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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/10/2018

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 12/10/2018	Any day expiry	14.87410	14.87410		14.75640	14.75640		22.15	0.00	0.00	0	0.00
\$ / R	On 15/10/2018	Any day expiry	14.88020	14.88020		14.76240	14.76240		20.67	0.00	0.00	0	4,314.00
\$ / R	On 15/10/2018	Any day expiry	14.88	Put	169.96550	0.16997	246.47140	0.24647	169.965	20.69	0.49	0	314.00
\$ / R	On 15/10/2018	Any day expiry	14.96	Call	135.45390	0.13545	103.17540	0.10318	135.454	20.92	0.43	0	314.00
\$ / R	On 17/10/2018	Any day expiry	14.88420	14.88420		14.76640	14.76640		20.75	0.00	0.00	0	235.00
\$ / R	On 19/10/2018	Any day expiry	14.88820	14.88820		14.76990	14.76990		20.79	0.00	0.00	0	0.00
\$ / R	On 19/10/2018	Any day expiry	14.50	Put	62.49700	0.06250	98.78710	0.09879	62.497	19.58	0.21	0	20,000.00
\$ / R	On 22/10/2018	Any day expiry	14.89410	14.89410		14.77520	14.77520		20.05	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	1.51900	0.00152	2.63710	0.00264	1.519	24.99	0.01	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	903.82090	0.90382	788.49980	0.78850	903.821	18.63	0.96	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry	14.90010	14.90010		14.78040	14.78040		20.40	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry	14.90800	14.90800		14.78750	14.78750		20.14	0.00	0.00	0	225.00
\$ / R	On 30/10/2018	Any day expiry	14.91000	14.91000		14.78920	14.78920		20.23	0.00	0.00	0	2,500.00
\$ / R	On 31/10/2018	Any day expiry	14.91190	14.91190		14.79100	14.79100		20.31	0.00	0.00	0	4,209.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	2.32160	0.00232	3.39000	0.00339	2.322	22.97	0.01	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	18.40920	0.01841	24.05890	0.02406	18.409	19.84	0.06	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	1,007.18340	1.00718	893.44540	0.89345	1,007.183	19.30	0.92	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	27.85450	0.02785	35.56440	0.03556	27.854	19.14	0.08	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	60.16040	0.06016	82.75580	0.08276	60.160	18.65	0.16	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	79.63790	0.07964	107.25600	0.10726	79.638	18.88	0.20	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	577.88870	0.57789	490.64890	0.49065	577.889	19.13	0.76	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	570.80890	0.57081	484.19580	0.48420	570.809	19.16	0.75	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	428.87200	0.42887	356.64200	0.35664	428.872	19.72	0.64	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	255.63370	0.25563	314.60480	0.31460	255.634	20.11	0.44	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	309.20040	0.30920	253.79480	0.25379	309.200	20.31	0.52	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	263.68860	0.26369	215.18790	0.21519	263.689	20.71	0.46	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	25.14410	0.02514	19.52280	0.01952	25.144	25.31	0.06	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	9.13650	0.00914	7.22220	0.00722	9.136	26.43	0.03	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.91390	14.91390	14.79270	14.79270		20.37	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.91590	14.91590	14.79450	14.79450		20.44	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry			14.92180	14.92180	14.79980	14.79980		20.18	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.15490	0.00015	0.20580	0.00021	0.155	25.30	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	27.48980	0.02749	35.47680	0.03548	27.490	18.99	0.08	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	20.63800	0.02064	15.85360	0.01585	20.638	25.39	0.05	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.93770	14.93770	14.81380	14.81380		20.21	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.94170	14.94170	14.81830	14.81830		20.22	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	132.34950	0.13235	160.42870	0.16043	132.350	18.84	0.24	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	626.52590	0.62653	539.03790	0.53904	626.526	19.20	0.70	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.94370	14.94370	14.82060	14.82060		20.23	0.00	0.00	0	120.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.07880	0.00008	0.10550	0.00011	0.079	28.42	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.55930	0.00056	0.71410	0.00071	0.559	25.88	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,730.21260	1.73021	1,609.65240	1.60965	1,730.213	18.41	0.98	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	503.41370	0.50341	427.52160	0.42752	503.414	19.71	0.61	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	492.75100	0.49275	417.89810	0.41790	492.751	19.76	0.60	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	418.26830	0.41827	351.82240	0.35182	418.268	20.10	0.53	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	364.56830	0.36457	421.22240	0.42122	364.568	20.10	0.47	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.94970	14.94970	14.82740	14.82740		20.00	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	455.44230	0.45544	385.78200	0.38578	455.442	19.76	0.56	0.00	0	10,000.00
\$ / R	On 22/11/2018	Any day expiry			14.95570	14.95570	14.83420	14.83420		19.98	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.95770	14.95770	14.83650	14.83650		19.99	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	594.65650	0.59466	514.71810	0.51472	594.657	19.27	0.64	0.00	0	20,400.00
\$ / R	On 29/11/2018	Any day expiry			14.96970	14.96970	14.85010	14.85010		19.84	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.97170	14.97170	14.85230	14.85230		19.85	0.00	0.00	0	8,824.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	10.12120	0.01012	9.43350	0.00943	10.121	19.11	0.02	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	53.01030	0.05301	61.05200	0.06105	53.010	17.66	0.11	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	60.10670	0.06011	69.63500	0.06963	60.107	17.73	0.12	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	993.74250	0.99374	892.51560	0.89252	993.743	18.08	0.82	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	144.57840	0.14458	169.94740	0.16995	144.578	18.37	0.23	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	831.14050	0.83114	739.02330	0.73902	831.141	18.47	0.75	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	533.06700	0.53307	461.81140	0.46181	533.067	19.53	0.58	0.00	0	600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	523.15220	0.52315	452.75290	0.45275	523.152	19.58	0.57	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	84.97290	0.08497	68.76720	0.06877	84.973	24.25	0.13	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	46.16760	0.04617	36.28940	0.03629	46.168	25.46	0.07	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.98170	14.98170	14.86370	14.86370		19.85	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	776.54170	0.77654	849.85540	0.84986	776.542	21.02	0.63	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.98370	14.98370	14.86590	14.86590		19.85	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	78.08670	0.07809	90.39420	0.09039	78.087	17.79	0.14	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	172.58890	0.17259	200.56750	0.20057	172.589	18.35	0.25	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	429.77470	0.42977	480.91850	0.48092	429.775	19.63	0.46	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	674.71630	0.67472	742.37370	0.74237	674.716	20.63	0.58	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry			14.99370	14.99370	14.87690	14.87690		19.69	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	47.98080	0.04798	55.10850	0.05511	47.981	17.34	0.09	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	77.91390	0.07791	89.67410	0.08967	77.914	17.61	0.14	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	457.50160	0.45750	398.45990	0.39846	457.502	19.89	0.49	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	269.59050	0.26959	230.89490	0.23089	269.590	21.43	0.32	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.99570	14.99570	14.87890	14.87890		19.69	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.99970	14.99970	14.88270	14.88270		19.68	0.00	542,329,153.20	36,156	852,813.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	1.94660	0.00195	2.59470	0.00259	1.947	22.84	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	2.44410	0.00244	3.26130	0.00326	2.444	22.64	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	3.31480	0.00331	4.42680	0.00443	3.315	22.36	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	4.04700	0.00405	5.01160	0.00501	4.047	22.18	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	4.16520	0.00417	5.13750	0.00514	4.165	22.11	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	4.67420	0.00467	5.67430	0.00567	4.674	21.84	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	5.39830	0.00540	6.42850	0.00643	5.398	21.51	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	5.80170	0.00580	6.84400	0.00684	5.802	21.34	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	6.99700	0.00700	8.06150	0.00806	6.997	20.90	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	8.31910	0.00832	9.38820	0.00939	8.319	20.50	0.02	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,508.01910	2.50802	2,392.08820	2.39209	2,508.019	20.50	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	10.03700	0.01004	11.08870	0.01109	10.037	20.07	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	10.78910	0.01079	11.82700	0.01183	10.789	19.90	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	11.93880	0.01194	12.94970	0.01295	11.939	19.66	0.02	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	15.95220	0.01595	16.82780	0.01683	15.952	18.99	0.03	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	17.15350	0.01715	17.97960	0.01798	17.153	18.83	0.03	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	2,016.85350	2.01685	1,900.67960	1.90068	2,016.854	18.83	0.97	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	18.44590	0.01845	19.21600	0.01922	18.446	18.66	0.04	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	19.83680	0.01984	20.54370	0.02054	19.837	18.49	0.04	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,822.64570	1.82265	1,706.20290	1.70620	1,822.646	18.16	0.95	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	23.62410	0.02362	24.14820	0.02415	23.624	18.09	0.05	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	24.68020	0.02468	25.15090	0.02515	24.680	17.99	0.05	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,774.38020	1.77438	1,657.85090	1.65785	1,774.380	17.99	0.95	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	27.33420	0.02733	27.67010	0.02767	27.334	17.75	0.05	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	27.73650	0.02774	28.05130	0.02805	27.737	17.72	0.06	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,582.75270	1.58275	1,468.16570	1.46817	1,582.753	17.32	0.93	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	33.05270	0.03305	35.46570	0.03547	33.053	17.32	0.07	0.00	0	4,080.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	35.56100	0.03556		40.53060	0.04053	35.561	17.15	0.07	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,535.26100	1.53526	1,423.23060	1.42323	1,535.261	17.15	0.93	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	45.76710	0.04577	52.30070	0.05230	45.767	17.28	0.09	0.00	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	55.43240	0.05543	63.42930	0.06343	55.432	17.38	0.10	0.00	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	58.07290	0.05807	66.46640	0.06647	58.073	17.41	0.11	0.00	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	65.08790	0.06509	74.52420	0.07452	65.088	17.47	0.12	0.00	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,289.28810	1.28929	1,182.38880	1.18239	1,289.288	17.51	0.88	0.00	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	71.13810	0.07114	81.46660	0.08147	71.138	17.52	0.12	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	72.71350	0.07271	83.27280	0.08327	72.714	17.53	0.13	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,272.41350	1.27241	1,165.97280	1.16597	1,272.414	17.53	0.87	0.00	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	89.91060	0.08991	102.94610	0.10295	89.911	17.66	0.15	0.00	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,149.23260	1.14923	1,046.62310	1.04662	1,149.233	17.73	0.84	0.00	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	109.86980	0.10987	125.69070	0.12569	109.870	17.79	0.17	0.00	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,109.56980	1.10957	1,008.39070	1.00839	1,109.570	17.79	0.83	0.00	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	132.78080	0.13278	151.67730	0.15168	132.781	17.92	0.20	0.00	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	137.73150	0.13773	157.27740	0.15728	137.731	17.94	0.20	0.00	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,009.95390	1.00995	912.82860	0.91283	1,009.954	17.96	0.79	0.00	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	145.39360	0.14539	165.93190	0.16593	145.394	17.98	0.21	0.00	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	148.01120	0.14801	169.00660	0.16901	148.011	17.99	0.22	0.00	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	958.50470	0.95850	864.39200	0.86439	958.505	18.05	0.77	0.00	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	158.80470	0.15880	181.69200	0.18169	158.805	18.05	0.23	0.00	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	170.11630	0.17012	194.96080	0.19496	170.116	18.10	0.24	0.00	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	922.72630	0.92273	831.07090	0.83107	922.726	18.11	0.76	0.00	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	188.91810	0.18892	215.97320	0.21597	188.918	18.21	0.26	0.00	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	198.87940	0.19888	226.97760	0.22698	198.879	18.28	0.27	0.00	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	868.57940	0.86858	779.67760	0.77968	868.579	18.28	0.73	0.00	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	205.69950	0.20570	234.49830	0.23450	205.700	18.32	0.27	0.00	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	855.39950	0.85540	767.19830	0.76720	855.399	18.32	0.73	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	219.76990	0.21977	249.98710	0.24999	219.770	18.40	0.29	0.00	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	823.07610	0.82308	736.65020	0.73665	823.076	18.42	0.71	0.00	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	797.86530	0.79787	712.87990	0.71288	797.865	18.51	0.70	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	761.12670	0.76113	678.33100	0.67833	761.127	18.63	0.68	0.00	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	261.42670	0.26143	295.63100	0.29563	261.427	18.63	0.32	0.00	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	265.42880	0.26543	300.00250	0.30000	265.429	18.65	0.32	0.00	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	303.07140	0.30307	340.98140	0.34098	303.071	18.84	0.35	0.00	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	702.77140	0.70277	623.68140	0.62368	702.771	18.84	0.65	0.00	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	697.13160	0.69713	618.41690	0.61842	697.132	18.86	0.64	0.00	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	691.52990	0.69153	613.18830	0.61319	691.530	18.88	0.64	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	664.04630	0.66405	587.57740	0.58758	664.046	18.99	0.62	0.00	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	334.34630	0.33435	374.87740	0.37488	334.346	18.99	0.38	0.00	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	647.97930	0.64798	572.63780	0.57264	647.979	19.05	0.61	0.00	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	367.34860	0.36735	410.51100	0.41051	367.349	19.14	0.40	0.00	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	372.20180	0.37220	415.74210	0.41574	372.202	19.16	0.40	0.00	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	621.90180	0.62190	548.44210	0.54844	621.902	19.16	0.60	0.00	0.00	0	127,100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	396.99070	0.39699	442.40950	0.44241	396.991	19.26	0.42	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	596.69070	0.59669	525.10950	0.52511	596.691	19.26	0.58	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	577.13900	0.57714	507.05840	0.50706	577.139	19.35	0.57	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	572.33450	0.57233	502.63020	0.50263	572.334	19.37	0.56	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	449.12080	0.44912	498.28090	0.49828	449.121	19.47	0.45	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	504.56280	0.50456	558.56900	0.55857	504.563	19.68	0.48	72,971,533.80	10,000	30,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	504.26280	0.50426	441.26900	0.44127	504.263	19.68	0.52	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	500.08300	0.50008	437.47080	0.43747	500.083	19.70	0.51	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	467.77980	0.46778	408.18680	0.40819	467.780	19.90	0.49	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	463.88040	0.46388	404.66000	0.40466	463.880	19.93	0.49	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	444.83840	0.44484	387.46370	0.38746	444.838	20.05	0.47	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	626.83590	0.62684	688.27610	0.68828	626.836	20.18	0.54	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	659.25210	0.65925	722.47440	0.72247	659.252	20.30	0.56	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	692.36590	0.69237	757.33600	0.75734	692.366	20.42	0.57	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	369.55610	0.36956	319.91500	0.31991	369.556	20.60	0.41	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	342.47140	0.34247	295.78770	0.29579	342.471	20.82	0.38	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	336.72620	0.33673	290.68320	0.29068	336.726	20.87	0.38	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	831.37460	0.83137	902.96600	0.90297	831.375	20.92	0.63	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	331.07460	0.33107	285.66600	0.28567	331.075	20.92	0.37	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	328.28440	0.32828	283.19070	0.28319	328.284	20.95	0.37	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	306.80080	0.30680	264.16800	0.26417	306.801	21.14	0.35	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	304.21650	0.30422	261.88390	0.26188	304.217	21.17	0.35	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	301.65410	0.30165	259.62040	0.25962	301.654	21.19	0.35	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	279.56330	0.27956	239.99010	0.23999	279.563	21.42	0.33	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	272.57440	0.27257	233.75180	0.23375	272.574	21.49	0.32	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,088.54580	1.08855	1,169.58080	1.16958	1,088.546	21.76	0.70	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	246.14400	0.24614	210.43250	0.21043	246.144	21.78	0.29	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	233.91120	0.23391	199.69720	0.19970	233.911	21.92	0.28	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	216.73400	0.21673	184.66220	0.18466	216.734	22.14	0.26	39,754,350.50	10,000	10,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	197.51640	0.19752	167.89990	0.16790	197.516	22.40	0.24	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	192.59490	0.19259	163.61830	0.16362	192.595	22.47	0.24	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	183.13680	0.18314	155.40020	0.15540	183.137	22.61	0.23	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	177.10710	0.17711	150.17130	0.15017	177.107	22.71	0.22	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	135.50610	0.13551	113.42260	0.11342	135.506	23.44	0.17	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	110.05510	0.11006	91.42450	0.09142	110.055	23.91	0.15	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	92.70370	0.09270	76.53840	0.07654	92.704	24.30	0.13	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			15.01160	15.01160	14.89430	14.89430		19.51	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	97.86690	0.09787	111.17350	0.11117	97.867	17.54	0.15	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	199.50180	0.19950	226.50450	0.22650	199.502	18.08	0.26	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	461.19300	0.46119	509.63880	0.50964	461.193	19.31	0.45	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	703.24870	0.70325	767.07950	0.76708	703.249	20.24	0.57	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			15.01360	15.01360	14.89620	14.89620		19.51	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	27.04070	0.02704	27.75230	0.02775	27.041	17.97	0.05	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	31.16480	0.03116	31.70570	0.03171	31.165	17.66	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	14.66	Call	697.73980	0.69774	619.98430	0.61998	697.740	18.81	0.63	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	650.31610	0.65032	575.82100	0.57582	650.316	19.00	0.60	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			15.03350	15.03350	14.91550	14.91550		19.32	0.00	0.00	0	3,714.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	25.66020	0.02566	25.82440	0.02582	25.660	18.40	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	92.27960	0.09228	103.45380	0.10345	92.280	17.21	0.14	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	1,004.80050	1.00480	910.47430	0.91047	1,004.801	17.71	0.76	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	200.33830	0.20034	225.48340	0.22548	200.338	17.74	0.25	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	513.18930	0.51319	563.02310	0.56302	513.189	19.14	0.46	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	134.11010	0.13411	113.15450	0.11315	134.110	23.45	0.16	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	83.43080	0.08343	69.60510	0.06961	83.431	24.67	0.10	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			15.03750	15.03750	14.91940	14.91940		19.30	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			15.06910	15.06910	14.95050	14.95050		19.19	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	21.00530	0.02101	23.76710	0.02377	21.005	18.63	0.03	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			15.09270	15.09270	14.97400	14.97400		19.18	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			15.09470	15.09470	14.97600	14.97600		19.18	0.00	0.00	0	1,020.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	40.07480	0.04007	43.75330	0.04375	40.075	17.67	0.06	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	250.70690	0.25071	273.89900	0.27390	250.707	17.59	0.26	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	1,011.35320	1.01135	921.73240	0.92173	1,011.353	17.77	0.70	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	633.45610	0.63346	567.36760	0.56737	633.456	19.24	0.51	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			15.12020	15.12020	15.00150	15.00150		19.12	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			15.14960	15.14960	15.03090	15.03090		19.14	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	52.99210	0.05299	57.48120	0.05748	52.992	17.22	0.07	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	290.55380	0.29055	313.16300	0.31316	290.554	17.52	0.27	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	1,025.58570	1.02559	939.09170	0.93909	1,025.586	17.93	0.67	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	676.37580	0.67638	611.17620	0.61118	676.376	19.36	0.50	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.18490	15.18490	15.06620	15.06620		19.13	0.00	14,501,579.50	955	44,792.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	1.89390	0.00189	2.41140	0.00241	1.894	21.49	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	9.48290	0.00948	11.06710	0.01107	9.483	18.16	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	24.60930	0.02461	28.81350	0.02881	24.609	16.90	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	26.43430	0.02643	30.75700	0.03076	26.434	16.89	0.04	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	50.84150	0.05084	56.20320	0.05620	50.841	16.88	0.07	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	52.46880	0.05247	57.87590	0.05788	52.469	16.87	0.07	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	59.40270	0.05940	64.98150	0.06498	59.403	16.87	0.07	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	64.09590	0.06410	69.77370	0.06977	64.096	16.87	0.08	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	71.16000	0.07116	76.96370	0.07696	71.160	16.87	0.09	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	74.36910	0.07437	80.22500	0.08023	74.369	16.86	0.09	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	85.90240	0.08590	91.90740	0.09191	85.902	16.86	0.10	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	100.15820	0.10016	106.30000	0.10630	100.158	16.85	0.12	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	114.65070	0.11465	120.88640	0.12089	114.651	16.85	0.13	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	120.87630	0.12088	127.14610	0.12715	120.876	16.85	0.13	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	129.02180	0.12902	135.32460	0.13532	129.022	16.85	0.14	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	137.57550	0.13758	143.91150	0.14391	137.575	16.84	0.15	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	152.14570	0.15215	162.00850	0.16201	152.146	16.84	0.16	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	155.97000	0.15597	166.76770	0.16677	155.970	16.84	0.16	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	160.47840	0.16048	171.62290	0.17162	160.478	16.86	0.17	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	167.40620	0.16741	179.08060	0.17908	167.406	16.90	0.17	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	176.95480	0.17695	189.35500	0.18936	176.955	16.95	0.18	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	194.53380	0.19453	208.25690	0.20826	194.534	17.03	0.19	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	205.08260	0.20508	219.59330	0.21959	205.083	17.08	0.20	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	233.08420	0.23308	249.65890	0.24966	233.084	17.19	0.22	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	244.94480	0.24494	262.38050	0.26238	244.945	17.24	0.23	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	296.22010	0.29622	317.28960	0.31729	296.220	17.43	0.26	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	324.18160	0.32418	347.17230	0.34717	324.182	17.52	0.28	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,216.31560	1.21632	1,121.09820	1.12110	1,216.316	17.55	0.72	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	349.92440	0.34992	374.66200	0.37466	349.924	17.61	0.29	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	384.78530	0.38479	414.03870	0.41404	384.785	17.71	0.31	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,106.55880	1.10656	1,018.42860	1.01843	1,106.559	17.78	0.68	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	1,095.27890	1.09528	1,007.67710	1.00768	1,095.279	17.82	0.67	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	410.37890	0.41038	441.47710	0.44148	410.379	17.82	0.33	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	423.65710	0.42366	455.55290	0.45555	423.657	17.87	0.33	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	437.16180	0.43716	469.85810	0.46986	437.162	17.93	0.34	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	479.05090	0.47905	514.16040	0.51416	479.051	18.10	0.36	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	522.96180	0.52296	560.49960	0.56050	522.962	18.27	0.38	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	563.65640	0.56366	603.35610	0.60336	563.656	18.42	0.40	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	568.84820	0.56885	608.82010	0.60882	568.848	18.44	0.40	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	574.06770	0.57407	614.31180	0.61431	574.068	18.46	0.40	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	863.43380	0.86343	788.21430	0.78821	863.434	18.68	0.57	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	683.34850	0.68335	728.97600	0.72898	683.349	18.83	0.44	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	717.90140	0.71790	0.00000	0.00000	717.901	18.95	0.46	6,949,440.00	1,000	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	729.59580	0.72960	777.31140	0.77731	729.596	18.98	0.46	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	735.47550	0.73548	783.43320	0.78343	735.476	19.00	0.46	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	774.10540	0.77411	704.33960	0.70434	774.105	19.08	0.53	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	771.20020	0.77120	820.61840	0.82062	771.200	19.11	0.48	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	777.22930	0.77723	826.88700	0.82689	777.229	19.13	0.48	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	850.88830	0.85089	903.71630	0.90372	850.888	19.35	0.50	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	668.83640	0.66884	606.32930	0.60633	668.836	19.59	0.47	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	665.36150	0.66536	603.10620	0.60311	665.361	19.61	0.47	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	651.64220	0.65164	590.40410	0.59040	651.642	19.68	0.46	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	644.89830	0.64490	584.16130	0.58416	644.898	19.71	0.46	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	638.22400	0.63822	577.98990	0.57799	638.224	19.75	0.46	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	599.69550	0.59970	542.41450	0.54241	599.696	19.97	0.43	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	555.01250	0.55501	501.29380	0.50129	555.013	20.24	0.41	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	532.67330	0.53267	480.88490	0.48088	532.673	20.39	0.39	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	503.67090	0.50367	454.48760	0.45449	503.671	20.59	0.38	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	471.81130	0.47181	425.42170	0.42542	471.811	20.83	0.36	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	433.57140	0.43357	390.65130	0.39065	433.571	21.15	0.33	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	416.83180	0.41683	375.46170	0.37546	416.832	21.30	0.32	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	378.20060	0.37820	340.50870	0.34051	378.201	21.68	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	16.60	Call	374.57750	0.37458	337.23070	0.33723	374.578	21.71	0.29	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	312.89730	0.31290	279.86730	0.27987	312.897	22.29	0.25	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	311.32410	0.31132	278.43830	0.27844	311.324	22.31	0.25	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	303.59400	0.30359	271.42320	0.27142	303.594	22.38	0.24	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	294.59900	0.29460	263.26610	0.26327	294.599	22.47	0.24	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	293.12930	0.29313	261.93660	0.26194	293.129	22.49	0.24	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	291.67110	0.29167	260.61180	0.26061	291.671	22.50	0.24	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	273.41240	0.27341	244.08470	0.24408	273.412	22.70	0.22	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	264.12580	0.26413	235.68930	0.23569	264.126	22.80	0.22	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	239.53570	0.23954	213.49730	0.21350	239.536	23.10	0.20	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	188.93540	0.18894	168.03540	0.16804	188.935	23.85	0.16	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	160.40160	0.16040	145.07610	0.14508	160.402	24.59	0.14	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			15.20260	15.20260	15.08390	15.08390		19.11	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	243.49500	0.24349	259.94870	0.25995	243.495	17.20	0.22	0.00	0	50,000.00
\$ / R	On 29/03/2019	Any day expiry			15.20650	15.20650	15.08780	15.08780		19.11	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	63.88070	0.06388	69.72450	0.06972	63.881	16.73	0.08	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	327.68580	0.32769	349.65240	0.34965	327.686	17.50	0.27	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	1,040.32160	1.04032	956.68800	0.95669	1,040.322	18.14	0.64	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	711.32400	0.71132	647.06630	0.64707	711.324	19.52	0.48	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			15.21440	15.21440	15.09560	15.09560		19.08	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.26990	15.26990	15.15100	15.15100		19.06	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	72.75350	0.07275	82.29610	0.08230	72.754	16.19	0.08	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,929.27130	1.92927	1,820.43860	1.82044	1,929.271	16.63	0.86	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	362.09420	0.36209	383.78900	0.38379	362.094	17.43	0.28	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	1,054.88910	1.05489	974.43110	0.97443	1,054.889	18.33	0.61	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	744.21530	0.74422	681.75200	0.68175	744.215	19.65	0.47	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.33170	15.33170	15.21240	15.21240		19.13	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	76.72450	0.07672	91.42310	0.09142	76.724	15.57	0.08	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	393.20310	0.39320	414.51520	0.41452	393.203	17.41	0.28	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	1,069.12800	1.06913	992.19360	0.99219	1,069.128	18.53	0.59	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	773.69510	0.77370	712.76690	0.71277	773.695	19.82	0.46	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.33770	15.33770	15.21830	15.21830		19.10	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.35960	15.35960	15.24010	15.24010		31.74	0.00	215,034.40	14	18,950.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	165.30120	0.16530	9.88120	0.00988	165.301	33.96	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	462.25740	0.46226	23.86470	0.02386	462.257	33.96	0.17	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	592.78100	0.59278	61.28720	0.06129	592.781	33.96	0.21	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	664.43240	0.66443	90.53640	0.09054	664.432	33.96	0.23	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	670.90840	0.67091	93.48050	0.09348	670.908	33.96	0.23	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	751.70940	0.75171	134.26590	0.13427	751.709	33.96	0.25	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	974.77090	0.97477	281.51900	0.28152	974.771	33.96	0.30	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	995.27590	0.99528	297.01970	0.29702	995.276	33.96	0.31	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	2,416.63570	2.41664	1,589.68950	1.58969	2,416.636	33.96	0.68	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	2,172.19740	2.17220	1,317.98640	1.31799	2,172.197	33.96	0.64	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	2,088.04640	2.08805	1,231.60040	1.23160	2,088.046	33.96	0.63	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	1,332.66200	1.33266	596.35460	0.59635	1,332.662	33.96	0.38	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,966.49100	1.96649	1,115.67160	1.11567	1,966.491	33.96	0.61	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	1,630.28620	1.63029	827.33620	0.82734	1,630.286	33.96	0.54	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	1,600.62020	1.60062	803.97000	0.80397	1,600.620	33.96	0.53	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	1,526.33560	1.52634	747.23730	0.74724	1,526.336	33.96	0.52	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	1,478.38970	1.47839	711.96020	0.71196	1,478.390	33.96	0.51	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	1,447.11610	1.44712	689.51760	0.68952	1,447.116	33.96	0.50	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	837.09730	0.83710	329.42420	0.32942	837.097	33.96	0.34	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			15.37150	15.37150	15.25200	15.25200		19.07	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	612.75800	0.61276	647.34590	0.64735	612.758	17.98	0.36	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	483.69380	0.48369	444.32380	0.44432	483.694	21.88	0.30	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			15.38750	15.38750	15.26790	15.26790		19.13	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	83.53060	0.08353	94.62560	0.09463	83.531	15.29	0.09	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	418.79400	0.41879	440.70380	0.44070	418.794	17.40	0.28	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,081.18960	1.08119	1,005.96930	1.00597	1,081.190	18.74	0.57	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	796.83250	0.79683	737.04730	0.73705	796.833	19.97	0.45	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.39340	15.39340	15.27380	15.27380		19.11	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.39740	15.39740	15.27780	15.27780		19.12	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	172.76210	0.17276	187.61560	0.18762	172.762	16.14	0.15	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	677.75770	0.67776	626.54300	0.62654	677.758	20.67	0.39	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.45330	15.45330	15.33260	15.33260		19.13	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	86.98220	0.08698	99.82880	0.09983	86.982	14.83	0.09	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	446.68080	0.44668	468.78130	0.46878	446.681	17.40	0.28	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,104.48780	1.10449	1,030.84140	1.03084	1,104.488	18.95	0.55	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	828.99900	0.82900	769.51230	0.76951	828.999	20.11	0.44	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.45530	15.45530	15.33460	15.33460		19.13	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.47930	15.47930	15.35800	15.35800		19.17	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	550.11180	0.55011	575.55810	0.57556	550.112	17.65	0.31	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	802.22790	0.80223	745.48630	0.74549	802.228	20.36	0.42	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.51330	15.51330	15.39120	15.39120		19.15	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	93.44960	0.09345	106.75940	0.10676	93.450	14.63	0.09	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	470.68470	0.47068	492.74000	0.49274	470.685	17.41	0.27	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,116.81560	1.11682	1,043.06840	1.04307	1,116.816	19.17	0.54	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	849.95600	0.84996	791.44620	0.79145	849.956	20.27	0.43	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.51930	15.51930	15.39700	15.39700		19.13	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			15.52530	15.52530	15.40290	15.40290		19.20	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	400.23740	0.40024	375.75650	0.37576	400.237	23.87	0.22	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.54720	15.54720	15.42430	15.42430		19.17	0.00	1,554,720.00	100	20,642.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	12.24660	0.01225	16.49570	0.01650	12.247	17.66	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	35.50400	0.03550	39.42140	0.03942	35.504	13.46	0.04	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	355.69280	0.35569	378.93930	0.37894	355.693	16.90	0.22	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	379.19520	0.37920	399.56960	0.39957	379.195	17.04	0.23	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	422.57110	0.42257	442.79950	0.44280	422.571	17.21	0.25	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	440.60960	0.44061	461.59190	0.46159	440.610	17.26	0.26	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	466.61080	0.46661	488.67000	0.48867	466.611	17.33	0.27	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	513.22700	0.51323	537.16500	0.53717	513.227	17.46	0.29	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	682.25980	0.68226	714.95350	0.71495	682.260	17.87	0.34	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,046.87570	1.04688	1,094.34800	1.09435	1,046.876	18.90	0.44	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,149.45710	1.14946	1,074.96620	1.07497	1,149.457	19.17	0.54	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,158.43450	1.15843	1,207.02860	1.20703	1,158.434	19.18	0.46	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	1,033.96680	1.03397	965.30580	0.96531	1,033.967	19.59	0.49	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	675.31560	0.67532	627.78650	0.62779	675.316	21.41	0.35	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	597.17310	0.59717	554.82730	0.55483	597.173	21.92	0.31	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	561.66360	0.56166	521.75490	0.52175	561.664	22.18	0.30	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	548.86660	0.54887	509.85210	0.50985	548.867	22.28	0.29	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	495.86370	0.49586	460.63020	0.46063	495.864	22.72	0.27	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	471.94820	0.47195	438.46810	0.43847	471.948	22.94	0.25	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	452.00930	0.45201	423.34430	0.42334	452.009	23.14	0.24	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	447.71150	0.44771	419.90560	0.41991	447.712	23.20	0.24	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	394.44880	0.39445	371.28660	0.37129	394.449	24.36	0.21	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.57520	15.57520	15.45170	15.45170		19.20	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	105.72060	0.10572	108.11030	0.10811	105.721	14.69	0.09	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	491.38070	0.49138	514.56900	0.51457	491.381	17.37	0.27	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,136.92230	1.13692	1,063.95190	1.06395	1,136.922	19.31	0.52	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	877.16830	0.87717	818.84760	0.81885	877.168	20.38	0.43	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.57920	15.57920	15.45560	15.45560		19.21	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.64040	15.64040	15.51560	15.51560		19.29	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	115.80010	0.11580	109.64600	0.10965	115.800	14.69	0.10	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	512.34690	0.51235	535.54240	0.53554	512.347	17.38	0.27	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,154.32990	1.15433	1,081.99040	1.08199	1,154.330	19.57	0.51	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	903.47800	0.90348	845.14180	0.84514	903.478	20.62	0.42	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.70280	15.70280	15.57690	15.57690		19.38	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	128.86910	0.12887	128.13890	0.12814	128.869	14.83	0.10	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	530.27500	0.53028	552.31960	0.55232	530.275	17.40	0.27	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,178.62540	1.17863	1,106.15490	1.10615	1,178.625	19.78	0.50	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	933.30720	0.93331	874.33000	0.87433	933.307	20.82	0.42	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.70920	15.70920	15.58320	15.58320		19.37	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.73290	15.73290	15.60650	15.60650		19.45	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	40.12870	0.04013	37.87840	0.03788	40.129	15.09	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	310.56020	0.31056	322.70070	0.32270	310.560	16.25	0.19	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	848.78460	0.84878	794.61820	0.79462	848.785	21.43	0.38	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	499.55770	0.49956	477.26170	0.47726	499.558	25.07	0.23	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.77160	15.77160	15.64460	15.64460		19.45	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	143.14550	0.14315	138.57600	0.13858	143.145	14.97	0.11	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	547.92670	0.54793	569.11020	0.56911	547.927	17.39	0.27	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,203.08210	1.20308	1,130.46600	1.13047	1,203.082	19.99	0.49	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	966.05290	0.96605	906.61110	0.90661	966.053	21.00	0.41	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.77590	15.77590	15.64880	15.64880		19.51	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	15.83830	15.83830	15.71010	15.71010			19.58	0.00	0.00	0	55.00
\$ / R	On 02/03/2020		Any day expiry	15.90500	15.90500	15.77570	15.77570			19.62	0.00	0.00	0	55.00
\$ / R	On 16/03/2020		Foreign Exchange Future	15.93510	15.93510	15.80530	15.80530			19.68	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020		Any day expiry	15.97170	15.97170	15.84120	15.84120			19.68	0.00	0.00	0	55.00
\$ / R	On 29/04/2020		Any day expiry	16.02970	16.02970	15.89830	15.89830			19.77	0.00	0.00	0	55.00
\$ / R	On 02/06/2020		Any day expiry	16.10290	16.10290	15.97020	15.97020			19.81	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020		Foreign Exchange Future	16.12440	16.12440	15.99140	15.99140			19.81	0.00	0.00	0	0.00
\$ / R	On 28/07/2020		Any day expiry	16.22340	16.22340	16.08870	16.08870			19.87	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020		Foreign Exchange Future	16.32660	16.32660	16.19020	16.19020			19.98	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018		Foreign Exchange Future	14.99970	14.99970	14.88270	14.88270			19.68	0.00	0.00	0	337.00
\$ / R MAXI	On 18/03/2019		Foreign Exchange Future	15.18490	15.18490	15.06620	15.06620			19.13	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019		Foreign Exchange Future	15.35960	15.35960	15.24010	15.24010			19.10	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019		Foreign Exchange Future	15.54720	15.54720	15.42430	15.42430			19.17	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019		Foreign Exchange Future	15.73290	15.73290	15.60650	15.60650			19.45	0.00	0.00	0	0.00
£ / R	On 15/10/2018		Any day expiry	19.44820	19.44820	19.31370	19.31370			19.36	0.00	0.00	0	48.00
£ / R	On 14/12/2018		Foreign Exchange Future	19.65780	19.65780	19.52480	19.52480			18.52	0.00	0.00	0	439,388.00
£ / R	On 18/03/2019		Foreign Exchange Future	19.99860	19.99860	19.86290	19.86290			18.10	0.00	0.00	0	6,644.00
£ / R	On 18/03/2019	18.00	Put	223.66130	0.22366	240.12230	0.24012	223.661	17.64	0.17	0.00	0	500.00	
£ / R	On 18/03/2019	20.00	Call	957.60110	0.95760	879.51740	0.87952	957.601	18.10	0.52	0.00	0	500.00	
£ / R	On 18/03/2019	21.44	Call	489.19240	0.48919	441.15850	0.44116	489.192	19.28	0.32	0.00	0	500.00	
£ / R	On 14/06/2019		Foreign Exchange Future	20.32020	20.32020	20.18200	20.18200			18.44	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019		Foreign Exchange Future	20.67110	20.67110	20.52620	20.52620			18.75	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019		Foreign Exchange Future	21.02120	21.02120	20.86950	20.86950			19.14	0.00	0.00	0	0.00
£ / R	On 16/03/2020		Foreign Exchange Future	21.40400	21.40400	21.24530	21.24530			19.45	0.00	0.00	0	0.00
¥ / R	On 14/12/2018		Foreign Exchange Future	0.13324	0.13324	0.13147	0.13147			23.84	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019		Foreign Exchange Future	0.13599	0.13599	0.13417	0.13417			22.40	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.13861	0.13861	0.13676	0.13676			21.79	0.00	0.00	0	0.00
€ / R	On 15/10/2018		Any day expiry	17.07770	17.07770	17.00500	17.00500			19.27	0.00	0.00	0	34.00
€ / R	On 14/12/2018		Foreign Exchange Future	17.29740	17.29740	17.22650	17.22650			18.36	0.00	1,124,331.00	65	109,996.00
€ / R	On 18/03/2019		Foreign Exchange Future	17.66130	17.66130	17.58790	17.58790			17.84	0.00	0.00	0	36,646.00
€ / R	On 18/03/2019	15.60	Put	106.44820	0.10645	109.12380	0.10912	106.448	16.04	0.11	0.00	0	462.00	
€ / R	On 18/03/2019	16.00	Call	1,826.34670	1.82635	1,758.80850	1.75881	1,826.347	15.84	0.84	0.00	0	650.00	
€ / R	On 18/03/2019	17.33	Put	649.75730	0.64976	671.10440	0.67110	649.757	17.37	0.41	0.00	0	462.00	
€ / R	On 18/03/2019	19.65	Call	327.25750	0.32726	303.63910	0.30364	327.258	20.88	0.24	0.00	0	462.00	
€ / R	On 14/06/2019		Foreign Exchange Future	18.00930	18.00930	17.93370	17.93370			17.86	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019		Any day expiry	18.25780	18.25780	18.17560	18.17560			17.90	0.00	0.00	0	0.00
€ / R	On 14/08/2019	17.01	Put	550.55510	0.55056	558.39340	0.55839	550.555	16.37	0.29	0.00	0	31,200.00	
€ / R	On 14/08/2019	19.65	Call	777.04970	0.77705	730.10060	0.73010	777.050	19.57	0.38	0.00	0	62,400.00	
€ / R	On 16/09/2019		Foreign Exchange Future	18.39320	18.39320	18.31220	18.31220			17.92	0.00	0.00	0	6,834.00
€ / R	On 13/12/2019		Foreign Exchange Future	18.71890	18.71890	18.63130	18.63130			18.00	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	19.17190		19.17190		19.07710	19.07710		18.18	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.51000		98.51000		98.43000	98.43000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future	586.32800		586.32800		587.52000	587.52000			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	597.60100		597.60100		598.81900	598.81900			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	607.52500		607.52500		608.76600	608.76600			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	674.06100		674.06100		675.97400	675.97400			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	687.02100		687.02100		688.97300	688.97300			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	698.42900		698.42900		700.41800	700.41800			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	608.79800		608.79800		610.44000	610.44000			0.00	0.00	0	861.00
ALBI	On 07/02/2019	Index Future	620.50400		620.50400		622.17900	622.17900			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future	630.80700		630.80700		632.51400	632.51400			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.60870		10.60870		10.52030	10.52030		15.30	0.00	0.00	0	36,596.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.75470		10.75470		10.66520	10.66520		14.80	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.89770		10.89770		10.80700	10.80700		15.05	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	11.05430		11.05430		10.96290	10.96290		15.28	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.21160		11.21160		11.11900	11.11900		15.69	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	11.38320		11.38320		11.28670	11.28670		16.07	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.57650		11.57650		11.52440	11.52440		16.49	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.73910		11.73910		11.68600	11.68600		15.95	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	11.89050		11.89050		11.83670	11.83670		16.38	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.90710		11.90710		11.85470	11.85470		16.55	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	12.06810		12.06810		12.01460	12.01460		16.83	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	12.22960		12.22960		12.17470	12.17470		17.06	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	697.57040		697.57040		648.42230	648.42230			0.00	0.00	0	25,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future	15.19420		15.19420		15.09120	15.09120		18.72	0.00	0.00	0	1,648.00
CHF / R	On 18/03/2019	Foreign Exchange Future	15.53140		15.53140		15.42510	15.42510		18.47	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.85370		15.85370		15.74540	15.74540		18.64	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	16.20720		16.20720		16.09240	16.09240		18.82	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	16.49870		16.49870		16.38180	16.38180		18.89	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	17.20740		17.20740		17.08240	17.08240		19.29	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.15000		2.15000		2.14460	2.14460		17.27	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.16660		2.16660		2.16260	2.16260		16.68	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.18560		2.18560		2.18250	2.18250		16.98	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	404.81270		404.81270		318.74990	318.74990			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		2.34010	2.34010		2.32970	2.32970		17.53	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.39120	2.39120		2.38030	2.38030		16.94	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.44010	2.44010		2.42880	2.42880		17.25	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.48520	2.48520		2.47340	2.47340		17.57	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.63790	2.63790		2.62450	2.62450		18.45	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.71360	2.71360		2.70090	2.70090		18.63	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		11.31229	73.92727		11.27325	74.14810			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.45838	75.34849		11.41766	75.57408			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.58283	72.81008		11.54063	73.03985			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		11.53501	75.85483		11.50094	76.07168			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.67301	77.31309		11.63749	77.53460			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.79638	74.33660		11.75950	74.56237			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		602.68000	602.68000		604.44100	604.44100			0.00	6,026,800.00	1	461.00
GOVI	On 07/02/2019	GOVI		614.26800	614.26800		616.06500	616.06500			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		624.46800	624.46800		626.29800	626.29800			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.91700	1.91700		1.90140	1.90140		19.26	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.94270	1.94270		1.92710	1.92710		19.19	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.96730	1.96730		1.95150	1.95150		18.90	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.46067	132.46067		132.32495	132.32495			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.62517	133.62517		133.48612	133.48612			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.86436	135.86436		135.72507	135.72507			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		100.75115	100.75115		100.73592	100.73592			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		102.71268	102.71268		102.69667	102.69667			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		103.36135	103.36135		103.34668	103.34668			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		103.01548	103.01548		102.74667	102.74667			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future		105.02122	105.02122		104.74661	104.74661			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		105.63641	105.63641		105.35899	105.35899			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		122.78072	122.78072		122.57606	122.57606			0.00	2,946,737.28	24	9,928.00
I2038	On 07/02/2019	Bond Future		123.58010	123.58010		123.37062	123.37062			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		125.65080	125.65080		125.43983	125.43983			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		116.55215	116.55215		116.53414	116.53414			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future		118.82134	118.82134		118.80233	118.80233			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		119.12709	119.12709		119.10980	119.10980			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		122.51651	122.51651		122.75510	122.75510			0.00	0.00	0	10,079.00
I2050	On 07/02/2019	Bond Future		123.13056	123.13056		123.37310	123.37310			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		125.19384	125.19384		125.44254	125.44254			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		253.32300	253.32300		253.18700	253.18700			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future		258.25600	258.25600		258.11500	258.11500			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		262.58400	262.58400		262.44500	262.44500			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		0.14700	0.14700		0.14590	0.14590			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14700	0.14700		0.14560	0.14560			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14690	0.14690		0.14520	0.14520			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.82200	1.82200		1.81440	1.81440		15.66	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.85250	1.85250		1.84470	1.84470		15.46	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.88170	1.88170		1.87370	1.87370		16.35	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.66580	9.66580		9.60590	9.60590		16.03	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.79630	9.79630		9.73520	9.73520		15.59	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.92450	9.92450		9.86280	9.86280		15.88	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		10.06730	10.06730		10.00250	10.00250		16.19	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			10.59480		10.59480		10.52200	10.52200		17.04	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.76290		10.76290		10.69000	10.69000		17.23	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.37520		1.37520		1.37310	1.37310			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.38560		1.38560		1.38220	1.38220			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.39570		1.39570		1.39310	1.39310			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.31050		1.31050		1.31190	1.31190			0.00	655,250.00	500	30.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.15320		1.15320		1.15750	1.15750			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.16310		1.16310		1.16740	1.16740			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.17250		1.17250		1.17670	1.17670			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.31177		110.60487		9.25697	110.92649		7.15	0.00	217,117,359.81	1,963	68,510.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.00000		0.00000		0.02000	0.00002	0.000	6.59	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	2.47000		0.00247		6.84000	0.00684	2.470	6.71	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,560.54000		2.56054	2,310.81000	2.31081	2,560.540	7.08	0.88	0.00	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,428.50000		1.42850	1,265.10000	1.26510	1,428.500	7.26	0.68	0.00	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.41621		107.42653		9.35846	107.75504		7.40	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	118.09000		0.11809	148.76000	0.14876	118.090	6.74	0.07	0.00	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	227.59000		0.22759	277.95000	0.27795	227.590	6.84	0.11	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	499.23000		0.49923	586.81000	0.58681	499.230	7.07	0.21	0.00	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,875.69000		2.87569	2,689.04000	2.68904	2,875.690	7.31	0.65	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,456.77000		1.45677	1,627.33000	1.62733	1,456.770	7.41	0.44	0.00	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	900.23000		0.90023	830.61000	0.83061	900.230	8.02	0.28	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	872.80000		0.87280	805.24000	0.80524	872.800	8.04	0.28	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.51045		109.20997		9.44996	109.54465		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			300.26404		300.26404		300.21901	300.21901			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			298.76270		298.76270		298.71534	298.71534			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			303.76905		303.76905		303.72545	303.72545			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			235.04816		235.04816		235.01185	235.01185			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.72181		235.72181		235.68372	235.68372			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.67197		239.67197		239.63673	239.63673			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			8.68998		98.09203		8.62982	98.30076		3.90	0.00	36,784,511.25	375	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			8.81186		99.97776		8.74665	100.19120		3.85	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.91598		97.71038		8.84596	97.92805		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			9.70908		90.57188		9.66447	90.84966		9.72	0.00	264,651,033.36	2,922	55,144.00
R2030	On 07/02/2019	Bond Future			9.80339		88.30359		9.75685	88.58735		10.14	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	304.42000		0.30442		356.34000	0.35634	304.420	9.42	0.13	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.18	Call	655.64000		0.65564		0.00000	0.00000	655.640	9.81	0.23	81,757,249.18	4,000	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,535.01000		1.53501		1,681.85000	1.68185	1,535.010	10.24	0.42	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,755.86000		1.75586		0.00000	0.00000	1,755.860	10.33	0.46	160,933,062.73	4,000	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	1,244.03000		1.24403		0.00000	0.00000	1,244.030	11.11	0.32	114,679,394.08	4,000	4,000.00
R2030	On 02/05/2019	Bond Future			9.88962		89.76947		9.84134	90.05851		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			9.90967		88.65771		9.86512	88.95641		10.95	0.00	119,687,908.50	1,350	42,728.00
R2032	On 07/02/2019	Bond Future			10.00585		90.36208		9.95949	90.66715		10.97	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			10.08959		87.70707		10.04159	88.01783		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			10.02975		92.43642		9.99026	92.72935		11.65	0.00	104,545,591.02	1,131	74,701.00
R2035	On 07/02/2019	Bond Future			10.12613		94.21345		10.08507	94.51265		11.68	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			10.20521		91.28022		10.16278	91.58500		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			10.10304		89.00089		10.07361	89.21928		12.22	0.00	0.00	0	52,307.00
R2037	On 07/02/2019	Bond Future			10.19267		86.45186		10.16210	86.67506		12.86	0.00	0.00	0	1,188.00
R2037	On 02/05/2019	Bond Future			10.27330		87.88690		10.24170	88.11445		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			10.18295		92.16181		10.14847	92.43535		12.60	0.00	53,453,849.80	580	28,542.00
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	0.35000		0.00035		1.05000	0.00105	0.350	11.31	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1.08000		0.00108		2.87000	0.00287	1.080	11.30	0.00	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	221.69000		0.22169		312.03000	0.31203	221.690	12.30	0.15	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	604.08000		0.60408		763.20000	0.76320	604.080	12.60	0.32	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.27218		89.42289		10.23639	89.70233		13.28	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.35224		90.90725		10.31527	91.19201		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

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 01/11/2018	Bond Future			10.20212		89.22529		10.16256	89.54292		13.19	0.00	0.00	0	37,997.00
R2044	On 07/02/2019	Bond Future			10.28799		86.55530		10.24698	86.87958		13.91	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.36489		87.99205		10.32257	88.32235		14.23	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/11/2018	Bond Future			10.17743		88.33276		10.14293	88.61658		13.61	0.00	0.00	0	101,273.00
R2048	On 07/02/2019	Bond Future			10.26447		90.03086		10.22868	90.32072		13.68	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.33552		87.09161		10.29861	87.38687		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			7.50510		101.94479		7.49473	101.95639		0.62	0.00	0.00	0	18,869.00
R207	On 07/02/2019	Bond Future			7.58400		100.25967		7.56969	100.27218		0.57	0.00	0.00	0	62.00
R207	On 02/05/2019	Bond Future			7.70862		101.92411		7.68834	101.93750		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			7.98537		98.02673		7.95520	98.09039		1.72	0.00	0.00	0	29,067.00
R208	On 07/02/2019	Bond Future			8.09313		99.91121		8.05845	99.97679		1.76	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.19912		98.17033		8.15950	98.23767		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			9.98646		70.07379		9.94689	70.32200		13.09	0.00	30,131,729.70	430	122,513.00
R209	On 01/11/2018	Bond Future	8.89	Call	0.30000		0.00030		0.93000	0.00093	0.300	11.88	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	0.90000		0.00090		2.47000	0.00247	0.900	11.88	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,424.30000		3.42430		3,222.02000	3.22202	3,424.300	12.66	0.92	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	219.92000		0.21992		308.83000	0.30883	219.920	12.93	0.18	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,571.04000		1.57104		1,465.93000	1.46593	1,571.040	13.20	0.66	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	985.39000		0.98539		924.83000	0.92483	985.390	13.46	0.50	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	924.74000		0.92474		869.05000	0.86905	924.740	13.49	0.48	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			10.06959		71.42095		10.02863	71.67433		13.15	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	199.36000		0.19936		234.31000	0.23431	199.360	11.57	0.09	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	827.63000		0.82763		920.24000	0.92024	827.630	12.46	0.27	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,823.52000		1.82352		1,743.97000	1.74397	1,823.520	13.43	0.43	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.14138		69.45879		10.09915	69.71694		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

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
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	185.77698		185.77698		185.74870	185.74870			0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future	189.39385		189.39385		189.36413	189.36413			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future	190.01285		190.01285		189.98558	189.98558			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	155.43448		155.43448		155.41187	155.41187			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	156.30553		156.30553		156.28171	156.28171			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	158.92469		158.92469		158.90294	158.90294			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	9.81460		81.41097		9.77510	81.65123		10.67	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.91055		82.97602		9.86942	83.22149		10.68	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.98951		80.80639		9.94694	81.05655		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	10.15214		69.15733		10.11765	69.38054		13.99	0.00	5,878,373.05	85	28,473.00
R214	On 07/02/2019	Bond Future	10.23795		70.48683		10.20221	70.71487		14.06	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	10.30801		68.36324		10.27120	68.59549		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	10.84400		10.84400		10.78010	10.78010		16.82	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	11.00140		11.00140		10.93680	10.93680		16.32	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.15280		11.15280		11.08840	11.08840		16.42	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.34200		2.34200		2.32100	2.32100		25.87	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.21200		2.21200		2.19010	2.19010		25.59	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.08970		2.08970		2.07170	2.07170		25.50	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.17640		1.17640		1.21730	1.21730			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.13010		1.13010		1.16350	1.16350			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.08030		1.08030		1.11780	1.11780			0.00	0.00	0	0.00
Total for Derivatives :												1,878,648,992.16	79,651	11 490 691.00
Grand Total:												1,878,648,992.16	79,651	11 490 691.00