,600.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	173.73020	0.17373		170.81420	0.17081	173.730	21.99	0.16	0.00	0	63,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	169.25400	0.16925		166.60920	0.16661	169.254	22.07	0.16	0.00	0	262,812.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	164.06420	0.16406	161.72570	0.16173	164.064	22.16	0.15	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	163.21740	0.16322	160.93080	0.16093	163.217	22.17	0.15	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	162.37570	0.16238	160.13840	0.16014	162.376	22.19	0.15	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	151.89710	0.15190	150.83240	0.15083	151.897	22.39	0.14	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	146.59130	0.14659	147.10620	0.14711	146.591	22.49	0.14	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	135.03960	0.13504	137.29270	0.13729	135.040	22.91	0.13	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	113.32020	0.11332	117.29770	0.11730	113.320	24.06	0.11	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	99.96170	0.09996	104.95560	0.10496	99.962	24.98	0.09	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.47750	14.47750	14.37950	14.37950		17.65	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	455.35780	0.45536	506.38130	0.50638	455.358	16.73	0.37	0.00	0	50,000.00
\$ / R	On 29/03/2019	Any day expiry			14.48120	14.48120	14.38320	14.38320		17.66	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	130.48130	0.13048	152.87160	0.15287	130.481	15.59	0.15	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	586.24600	0.58625	643.54840	0.64355	586.246	17.20	0.42	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	647.02580	0.64703	615.92830	0.61593	647.026	17.98	0.48	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	428.10250	0.42810	410.83490	0.41083	428.103	19.40	0.35	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.48870	14.48870	14.39050	14.39050		17.64	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.54000	14.54000	14.44160	14.44160		17.69	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	152.94370	0.15294	177.75580	0.17776	152.944	15.57	0.16	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,334.44610	1.33445	1,273.87750	1.27388	1,334.446	16.02	0.75	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	617.55120	0.61755	675.55010	0.67555	617.551	17.15	0.41	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	674.61800	0.67462	646.32830	0.64633	674.618	18.20	0.47	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	463.97220	0.46397	447.92690	0.44793	463.972	19.56	0.34	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.59680	14.59680	14.49820	14.49820		17.74	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	172.48950	0.17249	201.33540	0.20134	172.490	15.53	0.17	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	644.98330	0.64498	703.76950	0.70377	644.983	17.12	0.40	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	698.71660	0.69872	673.03710	0.67304	698.717	18.41	0.46	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	495.29260	0.49529	480.30800	0.48031	495.293	19.73	0.34	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.60230	14.60230	14.50370	14.50370		17.71	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.62250	14.62250	14.52380	14.52380		17.72	0.00	0.00	0	19,430.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.51920	0.00952	12.05700	0.01206	9.519	17.12	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	58.45780	0.05846	75.20810	0.07521	58.458	14.64	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	127.40810	0.12741	152.85180	0.15285	127.408	15.21	0.13	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	176.16000	0.17616	205.95960	0.20596	176.160	15.50	0.16	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	180.91200	0.18091	211.08950	0.21109	180.912	15.52	0.17	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	244.03710	0.24404	278.76940	0.27877	244.037	15.80	0.21	91,208,357.10	30,000	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	450.14340	0.45014	498.85340	0.49885	450.143	16.40	0.32	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	472.08670	0.47209	522.63510	0.52264	472.087	16.48	0.33	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,161.42840	1.16143	1,115.70040	1.11570	1,161.428	16.65	0.65	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	953.97790	0.95398	918.13390	0.91813	953.978	17.41	0.57	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	888.53520	0.88854	855.41020	0.85541	888.535	17.69	0.54	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	876.42820	0.87643	942.82810	0.94283	876.428	17.77	0.47	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	798.17730	0.79818	769.25920	0.76926	798.177	18.08	0.50	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	581.08320	0.58108	563.02400	0.56302	581.083	19.27	0.38	167,844,597.90	30,000	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	564.30760	0.56431	547.07680	0.54708	564.308	19.39	0.37	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	15.80	Call	523.82230	0.52382	508.58310	0.50858	523.822	19.69	0.35	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	498.83020	0.49883	484.81320	0.48481	498.830	19.89	0.34	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	483.00080	0.48300	469.16270	0.46916	483.001	20.02	0.33	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	233.29290	0.23329	234.31740	0.23432	233.293	23.05	0.17	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.63350	14.63350	14.53470	14.53470		17.79	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	936.23770	0.93624	1,004.30140	1.00430	936.238	17.90	0.49	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	303.49760	0.30350	298.99150	0.29899	303.498	21.66	0.21	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.64810	14.64810	14.54930	14.54930		17.79	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	188.87920	0.18888	219.95960	0.21996	188.879	15.50	0.17	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	667.40080	0.66740	727.21960	0.72722	667.401	17.10	0.40	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	717.96410	0.71796	694.34120	0.69434	717.964	18.61	0.45	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	520.48100	0.52048	506.45900	0.50646	520.481	19.89	0.34	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.65360	14.65360	14.55480	14.55480		17.77	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.65730	14.65730	14.55850	14.55850		17.78	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	323.31080	0.32331	363.20330	0.36320	323.311	16.03	0.25	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	438.70820	0.43871	428.15160	0.42815	438.708	20.55	0.29	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.70920	14.70920	14.61060	14.61060		17.82	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	204.11370	0.20411	238.04350	0.23804	204.114	15.40	0.17	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	690.60380	0.69060	751.04410	0.75104	690.604	17.07	0.39	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	744.91470	0.74491	723.01690	0.72302	744.915	18.79	0.44	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	552.33100	0.55233	538.33040	0.53833	552.331	20.03	0.34	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.71100	14.71100	14.61250	14.61250		17.82	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.73320	14.73320	14.63480	14.63480		17.87	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	826.90440	0.82690	891.76580	0.89177	826.904	17.42	0.43	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	536.36960	0.53637	523.43930	0.52344	536.370	20.26	0.32	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			14.76470	14.76470	14.66650	14.66650		17.86	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	215.54010	0.21554	253.25550	0.25326	215.540	15.27	0.17	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	709.97680	0.70998	770.80950	0.77081	709.977	17.04	0.38	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	761.63290	0.76163	742.01740	0.74202	761.633	18.98	0.43	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	573.82540	0.57383	560.65280	0.56065	573.825	20.17	0.34	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.77030	14.77030	14.67210	14.67210		17.85	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.77580	14.77580	14.67770	14.67770		17.92	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	282.47010	0.28247	285.30930	0.28531	282.470	24.20	0.17	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.79620	14.79620	14.69820	14.69820		17.90	0.00	0.00	0	19,892.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	15.99790	0.01600	19.09620	0.01910	15.998	16.08	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	97.19440	0.09719	122.19700	0.12220	97.194	13.90	0.10	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	553.82240	0.55382	604.40810	0.60441	553.822	16.55	0.32	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	580.18990	0.58019	632.53930	0.63254	580.190	16.61	0.33	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	636.34460	0.63634	693.86120	0.69386	636.345	16.75	0.35	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	661.70270	0.66170	720.22920	0.72023	661.703	16.83	0.36	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	698.01620	0.69802	757.93190	0.75793	698.016	16.94	0.37	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	762.43600	0.76244	824.65760	0.82466	762.436	17.14	0.39	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	989.72940	0.98973	1,058.52630	1.05853	989.729	17.77	0.45	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,422.52130	1.42252	1,499.19290	1.49919	1,422.521	18.72	0.55	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
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	789.58800	0.78959	770.43070	0.77043	789.588	18.96	0.43	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,550.62800	1.55063	1,629.58430	1.62958	1,550.628	18.97	0.57	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	707.06900	0.70707	691.20080	0.69120	707.069	19.42	0.39	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	451.22520	0.45123	444.71230	0.44471	451.225	21.22	0.27	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	397.70680	0.39771	393.43490	0.39343	397.707	21.74	0.24	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	375.92640	0.37593	374.94710	0.37495	375.926	22.06	0.22	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	369.07460	0.36907	368.42440	0.36842	369.075	22.20	0.22	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	341.03450	0.34103	341.72570	0.34173	341.034	22.84	0.20	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	328.55940	0.32856	329.84470	0.32984	328.559	23.16	0.20	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	318.24730	0.31825	320.01790	0.32002	318.247	23.45	0.19	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	315.77840	0.31578	317.66390	0.31766	315.778	23.52	0.19	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	276.42900	0.27643	270.12320	0.27012	276.429	24.56	0.16	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.82210	14.82210	14.72420	14.72420		17.88	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	226.75000	0.22675	263.93070	0.26393	226.750	15.17	0.17	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	727.42660	0.72743	788.64410	0.78864	727.427	17.00	0.38	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	784.44340	0.78444	767.09060	0.76709	784.443	19.10	0.42	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	598.97140	0.59897	587.62830	0.58763	598.971	20.24	0.33	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.82580	14.82580	14.72810	14.72810		17.96	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.88360	14.88360	14.78570	14.78570		18.07	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	231.27050	0.23127	270.36440	0.27036	231.270	14.95	0.17	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	746.80880	0.74681	807.24260	0.80724	746.809	17.05	0.37	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	808.27410	0.80827	791.24480	0.79124	808.274	19.39	0.41	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	626.40590	0.62641	615.75950	0.61576	626.406	20.49	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.94130	14.94130	14.84330	14.84330		18.18	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	243.93190	0.24393	284.32230	0.28432	243.932	14.98	0.17	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	763.76260	0.76376	823.22770	0.82323	763.763	17.08	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	833.78100	0.83378	817.25560	0.81726	833.781	19.60	0.41	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	654.01340	0.65401	643.72660	0.64373	654.013	20.67	0.33	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.94730	14.94730	14.84920	14.84920		18.17	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.96920	14.96920	14.87110	14.87110		18.19	0.00	44,907,600.00	3,000	3,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	35.24770	0.03525	43.54990	0.04355	35.248	12.49	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	503.01900	0.50302	550.16650	0.55017	503.019	16.41	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	594.74600	0.59475	587.59190	0.58759	594.746	21.27	0.30	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	336.79800	0.33680	331.89640	0.33190	336.798	24.58	0.17	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.00500	15.00500	14.90680	14.90680		18.26	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	259.32870	0.25933	296.07270	0.29607	259.329	15.06	0.18	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	779.82400	0.77982	838.48290	0.83848	779.824	17.10	0.36	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	859.29460	0.85929	843.03460	0.84303	859.295	19.80	0.41	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	683.99670	0.68400	673.75550	0.67376	683.997	20.83	0.33	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.00900	15.00900	14.91080	14.91080		18.26	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.06670	15.06670	14.96840	14.96840		18.34	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.12840	15.12840	15.03000	15.03000		18.44	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.15630	15.15630	15.05780	15.05780		18.44	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.19020	15.19020	15.09150	15.09150		18.50	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 29/04/2020	Any day expiry		15.24390	15.24390		15.14520	15.14520		18.54	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		15.31160	15.31160		15.21270	15.21270		18.58	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.33150	15.33150		15.23250	15.23250		18.63	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		15.42310	15.42310		15.32390	15.32390		18.65	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.51870	15.51870		15.41920	15.41920		18.71	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		14.28530	14.28530		14.19020	14.19020		17.58	0.00	0.00	0	334.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.46080	14.46080		14.36310	14.36310		17.57	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.62250	14.62250		14.52380	14.52380		17.72	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		14.79620	14.79620		14.70000	14.70000			0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		14.96920	14.96920		14.87000	14.87000			0.00	0.00	0	0.00
£ / R	On 28/09/2018	Any day expiry		261.25940	261.25940		18.45610	18.45610		14.01	0.00	3,657,631.60	14	0.00
£ / R	On 15/10/2018	Any day expiry		18.48270	18.48270		18.49040	18.49040		15.73	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future		18.68590	18.68590		18.69030	18.69030		16.71	0.00	223,539,421.70	11,963	441,056.00
£ / R	On 18/03/2019	Foreign Exchange Future		19.00790	19.00790		19.01100	19.01100		16.75	0.00	0.00	0	5,144.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	418.71400	0.41871	421.59100	0.42159	418.714	16.38	0.29	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	520.23190	0.52023	528.70930	0.52871	520.232	17.54	0.36	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	246.15970	0.24616	254.88110	0.25488	246.160	18.86	0.19	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.30710	19.30710		19.30990	19.30990		17.23	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.63370	19.63370		19.63860	19.63860		17.56	0.00	0.00	0	10,363.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.12649	0.12649		0.12603	0.12603		24.22	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.12908	0.12908		0.12860	0.12860		23.09	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13151	0.13151		0.13103	0.13103		22.56	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry		16.46760	16.46760		16.46770	16.46770		14.92	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future		16.68460	16.68460		16.68190	16.68190		16.27	0.00	10,911,728.40	654	110,274.00
€ / R	On 18/03/2019	Foreign Exchange Future		17.03300	17.03300		17.02820	17.02820		16.36	0.00	0.00	0	36,651.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	170.92180	0.17092	175.35560	0.17536	170.922	14.64	0.18	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,312.68500	1.31268	1,313.50660	1.31351	1,312.685	14.96	0.75	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	945.23290	0.94523	957.02920	0.95703	945.233	16.80	0.54	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	198.91250	0.19891	210.34280	0.21034	198.913	20.26	0.17	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future		17.36120	17.36120		17.35670	17.35670		16.50	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry		17.59480	17.59480		17.59200	17.59200		16.64	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	355.05840	0.35506	364.85470	0.36485	355.058	14.94	0.23	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	424.28140	0.42428	434.31980	0.43432	424.281	15.09	0.26	0.00	0	20,000.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	756.62880	0.75663	767.66820	0.76767	756.629	15.84	0.38	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	549.59380	0.54959	561.40720	0.56141	549.594	19.20	0.30	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		17.72280	17.72280		17.72100	17.72100		16.64	0.00	0.00	0	6,834.00
€ / R	On 13/12/2019	Foreign Exchange Future		18.01890	18.01890		18.02000	18.02000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.98000	97.98000		98.09000	98.09000			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	592.23100		592.23100		592.42400	592.42400			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	603.62700		603.62700		603.82700	603.82700			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	613.65500		613.65500		613.85500	613.85500			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	685.37100		685.37100		685.73900	685.73900			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	698.56000		698.56000		698.93800	698.93800			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	710.16500		710.16500		710.54500	710.54500			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	620.00200		620.00200		620.62000	620.62000			0.00	0.00	0	864.00
ALBI	On 07/02/2019	Index Future	631.93300		631.93300		632.56600	632.56600			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future	642.43100		642.43100		643.07000	643.07000			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.33580		10.33580		10.25580	10.25580		13.74	0.00	0.00	0	36,596.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.47580		10.47580		10.39370	10.39370		13.74	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.60960		10.60960		10.52590	10.52590		13.99	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.06950		11.06950		10.87680	10.87680		14.42	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.22490		11.22490		11.02940	11.02940		14.42	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	644.44720		644.44720		641.99470	641.99470			0.00	0.00	0	25,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.72470		14.72470		14.64940	14.64940		16.35	0.00	0.00	0	1,648.00
CHF / R	On 18/03/2019	Foreign Exchange Future	15.04780		15.04780		14.96930	14.96930		16.82	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.35210		15.35210		15.27120	15.27120		17.26	0.00	0.00	0	150.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.07010		2.07010		2.05580	2.05580		15.30	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.08930		2.08930		2.07480	2.07480		15.65	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.10820		2.10820		2.09370	2.09370		15.71	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	155.97620		155.97620		152.76560	152.76560			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.25710		2.25710		2.25320	2.25320		15.40	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.30570		2.30570		2.30190	2.30190		15.42	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.35160		2.35160		2.34810	2.34810		15.93	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		11.04497	75.45937		11.03110	75.54016			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.18003	76.91148		11.16555	76.99415			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.29488	74.39959		11.28000	74.48313			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		11.29891	77.37988		11.27995	77.50464			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.42729	78.86886		11.40753	78.99638			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.54190	75.91884		11.52154	76.04793			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		614.62000	614.62000		615.29700	615.29700			0.00	18,438,600.00	3	459.00
GOVI	On 07/02/2019	GOVI		626.44700	626.44700		627.14000	627.14000			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		636.85400	636.85400		637.55400	637.55400			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.82750	1.82750		1.81750	1.81750		17.93	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.85230	1.85230		1.84200	1.84200		17.58	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.87520	1.87520		1.86470	1.86470		17.98	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.23117	132.23117		132.07056	132.07056			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.39102	133.39102		133.22886	133.22886			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.62969	135.62969		135.46290	135.46290			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		99.76083	99.76083		99.66270	99.66270			0.00	0.00	0	2,938.00
I2029	On 07/02/2019	Bond Future		101.70295	101.70295		101.60415	101.60415			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.33737	102.33737		102.23538	102.23538			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		102.10734	102.10734		102.10223	102.10223			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future		104.09518	104.09518		104.09120	104.09120			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		104.69760	104.69760		104.69203	104.69203			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		122.41431	122.41431		122.59417	122.59417			0.00	0.00	0	9,904.00
I2038	On 07/02/2019	Bond Future		123.20626	123.20626		123.39116	123.39116			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		125.27402	125.27402		125.46021	125.46021			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		116.15650	116.15650		116.15074	116.15074			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future		118.41792	118.41792		118.41325	118.41325			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		118.72001	118.72001		118.71375	118.71375			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	121.82286	121.82286		121.81675	121.81675			0.00	0.00	0	9,987.00
I2050	On 07/02/2019		Bond Future	122.42304	122.42304		122.41817	122.41817			0.00	0.00	0	0.00
I2050	On 02/05/2019		Bond Future	124.47759	124.47759		124.47115	124.47115			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	252.69300	252.69300		252.70900	252.70900			0.00	0.00	0	746.00
IGOV	On 07/02/2019		Index Future	257.61300	257.61300		257.63200	257.63200			0.00	0.00	0	0.00
IGOV	On 02/05/2019		Index Future	261.93600	261.93600		261.95200	261.95200			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	0.13990	0.13990		0.13890	0.13890			0.00	0.00	0	0.00
KES / R	On 18/03/2019		Foreign Exchange Future	0.13980	0.13980		0.13790	0.13790			0.00	0.00	0	0.00
KES / R	On 14/06/2019		Foreign Exchange Future	0.13960	0.13960		0.13710	0.13710			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018		Foreign Exchange Future	1.76630	1.76630		1.75490	1.75490		14.13	0.00	0.00	0	0.00
NOK/R	On 18/03/2019		Foreign Exchange Future	1.79550	1.79550		1.78400	1.78400		14.42	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.82280	1.82280		1.81120	1.81120		14.97	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018		Foreign Exchange Future	9.47510	9.47510		9.41040	9.41040		14.60	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019		Foreign Exchange Future	9.60000	9.60000		9.53380	9.53380		14.53	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	9.72080	9.72080		9.65450	9.65450		14.86	0.00	0.00	0	0.00
PULA / R	On 14/12/2018		Foreign Exchange Future	1.34160	1.34160		1.33540	1.33540			0.00	0.00	0	0.00
PULA / R	On 18/03/2019		Foreign Exchange Future	1.35190	1.35190		1.34550	1.34550			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.36200	1.36200		1.35560	1.35560			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018		Foreign Exchange Future	1.30810	1.30810		1.31710	1.31710			0.00	0.00	0	500.00
QUANTO € / \$	On 14/12/2018		Foreign Exchange Future	1.16800	1.16800		1.17560	1.17560			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019		Foreign Exchange Future	1.17790	1.17790		1.18560	1.18560			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019		Foreign Exchange Future	1.18730	1.18730		1.19510	1.19510			0.00	0.00	0	0.00
R186	On 01/11/2018		Bond Future	9.01972	112.33368		9.01043	112.38928		7.08	0.00	450,008,722.08	4,006	66,462.00
R186	On 01/11/2018	7.96	Call	1.43000	0.00143		2.21000	0.00221	1.430	6.53	0.00	0.00	0	5,000.00
R186	On 01/11/2018	8.46	Call	70.89000	0.07089		80.47000	0.08047	70.890	6.64	0.07	0.00	0	5,000.00
R186	On 01/11/2018	8.90	Put	1,363.75000	1.36375		1,333.50000	1.33350	1,363.750	7.01	0.61	0.00	0	2,500.00
R186	On 01/11/2018	9.14	Put	664.48000	0.66448		648.34000	0.64834	664.480	7.20	0.38	0.00	0	5,000.00
R186	On 07/02/2019		Bond Future	9.10881	109.19063		9.09896	109.24779		7.33	0.00	0.00	0	719.00
R186	On 07/02/2019	8.30	Call	340.47000	0.34047		382.30000	0.38230	340.470	6.80	0.15	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	585.40000		0.58540		644.06000	0.64406	585.400	6.98	0.23	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	1,069.69000		1.06969		1,156.31000	1.15631	1,069.690	7.19	0.35	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	1,965.01000		1.96501		2,023.07000	2.02307	1,965.010	7.40	0.50	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,464.05000		2.46405		2,580.60000	2.58060	2,464.050	7.53	0.58	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	593.42000		0.59342		627.20000	0.62720	593.420	8.26	0.19	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	575.44000		0.57544		608.82000	0.60882	575.440	8.28	0.19	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.18905		111.00420		9.17889	111.06157		7.37	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/11/2018	Bond Future			300.36984		300.36984		300.49166	300.49166			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			298.86717		298.86717		298.99483	298.99483			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			303.88278		303.88278		304.00847	304.00847			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			234.15342		234.15342		234.14200	234.14200			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			234.80779		234.80779		234.79886	234.79886			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			238.74857		238.74857		238.73616	238.73616			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			8.40150		99.09797		8.39217	99.13071		4.01	0.00	0.00	0	38,201.00
R2023	On 07/02/2019	Bond Future			8.49963		101.00500		8.48943	101.03878		3.95	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.58156		98.75545		8.57085	98.78915		4.24	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/11/2018	Bond Future			9.42243		92.37757		9.41310	92.43718		9.65	0.00	0.00	0	54,822.00
R2030	On 07/02/2019	Bond Future			9.50479		90.14582		9.49503	90.20691		10.06	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	672.11000		0.67211		742.62000	0.74262	672.110	9.32	0.23	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,499.85000		2.49985		2,601.85000	2.60185	2,499.850	10.16	0.56	0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future			9.58041		91.64295		9.57041	91.70444		10.22	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/11/2018	Bond Future			9.62852		90.56712		9.61924	90.63114		10.86	0.00	1,267,939.68	14	40,694.00
R2032	On 07/02/2019	Bond Future			9.71370		92.30996		9.70401	92.37561		10.87	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.78767		89.68807		9.77776	89.75417		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			9.75379		94.51347		9.73945	94.62334		11.54	0.00	756,107.76	8	73,880.00
R2035	On 07/02/2019	Bond Future			9.83965		96.33234		9.82474	96.44464		11.57	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			9.90976		93.43497		9.89447	93.54857		12.38	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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			9.83682		91.00767		9.82244	91.11809		12.11	0.00	0.00	0	52,674.00
R2037	On 07/02/2019	Bond Future			9.91678		88.49895		9.90184	88.61193		12.73	0.00	0.00	0	1,188.00
R2037	On 02/05/2019	Bond Future			9.98891		89.96870		9.97360	90.08296		13.01	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future			9.92686		94.22607		9.90741	94.38597		12.50	0.00	216,719,961.00	2,300	27,962.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.06000		0.00006		0.17000	0.00017	0.060	11.21	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	18.47000		0.01847		29.51000	0.02951	18.470	11.21	0.02	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	37.64000		0.03764		56.46000	0.05646	37.640	11.20	0.03	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	943.43000		0.94343		1,070.53000	1.07053	943.430	12.20	0.39	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,747.95000		1.74795		1,905.85000	1.90585	1,747.950	12.50	0.57	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.00685		91.52874		9.98669	91.69202		13.18	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.07881		93.04880		10.05813	93.21415		13.48	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/11/2018	Bond Future			9.95594		91.23439		9.93648	91.39656		13.12	0.00	16,513,424.59	181	37,925.00
R2044	On 07/02/2019	Bond Future			10.03312		88.60470		10.01295	88.77041		13.84	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.10239		90.07619		10.08171	90.24402		14.16	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/11/2018	Bond Future			9.94651		90.26421		9.92706	90.43036		13.57	0.00	126,369,894.00	1,400	101,273.00
R2048	On 07/02/2019	Bond Future			10.02529		92.00122		10.00513	92.17094		13.64	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.08936		89.09531		10.06870	89.26724		14.66	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/11/2018	Bond Future			7.57923		101.86193		7.59625	101.84292		0.68	0.00	4,481,924.92	44	18,869.00
R207	On 07/02/2019	Bond Future			7.67841		100.17718		7.70012	100.15823		0.63	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			7.83451		101.84101		7.86471	101.82109		0.60	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/11/2018	Bond Future			7.91462		98.17611		7.92073	98.16320		1.85	0.00	0.00	0	29,067.00
R208	On 07/02/2019	Bond Future			8.01164		100.06539		8.01838	100.05263		1.91	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.10651		98.32784		8.11450	98.31423		2.00	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00



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			9.71492		71.80383		9.70049	71.89755		13.01	0.00	2,584,937.88	36	124,848.00
R209	On 01/11/2018	Bond Future	8.89	Call	16.65000		0.01665		24.19000	0.02419	16.650	11.76	0.02	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	33.12000		0.03312		45.76000	0.04576	33.120	11.76	0.03	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,101.19000		2.10119	2,031.87000	2.03187	2,101.190	2,101.190	12.57	0.71	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	899.46000		0.89946	942.45000	0.94245	899.460	899.460	12.85	0.44	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	835.29000		0.83529	804.29000	0.80429	835.290	835.290	13.13	0.40	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	502.82000		0.50282	480.95000	0.48095	502.820	502.820	13.39	0.27	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	470.20000		0.47020	449.35000	0.44935	470.200	470.200	13.42	0.26	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.78884		73.18564		9.77389	73.28147		13.08	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	504.71000		0.50471	574.28000	0.57428	504.710	504.710	11.83	0.18	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,553.25000		1.55325	1,642.79000	1.64279	1,553.250	1,553.250	12.80	0.40	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,316.93000		1.31693	1,307.98000	1.30798	1,316.930	1,316.930	13.81	0.32	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.85253		71.25337		9.83723	71.35034		13.97	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future			185.50689		185.50689		185.49849	185.49849			0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future			189.11847		189.11847		189.11184	189.11184			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.73756		189.73756		189.72834	189.72834			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			155.31426		155.31426		155.30829	155.30829			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.18283		156.18283		156.17850	156.17850			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.80392		158.80392		158.79732	158.79732			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			9.52834		83.17466		9.51905	83.23278		10.59	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.61300		84.77526		9.60330	84.83484		10.60	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.68224		82.63619		9.67232	82.69621		11.25	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 01/11/2018	Bond Future			9.91113		70.74229		9.89168	70.87280		13.95	0.00	0.00	0	28,473.00
R214	On 07/02/2019	Bond Future			9.98867		72.10366		9.96853	72.23701		14.01	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			10.05173		70.00748		10.03112	70.14252		14.99	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	10.47170		10.47170		10.40250	10.40250		14.97	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.62480		10.62480		10.55440	10.55440		15.02	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.76870		10.76870		10.69710	10.69710		15.27	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.26740		2.26740		2.25810	2.25810		23.56	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.16570		2.16570		2.15180	2.15180		23.55	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.07160		2.07160		2.05810	2.05810		23.52	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.09500		1.09500		1.11170	1.11170			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.04780		1.04780		1.05880	1.05880			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.00490		1.00490		1.01390	1.01390			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>3,459,164,164.94</b>	<b>250,487</b>	<b>11 475 521.00</b>
<b>Grand Total:</b>												<b>3,459,164,164.94</b>	<b>250,487</b>	<b>11 475 521.00</b>