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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 05/10/2018	Any day expiry	14.72350	14.72350		14.76500	14.76500		11.91	0.00	0.00	0	0.00	
\$ / R	On 12/10/2018	Any day expiry	14.75640	14.75640		14.73100	14.73100		18.58	0.00	0.00	0	0.00	
\$ / R	On 15/10/2018	Any day expiry	14.76240	14.76240		14.73700	14.73700		18.01	0.00	0.00	0	4,314.00	
\$ / R	On 15/10/2018	Any day expiry	14.88	Put	246.47140	0.24647	274.39710	0.27440	246.471	18.56	0.60	0.00	0	314.00
\$ / R	On 15/10/2018	Any day expiry	14.96	Call	103.17540	0.10318	106.65790	0.10666	103.175	18.90	0.34	0.00	0	314.00
\$ / R	On 17/10/2018	Any day expiry			14.76640	14.76640	14.74100	14.74100		18.66	0.00	0.00	0	235.00
\$ / R	On 19/10/2018	Any day expiry			14.76990	14.76990	14.82670	14.82670		18.93	0.00	0.00	0	0.00
\$ / R	On 19/10/2018	Any day expiry	14.50	Put	98.78710	0.09879	0.00000	0.00000	98.787	18.04	0.29	87,388,569.80	20,000	20,000.00
\$ / R	On 22/10/2018	Any day expiry			14.77520	14.77520	14.75080	14.75080		18.60	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	2.63710	0.00264	2.88840	0.00289	2.637	22.86	0.01	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	788.49980	0.78850	766.01050	0.76601	788.500	16.17	0.94	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			14.78040	14.78040	14.75670	14.75670		18.94	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.78750	14.78750	14.76460	14.76460		18.79	0.00	0.00	0	225.00
\$ / R	On 30/10/2018	Any day expiry			14.78920	14.78920	14.76660	14.76660		18.88	0.00	0.00	0	2,500.00
\$ / R	On 31/10/2018	Any day expiry			14.79100	14.79100	14.76850	14.76850		18.95	0.00	5,671,480.00	384	4,209.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	3.39000	0.00339	3.28820	0.00329	3.390	21.51	0.01	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	24.05890	0.02406	24.16360	0.02416	24.059	18.22	0.07	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	893.44540	0.89345	871.36470	0.87136	893.445	17.63	0.90	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	35.56440	0.03556	36.11210	0.03611	35.564	17.45	0.11	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	82.75580	0.08276	88.99670	0.08900	82.756	17.58	0.21	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	107.25600	0.10726	114.78710	0.11479	107.256	17.81	0.25	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	490.64890	0.49065	477.18610	0.47719	490.649	18.06	0.70	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	484.19580	0.48420	470.88680	0.47089	484.196	18.08	0.69	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	356.64200	0.35664	346.70720	0.34671	356.642	18.63	0.58	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	314.60480	0.31460	330.23490	0.33023	314.605	19.02	0.51	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	253.79480	0.25379	248.03420	0.24803	253.795	19.31	0.45	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	215.18790	0.21519	210.80450	0.21080	215.188	19.70	0.40	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	19.52280	0.01952	20.02980	0.02003	19.523	24.07	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	7.22220	0.00722	7.36630	0.00737	7.222	25.24	0.02	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.79270	14.79270	14.77050	14.77050		19.01	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.79450	14.79450	14.77250	14.77250		19.08	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry			14.79980	14.79980	14.77840	14.77840		18.88	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.20580	0.00021	0.19730	0.00020	0.206	23.77	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	35.47680	0.03548	36.60100	0.03660	35.477	17.67	0.10	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	15.85360	0.01585	15.92620	0.01593	15.854	24.26	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.81380	14.81380	14.79420	14.79420		18.83	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.81830	14.81830	14.79820	14.79820		19.03	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	160.42870	0.16043	164.87350	0.16487	160.429	17.89	0.28	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	539.03790	0.53904	525.00240	0.52500	539.038	18.25	0.65	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.82060	14.82060	14.80010	14.80010		19.06	0.00	0.00	0	120.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.10550	0.00011	0.00100	0.00000	0.106	27.28	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.71410	0.00071	0.37940	0.00038	0.714	24.74	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,609.65240	1.60965	1,588.85270	1.58885	1,609.652	17.65	0.97	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	427.52160	0.42752	415.52430	0.41552	427.522	18.77	0.56	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	417.89810	0.41790	406.12220	0.40612	417.898	18.81	0.55	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	351.82240	0.35182	342.56350	0.34256	351.822	19.18	0.48	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	421.22240	0.42122	432.46350	0.43246	421.222	19.18	0.52	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.82740	14.82740	14.80610	14.80610		18.89	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	385.78200	0.38578	375.09180	0.37509	385.782	18.87	0.51	0.00	0	10,000.00
\$ / R	On 22/11/2018	Any day expiry			14.83420	14.83420	14.81200	14.81200		18.92	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.83650	14.83650	14.81400	14.81400		18.94	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	514.71810	0.51472	499.65990	0.49966	514.718	18.45	0.60	0.00	0	20,400.00
\$ / R	On 29/11/2018	Any day expiry			14.85010	14.85010	14.82590	14.82590		18.87	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.85230	14.85230	14.82790	14.82790		18.89	0.00	5,935,000.00	400	8,824.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	9.43350	0.00943	9.30950	0.00931	9.434	17.51	0.02	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	61.05200	0.06105	61.77510	0.06178	61.052	16.68	0.12	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	69.63500	0.06963	70.47410	0.07047	69.635	16.79	0.14	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	892.51560	0.89252	869.64870	0.86965	892.516	17.30	0.79	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	169.94740	0.16995	172.98200	0.17298	169.947	17.65	0.26	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	739.02330	0.73902	718.19530	0.71820	739.023	17.75	0.72	0.00	0	600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	461.81140	0.46181	447.43460	0.44743	461.811	18.79	0.53	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	452.75290	0.45275	438.65170	0.43865	452.753	18.83	0.53	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	68.76720	0.06877	67.65870	0.06766	68.767	23.41	0.11	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	36.28940	0.03629	35.97640	0.03598	36.289	24.53	0.06	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.86370	14.86370	14.83780	14.83780		18.81	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	849.85540	0.84986	867.80930	0.86781	849.855	20.37	0.66	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.86590	14.86590	14.83980	14.83980		18.82	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	90.39420	0.09039	91.02220	0.09102	90.394	16.98	0.16	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	200.56750	0.20057	204.18260	0.20418	200.568	17.73	0.29	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	480.91850	0.48092	492.51320	0.49251	480.918	18.95	0.50	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	742.37370	0.74237	758.74380	0.75874	742.374	19.98	0.62	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry			14.87690	14.87690	14.84970	14.84970		18.82	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	55.10850	0.05511	54.49060	0.05449	55.109	16.55	0.11	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	89.67410	0.08967	89.95710	0.08996	89.674	16.86	0.15	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	398.45990	0.39846	385.58730	0.38559	398.460	19.28	0.45	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	230.89490	0.23089	224.09390	0.22409	230.895	20.81	0.29	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.87890	14.87890	14.85170	14.85170		18.83	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.88270	14.88270	14.85570	14.85570		18.82	0.00	786,461,398.80	52,844	844,549.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	2.59470	0.00259	2.44020	0.00244	2.595	22.45	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	3.26130	0.00326	3.06130	0.00306	3.261	22.27	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	4.42680	0.00443	4.14440	0.00414	4.427	22.02	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	5.01160	0.00501	4.66610	0.00467	5.012	21.63	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	5.13750	0.00514	4.77850	0.00478	5.138	21.55	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	5.67430	0.00567	5.25750	0.00526	5.674	21.24	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	6.42850	0.00643	5.92870	0.00593	6.429	20.86	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	6.84400	0.00684	6.29790	0.00630	6.844	20.66	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	8.06150	0.00806	7.37760	0.00738	8.061	20.16	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	9.38820	0.00939	8.55170	0.00855	9.388	19.70	0.02	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,392.08820	2.39209	2,364.25170	2.36425	2,392.088	19.70	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	11.08870	0.01109	10.05450	0.01005	11.089	19.19	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	11.82700	0.01183	10.70680	0.01071	11.827	19.00	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	12.94970	0.01295	11.69790	0.01170	12.950	18.73	0.03	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	16.82780	0.01683	15.12410	0.01512	16.828	17.96	0.04	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	17.97960	0.01798	16.14240	0.01614	17.980	17.76	0.04	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,900.67960	1.90068	1,871.84240	1.87184	1,900.680	17.76	0.96	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	19.21600	0.01922	17.23680	0.01724	19.216	17.57	0.04	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	20.54370	0.02054	18.41250	0.01841	20.544	17.37	0.04	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,706.20290	1.70620	1,676.73760	1.67674	1,706.203	16.99	0.95	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	24.14820	0.02415	21.61050	0.02161	24.148	16.91	0.05	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	25.15090	0.02515	22.50200	0.02250	25.151	16.79	0.05	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,657.85090	1.65785	1,628.20200	1.62820	1,657.851	16.79	0.95	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	27.67010	0.02767	24.74500	0.02474	27.670	16.52	0.06	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	28.05130	0.02805	25.08460	0.02508	28.051	16.49	0.06	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,468.16570	1.46817	1,440.18260	1.44018	1,468.166	16.29	0.93	0.00	0	500.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	35.46570	0.03547	34.48260	0.03448	35.466	16.29	0.07	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	40.53060	0.04053	39.60650	0.03961	40.531	16.36	0.08	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,423.23060	1.42323	1,395.30650	1.39531	1,423.231	16.36	0.92	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	52.30070	0.05230	51.56430	0.05156	52.301	16.50	0.10	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	63.42930	0.06343	62.92270	0.06292	63.429	16.62	0.12	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	66.46640	0.06647	66.02810	0.06603	66.466	16.65	0.12	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	74.52420	0.07452	74.27980	0.07428	74.524	16.72	0.13	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,182.38880	1.18239	1,155.27350	1.15527	1,182.389	16.76	0.86	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	81.46660	0.08147	81.39770	0.08140	81.467	16.77	0.14	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	83.27280	0.08327	83.25020	0.08325	83.273	16.79	0.14	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,165.97280	1.16597	1,138.95020	1.13895	1,165.973	16.79	0.86	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	102.94610	0.10295	103.46620	0.10347	102.946	16.93	0.17	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,046.62310	1.04662	1,020.46170	1.02046	1,046.623	17.00	0.82	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	125.69070	0.12569	126.87800	0.12688	125.691	17.07	0.20	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,008.39070	1.00839	982.57800	0.98258	1,008.391	17.07	0.80	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	151.67730	0.15168	153.66150	0.15366	151.677	17.22	0.23	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	157.27740	0.15728	159.66110	0.15966	157.277	17.25	0.23	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	912.82860	0.91283	888.41940	0.88842	912.829	17.26	0.77	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	165.93190	0.16593	168.94310	0.16894	165.932	17.29	0.24	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	169.00660	0.16901	172.11070	0.17211	169.007	17.31	0.24	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	864.39200	0.86439	840.85470	0.84085	864.392	17.39	0.74	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	181.69200	0.18169	185.15470	0.18515	181.692	17.39	0.26	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	194.96080	0.19496	198.79880	0.19880	194.961	17.47	0.27	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	831.07090	0.83107	808.00390	0.80800	831.071	17.49	0.73	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	215.97320	0.21597	220.39560	0.22040	215.973	17.60	0.29	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	226.97760	0.22698	231.70410	0.23170	226.978	17.66	0.30	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	779.67760	0.77968	757.40410	0.75740	779.678	17.66	0.70	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	234.49830	0.23450	239.43450	0.23943	234.498	17.70	0.31	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	767.19830	0.76720	745.13450	0.74513	767.198	17.70	0.69	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	249.98710	0.24999	255.34400	0.25534	249.987	17.78	0.32	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	736.65020	0.73665	715.11570	0.71512	736.650	17.80	0.68	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	712.87990	0.71288	691.77920	0.69178	712.880	17.88	0.66	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	678.33100	0.67833	657.89920	0.65790	678.331	18.00	0.64	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	295.63100	0.29563	302.19920	0.30220	295.631	18.00	0.36	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	300.00250	0.30000	306.68310	0.30668	300.003	18.03	0.36	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	340.98140	0.34098	348.70330	0.34870	340.981	18.21	0.39	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	623.68140	0.62368	604.40330	0.60440	623.681	18.21	0.61	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	618.41690	0.61842	599.25520	0.59926	618.417	18.23	0.61	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	613.18830	0.61319	594.14330	0.59414	613.188	18.25	0.60	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	587.57740	0.58758	569.12550	0.56913	587.577	18.35	0.59	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	374.87740	0.37488	383.42550	0.38343	374.877	18.35	0.41	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	572.63780	0.57264	554.54390	0.55454	572.638	18.41	0.58	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	410.51100	0.41051	419.89610	0.41990	410.511	18.50	0.44	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	415.74210	0.41574	425.24920	0.42525	415.742	18.52	0.44	0.00	0	700.00

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	14.75	Call	548.44210	0.54844	530.94920	0.53095	548.442	18.52	0.56	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	442.40950	0.44241	452.52030	0.45252	442.409	18.62	0.46	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	525.10950	0.52511	508.22030	0.50822	525.109	18.62	0.54	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	507.05840	0.50706	490.65070	0.49065	507.058	18.70	0.53	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	502.63020	0.50263	486.34210	0.48634	502.630	18.72	0.53	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	498.28090	0.49828	510.19090	0.51019	498.281	18.82	0.49	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	558.56900	0.55857	571.70500	0.57170	558.569	19.07	0.52	0.00	0	20,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	441.26900	0.44127	427.40500	0.42740	441.269	19.07	0.48	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	437.47080	0.43747	423.72690	0.42373	437.471	19.10	0.48	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	408.18680	0.40819	395.39950	0.39540	408.187	19.30	0.45	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	404.66000	0.40466	391.99220	0.39199	404.660	19.32	0.45	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	387.46370	0.38746	375.37960	0.37538	387.464	19.45	0.43	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	688.27610	0.68828	703.76460	0.70376	688.276	19.57	0.58	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	722.47440	0.72247	738.52120	0.73852	722.474	19.70	0.59	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	757.33600	0.75734	773.93100	0.77393	757.336	19.82	0.61	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	319.91500	0.31991	310.25300	0.31025	319.915	19.99	0.37	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	295.78770	0.29579	287.04620	0.28705	295.788	20.22	0.35	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	290.68320	0.29068	282.13700	0.28214	290.683	20.27	0.35	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	902.96600	0.90297	921.61530	0.92162	902.966	20.32	0.66	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	285.66600	0.28567	277.31530	0.27732	285.666	20.32	0.34	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	283.19070	0.28319	274.93790	0.27494	283.191	20.34	0.34	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	264.16800	0.26417	256.66320	0.25666	264.168	20.54	0.32	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	261.88390	0.26188	254.47170	0.25447	261.884	20.57	0.32	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	259.62040	0.25962	252.26310	0.25226	259.620	20.59	0.31	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	239.99010	0.23999	233.26350	0.23326	239.990	20.81	0.29	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	233.75180	0.23375	227.26730	0.22727	233.752	20.88	0.29	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,169.58080	1.16958	1,190.93860	1.19094	1,169.581	21.14	0.73	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	210.43250	0.21043	204.86420	0.20486	210.433	21.16	0.26	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	199.69720	0.19970	194.55610	0.19456	199.697	21.30	0.25	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	184.66220	0.18466	180.12380	0.18012	184.662	21.52	0.24	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	167.89990	0.16790	164.03970	0.16404	167.900	21.78	0.22	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	163.61830	0.16362	159.92970	0.15993	163.618	21.85	0.21	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	155.40020	0.15540	152.04680	0.15205	155.400	21.99	0.20	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	150.17130	0.15017	147.03060	0.14703	150.171	22.08	0.20	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	113.42260	0.11342	111.28030	0.11128	113.423	22.76	0.15	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	91.42450	0.09142	90.09060	0.09009	91.425	23.20	0.13	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	76.53840	0.07654	75.73120	0.07573	76.538	23.57	0.11	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.89430	14.89430	14.86760	14.86760		18.69	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	111.17350	0.11117	111.67690	0.11168	111.174	16.84	0.17	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	226.50450	0.22650	230.81620	0.23082	226.505	17.48	0.29	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	509.63880	0.50964	521.18990	0.52119	509.639	18.69	0.48	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	767.07950	0.76708	783.25800	0.78326	767.079	19.66	0.60	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.89620	14.89620	14.86960	14.86960		18.69	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	27.75230	0.02775	25.19010	0.02519	27.752	16.88	0.06	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	13.30	Put	31.70570	0.03171	28.75620	0.02876	31.706	16.52	0.06	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	619.98430	0.61998	601.49470	0.60149	619.984	18.21	0.59	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	575.82100	0.57582	558.36490	0.55836	575.821	18.39	0.56	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.91550	14.91550	14.88950	14.88950		18.45	0.00	0.00	0	3,714.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	25.82440	0.02582	25.29020	0.02529	25.824	17.33	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	103.45380	0.10345	103.64450	0.10364	103.454	16.54	0.16	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	910.47430	0.91047	887.02380	0.88702	910.474	17.12	0.73	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	225.48340	0.22548	228.32500	0.22832	225.483	17.18	0.28	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	563.02310	0.56302	574.33510	0.57434	563.023	18.58	0.50	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	113.15450	0.11315	112.46930	0.11247	113.155	22.85	0.14	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	69.60510	0.06961	70.04870	0.07005	69.605	24.05	0.09	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.91940	14.91940	14.89340	14.89340		18.53	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.95050	14.95050	14.92500	14.92500		18.49	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	23.76710	0.02377	23.46040	0.02346	23.767	18.12	0.04	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.97400	14.97400	14.94860	14.94860		18.42	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.97600	14.97600	14.95050	14.95050		18.52	0.00	0.00	0	1,020.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	43.75330	0.04375	42.79390	0.04279	43.753	17.08	0.07	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	273.89900	0.27390	279.02400	0.27902	273.899	17.03	0.29	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	921.73240	0.92173	902.39930	0.90240	921.732	17.29	0.68	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	567.36760	0.56737	554.83400	0.55483	567.368	18.79	0.48	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			15.00150	15.00150	14.97600	14.97600		18.49	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			15.03090	15.03090	15.00550	15.00550		18.53	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	57.48120	0.05748	57.54910	0.05755	57.481	16.72	0.08	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	313.16300	0.31316	318.37580	0.31838	313.163	17.01	0.29	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	939.09170	0.93909	922.00670	0.92201	939.092	17.50	0.64	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	611.17620	0.61118	599.73090	0.59973	611.176	18.96	0.47	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.06620	15.06620	15.04080	15.04080		18.56	0.00	15,201,795.80	1,009	44,302.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.41140	0.00241	2.37190	0.00237	2.411	21.44	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	11.06710	0.01107	11.08050	0.01108	11.067	17.94	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	28.81350	0.02881	29.70680	0.02971	28.813	16.71	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	30.75700	0.03076	31.66070	0.03166	30.757	16.69	0.04	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	56.20320	0.05620	57.13180	0.05713	56.203	16.51	0.07	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	57.87590	0.05788	58.80170	0.05880	57.876	16.50	0.07	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	64.98150	0.06498	65.88630	0.06589	64.981	16.47	0.08	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	69.77370	0.06977	70.66220	0.07066	69.774	16.44	0.09	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	76.96370	0.07696	77.82240	0.07782	76.964	16.41	0.09	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	80.22500	0.08023	81.06860	0.08107	80.225	16.40	0.10	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	91.90740	0.09191	92.69340	0.09269	91.907	16.35	0.11	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	106.30000	0.10630	107.00280	0.10700	106.300	16.30	0.12	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	120.88640	0.12089	121.50250	0.12150	120.886	16.26	0.14	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	127.14610	0.12715	127.72130	0.12772	127.146	16.24	0.14	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	135.32460	0.13532	135.87090	0.13587	135.325	16.22	0.15	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	143.91150	0.14391	146.64500	0.14665	143.911	16.19	0.16	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	162.00850	0.16201	165.07190	0.16507	162.009	16.29	0.17	0.00	0	14,200.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	166.76770	0.16677	169.91080	0.16991	166.768	16.32	0.18	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	171.62290	0.17162	174.84670	0.17485	171.623	16.34	0.18	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	179.08060	0.17908	182.42470	0.18242	179.081	16.38	0.19	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	189.35500	0.18936	192.86670	0.19287	189.355	16.43	0.20	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	208.25690	0.20826	212.07150	0.21207	208.257	16.51	0.21	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	219.59330	0.21959	223.58320	0.22358	219.593	16.56	0.22	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	249.65890	0.24966	254.10730	0.25411	249.659	16.69	0.24	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	262.38050	0.26238	267.01950	0.26702	262.380	16.74	0.25	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	317.28960	0.31729	322.71510	0.32272	317.290	16.94	0.28	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	347.17230	0.34717	353.00710	0.35301	347.172	17.04	0.30	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,121.09820	1.12110	1,101.63780	1.10164	1,121.098	17.06	0.70	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	374.66200	0.37466	382.11350	0.38211	374.662	17.12	0.32	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	414.03870	0.41404	422.12530	0.42213	414.039	17.30	0.34	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,018.42860	1.01843	1,001.40170	1.00140	1,018.429	17.37	0.66	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	1,007.67710	1.00768	990.79570	0.99080	1,007.677	17.41	0.65	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	441.47710	0.44148	449.99570	0.45000	441.477	17.41	0.35	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	455.55290	0.45555	464.28450	0.46428	455.553	17.47	0.36	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	469.85810	0.46986	478.80690	0.47881	469.858	17.53	0.36	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	514.16040	0.51416	523.75400	0.52375	514.160	17.70	0.38	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	560.49960	0.56050	570.73740	0.57074	560.500	17.87	0.40	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	603.35610	0.60336	614.16830	0.61417	603.356	18.02	0.42	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	608.82010	0.60882	619.70680	0.61971	608.820	18.04	0.42	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	614.31180	0.61431	625.26500	0.62526	614.312	18.06	0.43	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	788.21430	0.78821	774.61840	0.77462	788.214	18.29	0.55	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	728.97600	0.72898	741.33420	0.74133	728.976	18.44	0.47	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	777.31140	0.77731	790.15090	0.79015	777.311	18.60	0.49	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	783.43320	0.78343	796.34770	0.79635	783.433	18.62	0.49	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	704.33960	0.70434	692.14100	0.69214	704.340	18.69	0.50	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	820.61840	0.82062	833.96460	0.83396	820.618	18.73	0.50	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	826.88700	0.82689	840.30730	0.84031	826.887	18.75	0.50	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	903.71630	0.90372	917.98490	0.91798	903.716	18.97	0.53	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	606.32930	0.60633	596.08860	0.59609	606.329	19.21	0.45	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	603.10620	0.60311	592.93070	0.59293	603.106	19.23	0.45	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	590.40410	0.59040	580.49560	0.58050	590.404	19.31	0.44	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	584.16130	0.58416	574.38500	0.57438	584.161	19.34	0.43	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	577.98990	0.57799	568.34090	0.56834	577.990	19.38	0.43	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	542.41450	0.54241	533.53470	0.53353	542.414	19.60	0.41	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	501.29380	0.50129	493.34220	0.49334	501.294	19.88	0.38	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	480.88490	0.48088	473.44840	0.47345	480.885	20.03	0.37	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	454.48760	0.45449	447.59180	0.44759	454.488	20.25	0.35	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	425.42170	0.42542	419.13590	0.41914	425.422	20.50	0.33	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	390.65130	0.39065	385.10230	0.38510	390.651	20.83	0.31	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	375.46170	0.37546	370.24480	0.37024	375.462	20.98	0.30	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	340.50870	0.34051	335.64080	0.33564	340.509	21.37	0.28	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	16.60	Call	337.23070	0.33723	332.16330	0.33216	337.231	21.40	0.27	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	279.86730	0.27987	276.06770	0.27607	279.867	21.95	0.23	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	278.43830	0.27844	274.67340	0.27467	278.438	21.96	0.23	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	271.42320	0.27142	267.81060	0.26781	271.423	22.04	0.23	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	263.26610	0.26327	259.84050	0.25984	263.266	22.13	0.22	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	261.93660	0.26194	258.53750	0.25854	261.937	22.15	0.22	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	260.61180	0.26061	257.24210	0.25724	260.612	22.16	0.22	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	244.08470	0.24408	241.08520	0.24109	244.085	22.36	0.21	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	235.68930	0.23569	232.87650	0.23288	235.689	22.46	0.20	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	213.49730	0.21350	211.18560	0.21119	213.497	22.77	0.18	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	168.03540	0.16804	166.72740	0.16673	168.035	23.52	0.15	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	145.07610	0.14508	145.35970	0.14536	145.076	24.37	0.13	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			15.08390	15.08390	15.05850	15.05850		18.55	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	259.94870	0.25995	264.67010	0.26467	259.949	16.70	0.24	0.00	0	50,000.00
\$ / R	On 29/03/2019	Any day expiry			15.08780	15.08780	15.06240	15.06240		18.55	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	69.72450	0.06972	70.97060	0.07097	69.724	16.35	0.09	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	349.65240	0.34965	355.64670	0.35565	349.652	17.02	0.29	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	956.68800	0.95669	941.24440	0.94124	956.688	17.74	0.61	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	647.06630	0.64707	636.55990	0.63656	647.066	19.15	0.46	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			15.09560	15.09560	15.07020	15.07020		18.53	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.15100	15.15100	15.12520	15.12520		18.55	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	82.29610	0.08230	82.84870	0.08285	82.296	16.03	0.09	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,820.43860	1.82044	1,797.16000	1.79716	1,820.439	16.22	0.84	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	383.78900	0.38379	390.09940	0.39010	383.789	16.99	0.29	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	974.43110	0.97443	958.55840	0.95856	974.431	17.98	0.59	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	681.75200	0.68175	670.73410	0.67073	681.752	19.33	0.45	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.21240	15.21240	15.18610	15.18610		18.59	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	91.42310	0.09142	91.64080	0.09164	91.423	15.67	0.10	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	414.51520	0.41452	420.38100	0.42038	414.515	17.00	0.29	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	992.19360	0.99219	975.94710	0.97595	992.194	18.24	0.57	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	712.76690	0.71277	701.13020	0.70113	712.767	19.54	0.44	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.21830	15.21830	15.19200	15.19200		18.64	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.24010	15.24010	15.21370	15.21370		18.65	0.00	3,139,460.60	206	18,946.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.88120	0.00988	9.43420	0.00943	9.881	19.36	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	23.86470	0.02386	25.32550	0.02533	23.865	14.49	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	61.28720	0.06129	63.57210	0.06357	61.287	15.12	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	90.53640	0.09054	93.18560	0.09319	90.536	15.42	0.09	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	93.48050	0.09348	96.15920	0.09616	93.480	15.45	0.10	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	134.26590	0.13427	137.25530	0.13726	134.266	15.77	0.13	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	281.51900	0.28152	284.96380	0.28496	281.519	16.54	0.22	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	297.01970	0.29702	300.62680	0.30063	297.020	16.60	0.23	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,589.68950	1.58969	1,567.22690	1.56723	1,589.690	16.71	0.76	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,317.98640	1.31799	1,297.12030	1.29712	1,317.986	17.22	0.68	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,231.60040	1.23160	1,213.00880	1.21301	1,231.600	17.45	0.65	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	596.35460	0.59635	604.44870	0.60445	596.355	17.54	0.36	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,115.67160	1.11567	1,098.46000	1.09846	1,115.672	17.88	0.60	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	827.33620	0.82734	813.78440	0.81378	827.336	19.12	0.48	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	803.97000	0.80397	790.81440	0.79081	803.970	19.23	0.47	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	747.23730	0.74724	735.06900	0.73507	747.237	19.51	0.44	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	711.96020	0.71196	700.43210	0.70043	711.960	19.70	0.43	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	689.51760	0.68952	678.50620	0.67851	689.518	19.82	0.42	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	329.42420	0.32942	324.46980	0.32447	329.424	22.69	0.22	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			15.25200	15.25200	15.22540	15.22540		18.63	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	647.34590	0.64735	655.68460	0.65568	647.346	17.69	0.38	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	444.32380	0.44432	437.83290	0.43783	444.324	21.64	0.28	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			15.26790	15.26790	15.24120	15.24120		18.70	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	94.62560	0.09463	97.50150	0.09750	94.626	15.21	0.10	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	440.70380	0.44070	445.91060	0.44591	440.704	17.03	0.29	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,005.96930	1.00597	990.54970	0.99055	1,005.969	18.47	0.55	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	737.04730	0.73705	725.15360	0.72515	737.047	19.71	0.43	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.27380	15.27380	15.24710	15.24710		18.67	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.27780	15.27780	15.25100	15.25100		18.68	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	187.61560	0.18762	190.96640	0.19097	187.616	15.94	0.16	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	626.54300	0.62654	616.82450	0.61682	626.543	20.44	0.37	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.33260	15.33260	15.30560	15.30560		18.72	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	99.82880	0.09983	103.24760	0.10325	99.829	14.83	0.10	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	468.78130	0.46878	473.21090	0.47321	468.781	17.05	0.29	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,030.84140	1.03084	1,014.48520	1.01449	1,030.841	18.70	0.53	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	769.51230	0.76951	757.35570	0.75736	769.512	19.87	0.42	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.33460	15.33460	15.30760	15.30760		18.72	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.35800	15.35800	15.33100	15.33100		18.70	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	575.55810	0.57556	581.51720	0.58152	575.558	17.30	0.33	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	745.48630	0.74549	733.61350	0.73361	745.486	20.14	0.40	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.39120	15.39120	15.36410	15.36410		18.76	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	106.75940	0.10676	106.60700	0.10661	106.759	14.64	0.10	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	492.74000	0.49274	496.82710	0.49683	492.740	17.08	0.29	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,043.06840	1.04307	1,026.37520	1.02638	1,043.068	18.92	0.52	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	791.44620	0.79145	778.70830	0.77871	791.446	20.06	0.41	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.39700	15.39700	15.36990	15.36990		18.74	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			15.40290	15.40290	15.37580	15.37580		18.74	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	375.75650	0.37576	369.74710	0.36975	375.757	23.80	0.21	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.42430	15.42430	15.39720	15.39720		18.72	0.00	0.00	0	20,642.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	16.49570	0.01650	15.59560	0.01560	16.496	18.04	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	39.42140	0.03942	37.84460	0.03784	39.421	13.30	0.05	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	378.93930	0.37894	381.58330	0.38158	378.939	16.71	0.24	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	399.56960	0.39957	402.44920	0.40245	399.570	16.78	0.25	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	442.79950	0.44280	446.18120	0.44618	442.799	16.90	0.26	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	461.59190	0.46159	465.18840	0.46519	461.592	16.95	0.27	0.00	0	141,127.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	488.67000	0.48867	492.57540	0.49258	488.670	17.03	0.28	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	537.16500	0.53717	541.61270	0.54161	537.165	17.15	0.30	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	714.95350	0.71495	721.24930	0.72125	714.954	17.60	0.36	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,094.34800	1.09435	1,103.39070	1.10339	1,094.348	18.69	0.46	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,074.96620	1.07497	1,057.78730	1.05779	1,074.966	18.92	0.52	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,207.02860	1.20703	1,217.00490	1.21700	1,207.029	18.94	0.48	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	965.30580	0.96531	949.80430	0.94980	965.306	19.36	0.48	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	627.78650	0.62779	617.90610	0.61791	627.787	21.22	0.33	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	554.82730	0.55483	545.95790	0.54596	554.827	21.73	0.30	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	521.75490	0.52175	513.36480	0.51336	521.755	22.00	0.28	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	509.85210	0.50985	501.63310	0.50163	509.852	22.10	0.28	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	460.63020	0.46063	453.14770	0.45315	460.630	22.55	0.25	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	438.46810	0.43847	431.32290	0.43132	438.468	22.78	0.24	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	423.34430	0.42334	416.47630	0.41648	423.344	23.05	0.23	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	419.90560	0.41991	413.10350	0.41310	419.906	23.12	0.23	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	371.28660	0.37129	365.44220	0.36544	371.287	24.31	0.20	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.45170	15.45170	15.42450	15.42450		18.77	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	108.11030	0.10811	111.99260	0.11199	108.110	14.27	0.10	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	514.56900	0.51457	518.19830	0.51820	514.569	17.08	0.29	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,063.95190	1.06395	1,046.93650	1.04694	1,063.952	19.07	0.51	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	818.84760	0.81885	805.73790	0.80574	818.848	20.18	0.41	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.45560	15.45560	15.42840	15.42840		18.77	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.51560	15.51560	15.48800	15.48800		18.86	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	109.64600	0.10965	112.18090	0.11218	109.646	13.97	0.10	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	535.54240	0.53554	537.99010	0.53799	535.542	17.11	0.28	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,081.99040	1.08199	1,062.86630	1.06287	1,081.990	19.34	0.49	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	845.14180	0.84514	829.62070	0.82962	845.142	20.43	0.40	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.57690	15.57690	15.54870	15.54870		19.02	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	128.13890	0.12814	128.41690	0.12842	128.139	14.32	0.10	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	552.31960	0.55232	554.19330	0.55419	552.320	17.11	0.28	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,106.15490	1.10615	1,084.79520	1.08480	1,106.155	19.56	0.49	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	874.33000	0.87433	856.39480	0.85639	874.330	20.63	0.40	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.58320	15.58320	15.55500	15.55500		19.01	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.60650	15.60650	15.57800	15.57800		19.02	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	37.87840	0.03788	38.51720	0.03852	37.878	14.54	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	322.70070	0.32270	324.90160	0.32490	322.701	15.94	0.20	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	794.61820	0.79462	776.54270	0.77654	794.618	21.25	0.36	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	477.26170	0.47726	463.78820	0.46379	477.262	25.10	0.22	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.64460	15.64460	15.61560	15.61560		19.08	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	138.57600	0.13858	143.25350	0.14325	138.576	14.35	0.11	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	569.11020	0.56911	570.46920	0.57047	569.110	17.10	0.28	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,130.46600	1.13047	1,106.41390	1.10641	1,130.466	19.77	0.48	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	906.61110	0.90661	885.52620	0.88553	906.611	20.81	0.40	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.64880	15.64880	15.61980	15.61980		19.09	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 31/01/2020	Any day expiry		15.71010	15.71010		15.68050	15.68050		19.16	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		15.77570	15.77570		15.74530	15.74530		19.21	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future		15.80530	15.80530		15.77460	15.77460		19.26	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry		15.84120	15.84120		15.81010	15.81010		19.32	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		15.89830	15.89830		15.86660	15.86660		19.36	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		15.97020	15.97020		15.93770	15.93770		19.40	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.99140	15.99140		15.95860	15.95860		19.45	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		16.08870	16.08870		16.05480	16.05480		19.51	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		16.19020	16.19020		16.15520	16.15520		19.57	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		14.88270	14.88270		14.85570	14.85570		18.82	0.00	0.00	0	337.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		15.06620	15.06620		15.04080	15.04080		18.56	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		15.24010	15.24010		15.21370	15.21370		18.65	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		15.42430	15.42430		15.39720	15.39720		18.72	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		15.60650	15.60650		15.57800	15.57800		19.02	0.00	0.00	0	0.00
£ / R	On 15/10/2018	Any day expiry		19.31370	19.31370		19.20580	19.20580		17.11	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future		19.52480	19.52480		19.41300	19.41300		17.78	0.00	8,376,139.20	429	439,388.00
£ / R	On 18/03/2019	Foreign Exchange Future		19.86290	19.86290		19.75150	19.75150		17.66	0.00	19,862,900.00	1,000	6,644.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	240.12230	0.24012	249.44010	0.24944	240.122	17.27	0.18	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	879.51740	0.87952	818.28580	0.81829	879.517	17.77	0.50	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	441.15850	0.44116	408.03600	0.40804	441.158	18.96	0.30	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future		20.18200	20.18200		20.06910	20.06910		18.09	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future		20.52620	20.52620		20.41250	20.41250		18.40	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future		20.86950	20.86950		20.75260	20.75260		18.80	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future		21.24530	21.24530		21.12430	21.12430		19.10	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.13147	0.13147		0.13134	0.13134		23.09	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.13417	0.13417		0.13406	0.13406		21.95	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13676	0.13676		0.13663	0.13663		21.53	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry		17.00500	17.00500		16.98900	16.98900		16.89	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future		17.22650	17.22650		17.20760	17.20760		17.61	0.00	1,119,722.50	65	109,996.00
€ / R	On 18/03/2019	Foreign Exchange Future		17.58790	17.58790		17.57090	17.57090		17.40	0.00	0.00	0	36,646.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	109.12380	0.10912	105.73340	0.10573	109.124	15.64	0.12	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,758.80850	1.75881	1,740.24410	1.74024	1,758.809	15.48	0.83	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	671.10440	0.67110	675.81880	0.67582	671.104	17.00	0.43	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	303.63910	0.30364	301.19330	0.30119	303.639	20.52	0.23	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future		17.93370	17.93370		17.91610	17.91610		17.43	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry		18.17560	18.17560		18.16210	18.16210		17.47	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	558.39340	0.55839	562.81100	0.56281	558.393	16.00	0.30	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	730.10060	0.73010	729.27360	0.72927	730.101	19.22	0.36	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		18.31220	18.31220		18.29570	18.29570		17.44	0.00	0.00	0	6,834.00
€ / R	On 13/12/2019	Foreign Exchange Future		18.63130	18.63130		18.61240	18.61240		17.60	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 16/03/2020	Foreign Exchange Future		19.07710	19.07710		19.05650	19.05650		17.80	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.43000	98.43000		98.34000	98.34000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future		587.52000	587.52000		588.45000	588.45000			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		598.81900	598.81900		599.76800	599.76800			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future		608.76600	608.76600		609.72700	609.72700			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future		675.97400	675.97400		677.45000	677.45000			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		688.97300	688.97300		690.48000	690.48000			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future		700.41800	700.41800		701.94600	701.94600			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future		610.44000	610.44000		611.82700	611.82700			0.00	0.00	0	861.00
ALBI	On 07/02/2019	Index Future		622.17900	622.17900		623.59500	623.59500			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future		632.51400	632.51400		633.95000	633.95000			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.52030	10.52030		10.54000	10.54000		14.47	0.00	0.00	0	36,596.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future		10.66520	10.66520		10.68650	10.68650		14.34	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.80700	10.80700		10.82830	10.82830		14.57	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future		10.96290	10.96290		10.98270	10.98270		14.82	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future		11.11900	11.11900		11.13660	11.13660		15.24	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future		11.28670	11.28670		11.30420	11.30420		15.62	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future		11.52440	11.52440		11.55340	11.55340		15.64	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		11.68600	11.68600		11.71740	11.71740		15.53	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future		11.83670	11.83670		11.86800	11.86800		16.02	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future		11.85470	11.85470		11.88580	11.88580		16.19	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future		12.01460	12.01460		12.04520	12.04520		16.45	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future		12.17470	12.17470		12.20340	12.20340		16.60	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future		648.42230	648.42230		640.06560	640.06560			0.00	0.00	0	25,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future		15.09120	15.09120		15.08350	15.08350		17.67	0.00	0.00	0	1,648.00
CHF / R	On 18/03/2019	Foreign Exchange Future		15.42510	15.42510		15.42000	15.42000		17.80	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.74540	15.74540		15.73910	15.73910		18.05	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		16.09240	16.09240		16.08700	16.08700		18.26	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		16.38180	16.38180		16.37250	16.37250		18.34	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		17.08240	17.08240		17.06320	17.06320		18.74	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		2.14460	2.14460		2.14350	2.14350		16.49	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.16260	2.16260		2.16240	2.16240		16.14	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.18250	2.18250		2.18240	2.18240		16.57	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future		318.74990	318.74990		314.01840	314.01840			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
DKK / R	On 14/12/2018	Foreign Exchange Future		2.32970	2.32970		2.32890	2.32890		16.83	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.38030	2.38030		2.37980	2.37980		16.50	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.42880	2.42880		2.42820	2.42820		16.93	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.47340	2.47340		2.47260	2.47260		16.98	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.62450	2.62450		2.62240	2.62240		17.90	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.70090	2.70090		2.69870	2.69870		18.36	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future		11.27325	74.14810		11.24433	74.31232			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.41766	75.57408		11.38753	75.74167			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.54063	73.03985		11.50954	73.20981			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		11.50094	76.07168		11.47699	76.22476			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.63749	77.53460		11.61254	77.69087			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.75950	74.56237		11.73373	74.72082			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		604.44100	604.44100		605.85600	605.85600			0.00	0.00	0	462.00
GOVI	On 07/02/2019	GOVI		616.06500	616.06500		617.50900	617.50900			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		626.29800	626.29800		627.76300	627.76300			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.90140	1.90140		1.89830	1.89830		18.65	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.92710	1.92710		1.92430	1.92430		18.78	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.95150	1.95150		1.94860	1.94860		18.57	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.32495	132.32495		132.30468	132.30468			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.48612	133.48612		133.46581	133.46581			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.72507	135.72507		135.70353	135.70353			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future		100.73592	100.73592		100.43829	100.43829			0.00	0.00	0	2,938.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 07/02/2019	Bond Future		102.69667	102.69667		102.39348	102.39348			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		103.34668	103.34668		103.03777	103.03777			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		102.74667	102.74667		102.60436	102.60436			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future		104.74661	104.74661		104.60181	104.60181			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		105.35899	105.35899		105.21105	105.21105			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		122.57606	122.57606		122.55686	122.55686			0.00	0.00	0	9,904.00
I2038	On 07/02/2019	Bond Future		123.37062	123.37062		123.35138	123.35138			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		125.43983	125.43983		125.41946	125.41946			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		116.53414	116.53414		116.51569	116.51569			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future		118.80233	118.80233		118.78378	118.78378			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		119.10980	119.10980		119.09027	119.09027			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/11/2018	Bond Future		122.75510	122.75510		122.47835	122.47835			0.00	0.00	0	10,079.00
I2050	On 07/02/2019	Bond Future		123.37310	123.37310		123.09109	123.09109			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		125.44254	125.44254		125.15495	125.15495			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/11/2018	Index Future		253.18700	253.18700		253.11100	253.11100			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future		258.11500	258.11500		258.03800	258.03800			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		262.44500	262.44500		262.36500	262.36500			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		0.14590	0.14590		0.14560	0.14560			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14560	0.14560		0.14530	0.14530			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14520	0.14520		0.14470	0.14470			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.81440	1.81440		1.81900	1.81900		15.11	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.84470	1.84470		1.84980	1.84980		15.14	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.87370	1.87370		1.87860	1.87860		15.64	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.60590	9.60590		9.66340	9.66340		15.28	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.73520	9.73520		9.79480	9.79480		15.09	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.86280	9.86280		9.92200	9.92200		15.43	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		10.00250	10.00250		10.06350	10.06350		15.75	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.52200		10.52200		10.57870	10.57870		16.59	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.69000		10.69000		10.74490	10.74490		16.87	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.37310		1.37310		1.36880	1.36880			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.38220		1.38220		1.37620	1.37620			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.39310		1.39310		1.38350	1.38350			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.31190		1.31190		1.30680	1.30680			0.00	0.00	0	500.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.15750		1.15750		1.15830	1.15830			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.16740		1.16740		1.16820	1.16820			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.17670		1.17670		1.17760	1.17760			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.25697		110.92649		9.21739	111.15958		7.15	0.00	50,915,258.91	459	66,880.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.02000		0.00002		0.05000	0.00005	0.020	6.59	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	6.84000		0.00684		10.92000	0.01092	6.840	6.71	0.01	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,310.81000		2.31081		2,130.11000	2.13011	2,310.810	7.08	0.84	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,265.10000		1.26510		1,141.20000	1.14120	1,265.100	7.26	0.62	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.35846		107.75504		9.31679	107.99291		7.40	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	148.76000		0.14876		171.20000	0.17120	148.760	6.74	0.08	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	277.95000		0.27795		314.37000	0.31437	277.950	6.84	0.13	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	586.81000		0.58681		649.32000	0.64932	586.810	7.07	0.23	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,689.04000		2.68904		2,551.64000	2.55164	2,689.040	7.31	0.62	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,627.33000		1.62733		1,747.96000	1.74796	1,627.330	7.41	0.47	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	830.61000		0.83061		776.04000	0.77604	830.610	8.02	0.26	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	805.24000		0.80524		752.15000	0.75215	805.240	8.04	0.26	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.44996		109.54465		9.40653	109.78579		7.44	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			300.21901		300.21901		300.77679	300.77679			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			298.71534		298.71534		299.28463	299.28463			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			303.72545		303.72545		304.30253	304.30253			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			235.01185		235.01185		234.70040	234.70040			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.68372		235.68372		235.36677	235.36677			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.63673		239.63673		239.31308	239.31308			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			8.62982		98.30076		8.58495	98.45680		3.90	0.00	49,150,380.00	500	38,701.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 07/02/2019	Bond Future			8.74665		100.19120		8.69809	100.35052		3.85	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.84596		97.92805		8.79418	98.08941		4.29	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			9.66447		90.84966		9.62998	91.06524		9.72	0.00	0.00	0	54,746.00
R2030	On 07/02/2019	Bond Future			9.75685		88.58735		9.72090	88.80738		10.14	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	356.34000		0.35634		394.18000	0.39418	356.340	9.42	0.15	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,681.85000		1.68185		1,788.90000	1.78890	1,681.850	10.24	0.44	0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future			9.84134		90.05851		9.80422	90.28160		10.30	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			9.86512		88.95641		9.83068	89.18831		10.95	0.00	0.00	0	41,378.00
R2032	On 07/02/2019	Bond Future			9.95949		90.66715		9.92369	90.90377		10.97	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			10.04159		88.01783		10.00468	88.25786		11.69	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			9.99026		92.72935		9.96088	92.94821		11.65	0.00	0.00	0	73,872.00
R2035	On 07/02/2019	Bond Future			10.08507		94.51265		10.05456	94.73594		11.68	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			10.16278		91.58500		10.13139	91.81147		12.50	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			10.07361		89.21928		10.04418	89.43851		12.22	0.00	0.00	0	52,307.00
R2037	On 07/02/2019	Bond Future			10.16210		86.67506		10.13158	86.89879		12.86	0.00	0.00	0	1,188.00
R2037	On 02/05/2019	Bond Future			10.24170		88.11445		10.21032	88.34134		13.14	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future			10.14847		92.43535		10.11399	92.71024		12.60	0.00	0.00	0	27,962.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.31	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1.05000		0.00105		1.80000	0.00180	1.050	11.31	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	2.87000		0.00287		4.66000	0.00466	2.870	11.30	0.00	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	312.03000		0.31203		383.41000	0.38341	312.030	12.30	0.19	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	763.20000		0.76320		889.23000	0.88923	763.200	12.60	0.36	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.23639		89.70233		10.20065	89.98281		13.28	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.31527		91.19201		10.27852	91.47654		13.57	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/11/2018	Bond Future			10.16256		89.54292		10.13815	89.73989		13.19	0.00	447,714.60	5	37,997.00
R2044	On 07/02/2019	Bond Future			10.24698		86.87958		10.22169	87.08059		13.91	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.32257		88.32235		10.29660	88.52612		14.23	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
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/11/2018	Bond Future	10.14293		88.61658		10.11349	88.86007		13.61	0.00	0.00	0	101,273.00
R2048	On 07/02/2019	Bond Future	10.22868		90.32072		10.19816	90.56926		13.68	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future	10.29861		87.38687		10.26728	87.63890		14.71	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	7.49473		101.95639		7.44721	102.00956		0.62	0.00	305,869.17	3	18,869.00
R207	On 07/02/2019	Bond Future	7.56969		100.27218		7.50742	100.32666		0.57	0.00	16,444,637.52	164	62.00
R207	On 02/05/2019	Bond Future	7.68834		101.93750		7.60548	101.99228		0.57	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	7.95520		98.09039		7.91472	98.17590		1.72	0.00	0.00	0	29,067.00
R208	On 07/02/2019	Bond Future	8.05845		99.97679		8.01226	100.06422		1.76	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future	8.15950		98.23767		8.10762	98.32595		1.98	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	9.94689		70.32200		9.91742	70.50770		13.09	0.00	21,096,600.00	300	122,905.00
R209	On 01/11/2018	Bond Future	8.89	Call	0.93000	0.00093	1.51000	0.00151	0.930	11.88	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	2.47000	0.00247	3.82000	0.00382	2.470	11.88	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,222.02000	3.22202	3,067.02000	3.06702	3,222.020	12.66	0.89	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	308.83000	0.30883	366.33000	0.36633	308.830	12.93	0.22	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,465.93000	1.46593	1,371.95000	1.37195	1,465.930	13.20	0.62	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	924.83000	0.92483	860.59000	0.86059	924.830	13.46	0.46	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	869.05000	0.86905	808.22000	0.80822	869.050	13.49	0.44	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future	10.02863		71.67433		9.99814	71.86384		13.15	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	234.31000	0.23431	258.40000	0.25840	234.310	11.57	0.10	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	920.24000	0.92024	983.92000	0.98392	920.240	12.46	0.29	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,743.97000	1.74397	1,676.18000	1.67618	1,743.970	13.43	0.41	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future	10.09915		69.71694		10.06786	69.90913		14.05	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 01/11/2018	Bond Future	185.74870		185.74870		185.72011	185.72011			0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future	189.36413		189.36413		189.33548	189.33548			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future	189.98558		189.98558		189.95519	189.95519			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	155.41187		155.41187		155.48613	155.48613			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	156.28171		156.28171		156.35781	156.35781			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	158.90294		158.90294		158.97932	158.97932			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	9.77510	81.65123		9.73560	81.89248			10.67	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.86942	83.22149		9.82835	83.46763			10.68	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.94694	81.05655		9.90463	81.30624			11.34	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R214	On 01/11/2018	Bond Future	10.11765	69.38054		10.09325	69.53918			13.99	0.00	0.00	0	28,473.00
R214	On 07/02/2019	Bond Future	10.20221	70.71487		10.17696	70.87673			14.06	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	10.27120	68.59549		10.24530	68.75968			15.08	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	10.78010	10.78010		10.78550	10.78550			15.99	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.93680	10.93680		10.94360	10.94360			15.76	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.08840	11.08840		11.09540	11.09540			15.99	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.32100	2.32100		2.29820	2.29820			25.52	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.19010	2.19010		2.17740	2.17740			25.31	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.07170	2.07170		2.05830	2.05830			25.44	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.21730	1.21730		1.24170	1.24170				0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.16350	1.16350		1.18570	1.18570				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.11780	1.11780		1.13870	1.13870				0.00	0.00	0	0.00
Total for Derivatives :												1,071,516,926.90	77,768	11 444 985.00
Grand Total:												1,071,516,926.90	77,768	11 444 985.00