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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 06/09/2018	Any day expiry	15.22860	15.22860		14.86590	14.86590		29.97	0.00	0.00	0	300.00
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	0.10740	0.00011	0.14090	0.00014	0.107	53.19	0.00	0	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	0.10880	0.00011	0.14880	0.00015	0.109	52.96	0.00	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry	15.22850	15.22850		14.86790	14.86790		29.58	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	0.00000	0.00000	0.00060	0.00000	0.000	35.54	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	0.00020	0.00000	0.00750	0.00001	0.000	36.52	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	1,908.50500	1.90851	1,547.99700	1.54800	1,908.505	37.71	1.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	1,778.52200	1.77852	1,418.17160	1.41817	1,778.522	38.38	1.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	1,428.97960	1.42898	1,069.57180	1.06957	1,428.980	39.62	1.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	1,329.29730	1.32930	970.64920	0.97065	1,329.297	39.00	1.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	14.45	Call	788.95020	0.78895	452.28850	0.45229	788.950	35.59	0.95	0	20,000.00
\$ / R	On 13/09/2018	Any day expiry	15.24090	15.24090		14.88010	14.88010		26.70	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	0.52610	0.00053	2.07510	0.00208	0.526	30.98	0.00	0	747.00
\$ / R	On 14/09/2018	Any day expiry	15.24310	15.24310		15.01380	15.01380		26.61	0.00	0.00	0	0.00
\$ / R	On 14/09/2018	Any day expiry	14.65	Put	48.58880	0.04859	0.00000	0.00000	48.589	23.84	0.15	40,000	92,559,530.00
\$ / R	On 14/09/2018	Any day expiry	14.95	Put	131.59120	0.13159	0.00000	0.00000	131.591	25.22	0.31	20,000	96,038,217.00

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 17/09/2018	Foreign Exchange Future			15.24970	15.24970		14.88820	14.88820	25.43	0.00	2,381,088,158.00	156,140	455,763.00
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	0.04830	0.00005	0.00050	0.00000	0.048	42.26	0.00	0.00	0	5,200.00		
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	0.04930	0.00005	0.00060	0.00000	0.049	42.07	0.00	0.00	0	45,000.00		
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	0.05500	0.00006	0.00210	0.00000	0.055	41.14	0.00	0.00	0	2,000.00		
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	0.06470	0.00006	0.01070	0.00001	0.065	39.75	0.00	0.00	0	93,314.00		
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	0.07230	0.00007	0.02810	0.00003	0.072	38.83	0.00	0.00	0	48,200.00		
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	0.07640	0.00008	0.04400	0.00004	0.076	38.36	0.00	0.00	0	3,000.00		
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	0.08530	0.00009	0.06000	0.00006	0.085	37.44	0.00	0.00	0	13,300.00		
\$ / R	12.25	Put	On 17/09/2018	Foreign Exchange Future	0.12380	0.00012	0.12870	0.00013	0.124	35.36	0.00	0.00	0	40,000.00		
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	2,999.82380	2.99982	2,638.32870	2.63833	2,999.824	35.36	1.00	0.00	0	500.00		
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	0.14330	0.00014	0.14980	0.00015	0.143	35.13	0.00	0.00	0	100.00		
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	0.18100	0.00018	0.19090	0.00019	0.181	34.76	0.00	0.00	0	60,000.00		
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	2,749.95640	2.74996	2,388.47450	2.38847	2,749.956	34.21	1.00	30,426,391.58	2,000	3,600.00		
\$ / R	12.50	Put	On 17/09/2018	Foreign Exchange Future	0.25640	0.00026	0.27450	0.00027	0.256	34.21	0.00	0.00	0	44,000.00		
\$ / R	12.58	Put	On 17/09/2018	Foreign Exchange Future	0.32280	0.00032	0.34950	0.00035	0.323	33.85	0.00	0.00	0	8,000.00		
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	0.35180	0.00035	0.38260	0.00038	0.352	33.71	0.00	0.00	0	13,231.00		
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	0.39450	0.00039	0.43150	0.00043	0.395	33.53	0.00	0.00	0	1,550.00		
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	2,480.25530	2.48026	2,118.81890	2.11882	2,480.255	32.98	1.00	0.00	0	5,200.00		
\$ / R	12.80	Put	On 17/09/2018	Foreign Exchange Future	0.60460	0.00060	0.67710	0.00068	0.605	32.84	0.00	0.00	0	500.00		
\$ / R	12.80	Call	On 17/09/2018	Foreign Exchange Future	2,450.30460	2.45030	2,088.87710	2.08888	2,450.305	32.84	1.00	0.00	0	50.00		
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	0.69630	0.00070	0.78650	0.00079	0.696	32.61	0.00	0.00	0	750.00		
\$ / R	13.00	Put	On 17/09/2018	Foreign Exchange Future	1.06080	0.00106	1.23080	0.00123	1.061	31.93	0.00	0.00	0	70,000.00		
\$ / R	13.00	Call	On 17/09/2018	Foreign Exchange Future	2,250.76080	2.25076	1,889.43080	1.88943	2,250.761	31.93	1.00	0.00	0	7,500.00		
\$ / R	13.10	Put	On 17/09/2018	Foreign Exchange Future	1.40080	0.00140	1.65680	0.00166	1.401	31.47	0.00	0.00	0	2,500.00		
\$ / R	13.20	Put	On 17/09/2018	Foreign Exchange Future	1.84590	0.00185	2.22750	0.00223	1.846	31.01	0.01	0.00	0	4,500.00		
\$ / R	13.20	Call	On 17/09/2018	Foreign Exchange Future	2,051.54590	2.05155	1,690.42750	1.69043	2,051.546	31.01	0.99	0.00	0	4,000.00		
\$ / R	13.22	Put	On 17/09/2018	Foreign Exchange Future	1.95000	0.00195	2.36300	0.00236	1.950	30.92	0.01	0.00	0	10,000.00		
\$ / R	13.25	Call	On 17/09/2018	Foreign Exchange Future	2,001.81720	2.00182	1,640.78160	1.64078	2,001.817	30.78	0.99	0.00	0	1,250.00		
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	2.11720	0.00212	2.58160	0.00258	2.117	30.78	0.01	0.00	0	74,064.00		
\$ / R	13.30	Call	On 17/09/2018	Foreign Exchange Future	1,952.12690	1.95213	1,591.19090	1.59119	1,952.127	30.55	0.99	0.00	0	500.00		
\$ / R	13.50	Call	On 17/09/2018	Foreign Exchange Future	1,753.86580	1.75387	1,393.10410	1.39310	1,753.866	29.64	0.99	0.00	0	500.00		
\$ / R	13.60	Put	On 17/09/2018	Foreign Exchange Future	5.43720	0.00544	6.03290	0.00603	5.437	29.18	0.02	0.00	0	4,000.00		
\$ / R	13.60	Call	On 17/09/2018	Foreign Exchange Future	1,655.13720	1.65514	1,294.23290	1.29423	1,655.137	29.18	0.98	0.00	0	26,000.00		
\$ / R	13.65	Call	On 17/09/2018	Foreign Exchange Future	1,605.90540	1.60591	1,244.90570	1.24491	1,605.905	28.95	0.98	0.00	0	1,464.00		
\$ / R	14.00	Call	On 17/09/2018	Foreign Exchange Future	1,262.92870	1.26293	902.87980	0.90288	1,262.929	26.57	0.96	0.00	0	60,000.00		
\$ / R	14.00	Put	On 17/09/2018	Foreign Exchange Future	13.22870	0.01323	14.67980	0.01468	13.229	26.57	0.04	0.00	0	22,000.00		
\$ / R	14.20	Call	On 17/09/2018	Foreign Exchange Future	1,069.61720	1.06962	715.04770	0.71505	1,069.617	25.03	0.94	0.00	0	500.00		
\$ / R	14.50	Call	On 17/09/2018	Foreign Exchange Future	787.30060	0.78730	477.20280	0.47720	787.301	22.72	0.88	0.00	0	500.00		
\$ / R	14.70	Call	On 17/09/2018	Foreign Exchange Future	625.22270	0.62522	349.99910	0.35000	625.223	23.44	0.80	0.00	0	63,000.00		
\$ / R	15.00	Put	On 17/09/2018	Foreign Exchange Future	171.97700	0.17198	322.24900	0.32225	171.977	24.52	0.35	0.00	0	50.00		
\$ / R	15.00	Call	On 17/09/2018	Foreign Exchange Future	421.67700	0.42168	210.44900	0.21045	421.677	24.52	0.65	0.00	0	4,000.00		
\$ / R	15.97	Call	On 17/09/2018	Foreign Exchange Future	96.83070	0.09683	34.77830	0.03478	96.831	29.22	0.21	0.00	0	5,300.00		
\$ / R	16.04	Call	On 17/09/2018	Foreign Exchange Future	86.47860	0.08648	30.05390	0.03005	86.479	29.53	0.19	0.00	0	1,550.00		
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future	73.15810	0.07316	24.36860	0.02437	73.158	29.93	0.16	0.00	0	750.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	56.84760	0.05685	17.75850	0.01776	56.848	30.52	0.13	0.00	0	73,314.00
\$ / R	On 18/09/2018	Any day expiry			15.25180	15.25180	15.00130	15.00130		25.45	0.00	0.00	0	0.00
\$ / R	On 18/09/2018	Any day expiry	15.00	Call	433.63840	0.43364	0.00000	0.00000	433.638	24.59	0.64	145,057,573.95	15,000	7,500.00
\$ / R	On 25/09/2018	Any day expiry			15.26710	15.26710	14.90440	14.90440		24.60	0.00	0.00	0	197.00
\$ / R	On 26/09/2018	Any day expiry			15.26930	15.26930	14.90640	14.90640		24.63	0.00	0.00	0	0.00
\$ / R	On 26/09/2018	Any day expiry	14.48	Put	74.04970	0.07405	133.61440	0.13361	74.050	22.54	0.16	0.00	0	40,000.00
\$ / R	On 28/09/2018	Any day expiry			15.27370	15.27370	14.91050	14.91050		24.65	0.00	19,062,708.00	1,260	2,673.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	3.69740	0.00370	3.33900	0.00334	3.697	27.41	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	1,506.78490	1.50678	1,153.74920	1.15375	1,506.785	22.71	0.96	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	13.92020	0.01392	24.51330	0.02451	13.920	22.71	0.04	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	48.57940	0.04858	79.54520	0.07955	48.579	22.65	0.11	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	830.04430	0.83004	536.93480	0.53693	830.044	22.72	0.81	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	129.61190	0.12961	62.86360	0.06286	129.612	28.73	0.21	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	69.90740	0.06991	27.24800	0.02725	69.907	30.78	0.12	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			15.28240	15.28240	14.91860	14.91860		24.45	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			15.30400	15.30400	14.93900	14.93900		23.99	0.00	0.00	0	0.00
\$ / R	On 17/10/2018	Any day expiry			15.31460	15.31460	14.94920	14.94920		23.68	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			15.32520	15.32520	14.95940	14.95940		23.57	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	18.72990	0.01873	15.77470	0.01577	18.730	23.32	0.04	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	1,389.63440	1.38963	1,049.98560	1.04999	1,389.634	21.03	0.89	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			15.33150	15.33150	14.96550	14.96550		23.58	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			15.34000	15.34000	14.97370	14.97370		23.37	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			15.34430	15.34430	14.97780	14.97780		23.38	0.00	0.00	0	4,847.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	19.31210	0.01931	18.44370	0.01844	19.312	23.48	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	54.55690	0.05456	74.21710	0.07422	54.557	20.70	0.09	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	1,485.49580	1.48550	1,144.90170	1.14490	1,485.496	20.84	0.89	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	128.07610	0.12808	174.37010	0.17437	128.076	21.19	0.18	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	920.05800	0.92006	648.09160	0.64809	920.058	21.74	0.71	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	250.43270	0.25043	151.72130	0.15172	250.433	26.65	0.27	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	170.73540	0.17074	97.79540	0.09780	170.735	28.19	0.19	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			15.34640	15.34640	14.97980	14.97980		23.38	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			15.34850	15.34850	15.12710	15.12710		23.39	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.85	Put	324.25510	0.32426	0.00000	0.00000	324.255	22.19	0.34	5,644,223.55	1,100	1,100.00
\$ / R	On 02/11/2018	Any day expiry	15.50	Call	516.33730	0.51634	0.00000	0.00000	516.337	23.82	0.48	7,957,209.74	1,100	1,100.00
\$ / R	On 05/11/2018	Any day expiry			15.35480	15.35480	14.98800	14.98800		23.18	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	5.20700	0.00521	4.76690	0.00477	5.207	26.71	0.01	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	68.51010	0.06851	91.95270	0.09195	68.510	20.60	0.11	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	215.84960	0.21585	128.94150	0.12894	215.850	27.33	0.23	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			15.37150	15.37150	15.00360	15.00360		22.95	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			15.37770	15.37770	15.00940	15.00940		23.07	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	2.62600	0.00263	1.56900	0.00157	2.626	30.26	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	5.58900	0.00559	4.71080	0.00471	5.589	26.65	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	2,193.80640	2.19381	1,826.42500	1.82643	2,193.806	21.79	0.95	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	962.07650	0.96208	695.86270	0.69586	962.076	21.40	0.69	0.00	0	5,000.00

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\$ / R	On 16/11/2018	Any day expiry	14.74	Call	950.14510	0.95015	685.85320	0.68585	950.145	21.45	0.69	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	864.52450	0.86452	614.76630	0.61477	864.524	21.82	0.65	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	376.82450	0.37682	495.36630	0.49537	376.824	21.82	0.35	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			15.38390	15.38390	15.01530	15.01530		22.91	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	903.84930	0.90385	648.80660	0.64881	903.849	21.55	0.66	0.00	0	10,000.00
\$ / R	On 23/11/2018	Any day expiry			15.39220	15.39220	15.02310	15.02310		22.88	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	1,053.88620	1.05389	777.15200	0.77715	1,053.886	21.03	0.72	0.00	0	20,400.00
\$ / R	On 29/11/2018	Any day expiry			15.40470	15.40470	15.03480	15.03480		22.74	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			15.40680	15.40680	15.03680	15.03680		22.75	0.00	0.00	0	7,449.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	32.89290	0.03289	35.95020	0.03595	32.893	21.48	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	93.88380	0.09388	118.92450	0.11892	93.884	20.10	0.12	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	1,470.67510	1.47068	1,142.86500	1.14287	1,470.675	20.28	0.83	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	184.17660	0.18418	237.29360	0.23729	184.177	20.48	0.20	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	964.85470	0.96485	706.17020	0.70617	964.855	21.36	0.66	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	327.31780	0.32732	215.23930	0.21524	327.318	26.13	0.29	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	235.09610	0.23510	149.15980	0.14916	235.096	27.58	0.21	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			15.42950	15.42950	15.05850	15.05850		22.57	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	88.57060	0.08857	103.38230	0.10338	88.571	20.08	0.11	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	115.11840	0.11512	146.32390	0.14632	115.118	19.84	0.14	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	872.18880	0.87219	636.75290	0.63675	872.189	21.68	0.60	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	621.57170	0.62157	439.14970	0.43915	621.572	23.16	0.47	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.43560	15.43560	15.06450	15.06450		22.53	0.00	5,352,047,330.40	346,734	442,576.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	8.01310	0.00801	7.54860	0.00755	8.013	24.23	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	8.70910	0.00871	8.28080	0.00828	8.709	23.79	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	9.76040	0.00976	9.40230	0.00940	9.760	23.19	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	10.53460	0.01053	10.23960	0.01024	10.535	22.79	0.02	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	10.69720	0.01070	10.41670	0.01042	10.697	22.71	0.02	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	11.37420	0.01137	11.55270	0.01155	11.374	22.39	0.02	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	12.28560	0.01229	13.48780	0.01349	12.286	21.99	0.02	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	12.77040	0.01277	14.56230	0.01456	12.770	21.79	0.02	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	14.49280	0.01449	17.73460	0.01773	14.493	21.35	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	17.60740	0.01761	21.20990	0.02121	17.607	21.23	0.03	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,953.20740	2.95321	2,585.70990	2.58571	2,953.207	21.23	0.97	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	21.63240	0.02163	25.66540	0.02567	21.632	21.09	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	23.38230	0.02338	27.59350	0.02759	23.382	21.04	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	26.03980	0.02604	30.51530	0.03052	26.040	20.96	0.04	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	35.13310	0.03513	40.46620	0.04047	35.133	20.75	0.05	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	37.79550	0.03780	43.37210	0.04337	37.796	20.70	0.05	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	2,473.39550	2.47340	2,107.87210	2.10787	2,473.395	20.70	0.95	29,250,460.44	2,000	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	40.62910	0.04063	46.46290	0.04646	40.629	20.65	0.05	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	43.64450	0.04364	49.75080	0.04975	43.644	20.60	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	2,285.85250	2.28585	1,921.45750	1.92146	2,285.853	20.49	0.93	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	51.67230	0.05167	58.50530	0.05851	51.672	20.47	0.07	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	53.86610	0.05387	60.89860	0.06090	53.866	20.44	0.07	0.00	0	17,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	2,239.46610	2.23947	1,875.39860	1.87540	2,239.466	20.44	0.93	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	59.29390	0.05929	66.82270	0.06682	59.294	20.36	0.08	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	60.10610	0.06011	67.70920	0.06771	60.106	20.35	0.08	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	2,056.20950	2.05621	1,693.69260	1.69369	2,056.210	20.23	0.91	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	70.60950	0.07061	79.19260	0.07919	70.609	20.23	0.09	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	75.42020	0.07542	84.46340	0.08446	75.420	20.17	0.09	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	2,011.02020	2.01102	1,648.96340	1.64896	2,011.020	20.17	0.91	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	85.87110	0.08587	98.42230	0.09842	85.871	20.07	0.11	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	95.07720	0.09508	0.00000	0.00000	95.077	19.99	0.11	46,595,422.28	26,300	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	97.50290	0.09750	116.79590	0.11680	97.503	19.96	0.12	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	98.73480	0.09873	118.75800	0.11876	98.735	19.95	0.12	0.00	0	20.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	103.79050	0.10379	126.84180	0.12684	103.790	19.91	0.12	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,763.32220	1.76332	1,417.65170	1.41765	1,763.322	19.88	0.87	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	109.05970	0.10906	135.30490	0.13530	109.060	19.87	0.13	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	110.41080	0.11041	137.48030	0.13748	110.411	19.86	0.13	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,746.01080	1.74601	1,401.98030	1.40198	1,746.011	19.86	0.87	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,620.15000	1.62015	1,287.58610	1.28759	1,620.150	19.82	0.85	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	144.96050	0.14496	186.22500	0.18622	144.960	19.88	0.16	22,532,418.72	9,000	68,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,580.56050	1.58056	1,250.72500	1.25073	1,580.560	19.88	0.84	0.00	0	20,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	167.43450	0.16743	214.47020	0.21447	167.435	20.00	0.18	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	172.19870	0.17220	220.43780	0.22044	172.199	20.02	0.18	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,480.21730	1.48022	1,157.96190	1.15796	1,480.217	20.04	0.81	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	179.51920	0.17952	229.59370	0.22959	179.519	20.06	0.19	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	182.00700	0.18201	232.69890	0.23270	182.007	20.07	0.19	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	1,427.78470	1.42778	1,109.89400	1.10989	1,427.785	20.12	0.80	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	192.18470	0.19218	245.39400	0.24539	192.185	20.12	0.20	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	202.73830	0.20274	258.52630	0.25853	202.738	20.17	0.21	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	1,391.03770	1.39104	1,076.37730	1.07638	1,391.038	20.19	0.79	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Put	205.43770	0.20544	261.87730	0.26188	205.438	20.19	0.21	4,534,266.24	1,400	0.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	227.88110	0.22788	290.61230	0.29061	227.881	20.28	0.23	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	1,333.48110	1.33348	1,025.11230	1.02511	1,333.481	20.28	0.77	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	233.73470	0.23373	298.48560	0.29849	233.735	20.31	0.23	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	1,319.33470	1.31933	1,012.98560	1.01299	1,319.335	20.31	0.77	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	1,298.29680	1.29830	995.01940	0.99502	1,298.297	20.35	0.76	0.00	0	20.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	1,256.88090	1.25688	959.90210	0.95990	1,256.881	20.42	0.75	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	1,216.35810	1.21636	925.86060	0.92586	1,216.358	20.49	0.74	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	280.75810	0.28076	361.36060	0.36136	280.758	20.49	0.26	18,289,067.63	4,500	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	315.21940	0.31522	406.98480	0.40698	315.219	20.62	0.29	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	1,150.81940	1.15082	871.48480	0.87148	1,150.819	20.62	0.71	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	1,144.40260	1.14440	866.20530	0.86621	1,144.403	20.63	0.71	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	1,138.01080	1.13801	860.95770	0.86096	1,138.011	20.64	0.71	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	1,106.43610	1.10644	835.14760	0.83515	1,106.436	20.70	0.70	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	340.83610	0.34084	440.64760	0.44065	340.836	20.70	0.30	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	1,087.79360	1.08779	820.00260	0.82000	1,087.794	20.74	0.69	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	369.00870		0.36901		0.00000	0.00000	369.009	20.84	0.32	64,304,996.47	13,150	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	373.28870		0.37329	480.82640	0.48083	373.289	20.86	0.32	3,447,279.11	700	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	1,058.88870		1.05889	795.32640	0.79533	1,058.889	20.86	0.68	0.00	0	127,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	395.08540		0.39509	506.84550	0.50685	395.085	20.98	0.33	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	1,030.68540		1.03069	771.34550	0.77135	1,030.685	20.98	0.67	0.00	0	400.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	1,008.61320		1.00861	752.65350	0.75265	1,008.613	21.07	0.66	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	924.57630		0.92458	682.14810	0.68215	924.576	21.46	0.62	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	919.54540		0.91955	677.96240	0.67796	919.545	21.48	0.62	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	880.23070		0.88023	645.62510	0.64563	880.231	21.67	0.60	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	875.42950		0.87543	641.72650	0.64173	875.429	21.70	0.60	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	851.80520		0.85181	622.58990	0.62259	851.805	21.82	0.59	0.00	0	27,030.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	593.20000		0.59320	739.55050	0.73955	593.200	21.94	0.42	0.00	0	50.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	755.07280		0.75507	545.26750	0.54527	755.073	22.34	0.54	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	718.76350		0.71876	516.66640	0.51667	718.764	22.56	0.52	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	710.97210		0.71097	510.53380	0.51053	710.972	22.61	0.51	0.00	0	29,600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	767.66810		0.76767	939.98400	0.93998	767.668	22.66	0.49	3,778,878.27	500	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	703.26810		0.70327	504.48400	0.50448	703.268	22.66	0.51	0.00	0	4,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	699.44550		0.69945	501.48570	0.50149	699.446	22.68	0.51	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	669.66000		0.66966	478.21380	0.47821	669.660	22.88	0.49	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	662.42420		0.66242	472.58660	0.47259	662.424	22.93	0.49	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	630.87300		0.63087	448.16030	0.44816	630.873	23.15	0.47	0.00	0	11,580.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	620.71730		0.62072	440.33610	0.44034	620.717	23.22	0.46	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	581.82440		0.58182	410.58100	0.41058	581.824	23.51	0.44	0.00	0	20,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	563.38050		0.56338	396.58940	0.39659	563.381	23.66	0.43	0.00	0	121,970.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	536.91470		0.53691	376.63080	0.37663	536.915	23.88	0.41	0.00	0	50.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	506.43420		0.50643	353.82090	0.35382	506.434	24.15	0.39	0.00	0	38,250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	498.46400		0.49846	347.88770	0.34789	498.464	24.22	0.39	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	401.60720		0.40161	276.11210	0.27611	401.607	25.28	0.32	0.00	0	13,650.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	356.45970		0.35646	0.00000	0.00000	356.460	25.89	0.29	117,515,798.19	26,300	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	323.54180		0.32354	215.21830	0.21522	323.542	26.40	0.27	0.00	0	3,700.00	
\$ / R	On 21/12/2018	Any day expiry			15.45000		15.45000	15.07850	15.07850		22.36	0.00	0.00	0	0.00	
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	53.36510		0.05337	62.22140	0.06222	53.365	20.19	0.07	0.00	0	1,000.00	
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	61.26900		0.06127	71.28520	0.07129	61.269	20.10	0.08	0.00	0	1,000.00	
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	1,138.06880		1.13807	865.75810	0.86576	1,138.069	20.53	0.70	0.00	0	1,000.00	
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	1,084.55240		1.08455	821.03590	0.82104	1,084.552	20.70	0.68	0.00	0	1,000.00	
\$ / R	On 31/12/2018	Any day expiry			15.47060		15.47060	15.09860	15.09860		22.07	0.00	0.00	0	3,387.00	
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	42.76580		0.04277	51.19190	0.05119	42.766	19.87	0.06	0.00	0	500.00	
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	124.99900		0.12500	156.56030	0.15656	124.999	19.39	0.14	0.00	0	1,000.00	
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	1,468.08830		1.46809	1,154.82130	1.15482	1,468.088	19.73	0.79	0.00	0	500.00	
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	225.84420		0.22584	286.49550	0.28650	225.844	19.77	0.22	0.00	0	250.00	
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	495.17120		0.49517	620.84840	0.62085	495.171	20.93	0.37	0.00	0	250.00	
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	382.40000		0.38240	264.97420	0.26497	382.400	25.53	0.29	0.00	0	500.00	
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	282.71840		0.28272	191.12250	0.19112	282.718	26.85	0.22	0.00	0	500.00	
\$ / R	On 02/01/2019	Any day expiry			15.47470		15.47470	15.10260	15.10260		22.04	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 18/01/2019	Any day expiry			15.50750	15.50750		15.13460	15.13460		21.93	0.00	0.00	0	0.00
\$ / R	12.66	Put	On 18/01/2019	Any day expiry	26.81070	0.02681	36.23540	0.03624	26.811	19.07	0.04	0.00	0	263.00			
\$ / R			On 30/01/2019	Any day expiry	15.53220	15.53220	15.15860	15.15860		21.84	0.00	0.00	0	55.00			
\$ / R			On 31/01/2019	Any day expiry	15.53420	15.53420	15.16060	15.16060		21.84	0.00	0.00	0	1,225.00			
\$ / R	13.00	Put	On 31/01/2019	Any day expiry	48.55650	0.04856	66.33880	0.06634	48.556	18.51	0.06	0.00	0	500.00			
\$ / R	14.25	Put	On 31/01/2019	Any day expiry	265.27120	0.26527	331.74640	0.33175	265.271	19.41	0.22	0.00	0	250.00			
\$ / R	14.38	Call	On 31/01/2019	Any day expiry	1,460.48850	1.46049	1,161.33940	1.16134	1,460.489	19.58	0.75	0.00	0	500.00			
\$ / R	15.13	Call	On 31/01/2019	Any day expiry	1,034.08370	1.03408	799.34360	0.79934	1,034.084	20.90	0.60	0.00	0	250.00			
\$ / R			On 13/02/2019	Any day expiry	15.56090	15.56090	15.18660	15.18660		21.69	0.00	0.00	0	70.00			
\$ / R			On 28/02/2019	Any day expiry	15.59180	15.59180	15.21660	15.21660		21.63	0.00	0.00	0	4,725.00			
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	52.28860	0.05229	76.66760	0.07667	52.289	17.54	0.06	0.00	0	500.00			
\$ / R	14.25	Put	On 28/02/2019	Any day expiry	297.84370	0.29784	368.00030	0.36800	297.844	19.21	0.23	0.00	0	250.00			
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	1,462.21620	1.46222	1,175.24060	1.17524	1,462.216	19.55	0.72	0.00	0	500.00			
\$ / R	15.27	Call	On 28/02/2019	Any day expiry	1,066.26120	1.06626	837.62290	0.83762	1,066.261	20.92	0.59	0.00	0	250.00			
\$ / R			On 18/03/2019	Foreign Exchange Future	15.62890	15.62890	15.25270	15.25270		21.53	0.00	4,235,431.90	271	37,186.00			
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	3.98480	0.00398	4.44830	0.00445	3.985	22.52	0.00	0.00	0	1,000.00			
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	15.70640	0.01571	14.65300	0.01465	15.706	19.44	0.02	0.00	0	1,000.00			
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	20.57280	0.02057	32.40100	0.03240	20.573	16.58	0.03	0.00	0	721.00			
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future	21.29720	0.02130	35.02100	0.03502	21.297	16.48	0.03	0.00	0	720.00			
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future	47.55890	0.04756	70.03380	0.07003	47.559	17.07	0.05	0.00	0	16,000.00			
\$ / R	12.92	Put	On 18/03/2019	Foreign Exchange Future	49.36800	0.04937	72.35230	0.07235	49.368	17.10	0.06	0.00	0	139,342.00			
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future	57.12260	0.05712	82.20410	0.08220	57.123	17.22	0.06	0.00	0	14,028.00			
\$ / R	13.12	Put	On 18/03/2019	Foreign Exchange Future	70.39520	0.07040	98.78380	0.09878	70.395	17.41	0.08	0.00	0	138,000.00			
\$ / R	13.25	Put	On 18/03/2019	Foreign Exchange Future	87.17010	0.08717	119.34780	0.11935	87.170	17.60	0.09	0.00	0	10,000.00			
\$ / R	13.36	Put	On 18/03/2019	Foreign Exchange Future	103.45700	0.10346	138.99460	0.13899	103.457	17.77	0.10	208,432,539.70	134,750	134,750.00			
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	120.02550	0.12003	158.73250	0.15873	120.025	17.92	0.11	0.00	0	20,000.00			
\$ / R	13.68	Put	On 18/03/2019	Foreign Exchange Future	162.77180	0.16277	0.00000	0.00000	162.772	18.25	0.14	41,601,283.43	18,593	14,200.00			
\$ / R	13.70	Put	On 18/03/2019	Foreign Exchange Future	167.10530	0.16711	0.00000	0.00000	167.105	18.28	0.15	5,725,816.25	2,500	2,500.00			
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future	178.27510	0.17828	226.70950	0.22671	178.275	18.36	0.15	0.00	0	17,981.00			
\$ / R	13.79	Put	On 18/03/2019	Foreign Exchange Future	187.56000	0.18756	0.00000	0.00000	187.560	18.42	0.16	658,572,351.64	262,812	262,812.00			
\$ / R	13.86	Put	On 18/03/2019	Foreign Exchange Future	204.56230	0.20456	257.52300	0.25752	204.562	18.52	0.17	0.00	0	721.00			
\$ / R	13.90	Put	On 18/03/2019	Foreign Exchange Future	214.71670	0.21472	269.35750	0.26936	214.717	18.58	0.18	0.00	0	720.00			
\$ / R	14.00	Put	On 18/03/2019	Foreign Exchange Future	241.51250	0.24151	300.44550	0.30045	241.513	18.73	0.19	0.00	0	16,000.00			
\$ / R	14.28	Put	On 18/03/2019	Foreign Exchange Future	326.00280	0.32600	398.96650	0.39897	326.003	19.12	0.24	0.00	0	7,028.00			
\$ / R	14.30	Call	On 18/03/2019	Foreign Exchange Future	1,661.48780	1.66149	1,359.35510	1.35936	1,661.488	19.14	0.76	2,983,936.68	250	1,000.00			
\$ / R	14.35	Put	On 18/03/2019	Foreign Exchange Future	349.41500	0.34941	426.25620	0.42626	349.415	19.20	0.25	0.00	0	139,342.00			
\$ / R	14.44	Put	On 18/03/2019	Foreign Exchange Future	380.98400	0.38098	462.89760	0.46290	380.984	19.32	0.26	0.00	0	7,000.00			
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	1,544.44300	1.54444	1,252.44530	1.25245	1,544.443	19.37	0.73	0.00	0	1,000.00			
\$ / R	14.50	Put	On 18/03/2019	Foreign Exchange Future	402.94680	0.40295	488.30610	0.48831	402.947	19.40	0.27	0.00	0	10,000.00			
\$ / R	14.53	Put	On 18/03/2019	Foreign Exchange Future	414.20560	0.41421	502.35220	0.50235	414.206	19.43	0.28	0.00	0	108.00			
\$ / R	14.56	Put	On 18/03/2019	Foreign Exchange Future	425.64790	0.42565	516.60450	0.51660	425.648	19.47	0.28	0.00	0	138,000.00			
\$ / R	14.74	Put	On 18/03/2019	Foreign Exchange Future	498.13630	0.49814	0.00000	0.00000	498.136	19.70	0.32	48,369,186.10	9,807	14,200.00			
\$ / R	14.82	Put	On 18/03/2019	Foreign Exchange Future	532.45480	0.53245	648.54230	0.64854	532.455	19.81	0.33	0.00	0	4,145.00			
\$ / R	14.83	Put	On 18/03/2019	Foreign Exchange Future	536.83550	0.53684	653.90900	0.65391	536.836	19.82	0.33	0.00	0	10.00			

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	14.84	Put	541.23190	0.54123	659.30130	0.65930	541.232	19.83	0.33	684,837,818.86	134,750	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	1,268.35610	1.26836	1,018.29640	1.01830	1,268.356	20.08	0.64	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	1,168.02090	1.16802	931.28210	0.93128	1,168.021	20.52	0.61	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	725.50630	0.72551	866.83970	0.86684	725.506	20.58	0.40	15,553,242.50	2,500	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	792.78990	0.79279	941.06080	0.94106	792.790	20.83	0.42	1,727,831,948.67	262,812	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	1,047.62750	1.04763	826.66800	0.82667	1,047.628	21.11	0.56	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	1,043.59730	1.04360	823.16600	0.82317	1,043.597	21.13	0.56	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	1,011.98480	1.01198	795.73950	0.79574	1,011.985	21.30	0.55	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	966.53490	0.96653	756.54720	0.75655	966.535	21.55	0.53	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	911.60640	0.91161	710.66150	0.71066	911.606	21.83	0.50	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	883.76520	0.88377	687.53500	0.68754	883.765	21.98	0.49	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	847.06810	0.84707	657.18270	0.65718	847.068	22.19	0.47	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	805.96990	0.80597	623.66550	0.62367	805.970	22.43	0.46	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	733.40700	0.73341	564.98940	0.56499	733.407	22.90	0.42	866,626,352.90	134,750	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	676.29170	0.67629	519.06150	0.51906	676.292	23.32	0.39	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	582.24410	0.58224	0.00000	0.00000	582.244	24.12	0.35	1,431,256,732.82	262,812	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	570.22460	0.57022	431.06670	0.43107	570.225	24.24	0.34	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	568.25600	0.56826	429.39290	0.42939	568.256	24.25	0.34	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	566.29230	0.56629	0.00000	0.00000	566.292	24.27	0.34	13,224,561.25	2,500	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	491.52390	0.49152	367.12980	0.36713	491.524	24.96	0.30	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	413.80290	0.41380	0.00000	0.00000	413.803	25.78	0.26	113,484,363.72	28,400	14,200.00
\$ / R	On 27/03/2019	Any day expiry			15.64760	15.64760	15.27070	15.27070		21.45	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			15.65170	15.65170	15.27470	15.27470		21.45	0.00	6,243,840.00	400	400.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	60.73880	0.06074	87.17990	0.08718	60.739	17.10	0.07	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	327.75230	0.32775	399.43880	0.39944	327.752	19.03	0.23	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	1,463.34590	1.46335	1,187.77310	1.18777	1,463.346	19.56	0.70	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	1,091.37390	1.09137	867.35990	0.86736	1,091.374	20.99	0.57	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			15.66000	15.66000	15.28280	15.28280		21.39	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.71790	15.71790	15.33890	15.33890		21.24	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	66.76900	0.06677	94.11960	0.09412	66.769	16.55	0.07	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	2,373.43160	2.37343	2,039.76330	2.03976	2,373.432	17.48	0.88	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	356.81830	0.35682	429.78290	0.42978	356.818	18.85	0.24	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	1,463.80060	1.46380	1,199.35200	1.19935	1,463.801	19.57	0.67	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	1,116.08290	1.11608	895.17580	0.89518	1,116.083	21.06	0.55	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.78210	15.78210	15.40100	15.40100		21.19	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	68.01350	0.06801	105.92580	0.10593	68.014	15.88	0.07	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	384.24010	0.38424	457.33620	0.45734	384.240	18.75	0.24	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	1,467.28810	1.46729	1,212.39610	1.21240	1,467.288	19.67	0.65	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	1,139.25750	1.13926	920.97330	0.92097	1,139.258	21.17	0.54	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.78830	15.78830	15.40700	15.40700		21.16	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.81180	15.81180	15.42980	15.42980		21.11	0.00	14,230,620.00	900	19,210.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	15.60220	0.01560	19.30640	0.01931	15.602	21.17	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	32.46890	0.03247	30.55930	0.03056	32.469	16.40	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	43.40240	0.04340	69.87550	0.06988	43.402	15.21	0.05	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	12.98	Put	69.24720	0.06925	103.72900	0.10373	69.247	15.76	0.07	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	109.56220	0.10956	153.79290	0.15379	109.562	16.37	0.10	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	251.57890	0.25158	318.80080	0.31880	251.579	17.78	0.18	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	267.04390	0.26704	336.18890	0.33619	267.044	17.90	0.18	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	2,131.41470	2.13144	1,819.77380	1.81977	2,131.415	18.13	0.80	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,848.22980	1.84823	1,548.14600	1.54815	1,848.230	18.91	0.74	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,750.02170	1.75002	1,458.38420	1.45838	1,750.022	19.10	0.71	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,611.16670	1.61117	1,336.79170	1.33679	1,611.167	19.38	0.68	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	1,270.71800	1.27072	1,040.82600	1.04083	1,270.718	20.63	0.57	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	1,243.34180	1.24334	1,016.01280	1.01601	1,243.342	20.77	0.56	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	1,176.29760	1.17630	955.35190	0.95535	1,176.298	21.11	0.54	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	1,131.96670	1.13197	917.32580	0.91733	1,131.967	21.30	0.52	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			15.84200	15.84200	15.45920	15.45920		21.11	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	70.74960	0.07075	112.02610	0.11203	70.750	15.48	0.07	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	405.84580	0.40585	479.70410	0.47970	405.846	18.66	0.24	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,473.99040	1.47399	1,224.21600	1.22422	1,473.990	19.84	0.63	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	1,157.68240	1.15768	942.20800	0.94221	1,157.682	21.28	0.52	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.84850	15.84850	15.46540	15.46540		21.08	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.85280	15.85280	15.46960	15.46960		21.08	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	154.27620	0.15428	209.54190	0.20954	154.276	16.59	0.12	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	1,013.05800	1.01306	820.02800	0.82003	1,013.058	21.98	0.47	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.91320	15.91320	15.52830	15.52830		21.01	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	78.73660	0.07874	113.15040	0.11315	78.737	15.32	0.07	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	425.79100	0.42579	502.20710	0.50221	425.791	18.49	0.24	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,492.54070	1.49254	1,246.35650	1.24636	1,492.541	20.01	0.61	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	1,186.30620	1.18631	972.60700	0.97261	1,186.306	21.36	0.51	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.91540	15.91540	15.53040	15.53040		21.01	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.94130	15.94130	15.55550	15.55550		21.02	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	522.78810	0.52279	606.96300	0.60696	522.788	18.79	0.27	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	1,151.18800	1.15119	944.43020	0.94443	1,151.188	21.59	0.49	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.97790	15.97790	15.59110	15.59110		21.02	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	75.75190	0.07575	117.27290	0.11727	75.752	14.74	0.07	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	436.12620	0.43613	521.99750	0.52200	436.126	18.23	0.23	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,500.07640	1.50008	1,258.55090	1.25855	1,500.076	20.19	0.60	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	1,203.48700	1.20349	991.91770	0.99192	1,203.487	21.48	0.50	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.98440	15.98440	15.59740	15.59740		21.00	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			16.01660	16.01660	15.62880	15.62880		21.01	0.00	0.00	0	12,184.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	22.18120	0.02218	27.69050	0.02769	22.181	19.62	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	48.52550	0.04853	45.35970	0.04536	48.526	15.10	0.05	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	332.93950	0.33294	417.12530	0.41713	332.939	17.41	0.19	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	429.57540	0.42958	515.79830	0.51580	429.575	18.10	0.23	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	646.60840	0.64661	0.00000	0.00000	646.608	19.04	0.30	5,698,372.68	1,200	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,539.01530	1.53902	1,294.81510	1.29482	1,539.015	20.23	0.60	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	1,415.48320	1.41548	1,181.35450	1.18135	1,415.483	20.78	0.56	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 16/09/2019	Foreign Exchange Future	17.23	Call	995.07290	0.99507	816.48960	0.81649	995.073	22.70	0.42	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	857.72080	0.85772	697.49830	0.69750	857.721	23.55	0.37	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	745.03620	0.74504	0.00000	0.00000	745.036	24.38	0.33	12,505,721.59	2,400	1,200.00
\$ / R	On 30/09/2019	Any day expiry			16.04960	16.04960	15.66090	15.66090		21.09	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	81.07130	0.08107	121.71250	0.12171	81.071	14.61	0.07	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	452.27350	0.45227	540.88500	0.54089	452.273	18.14	0.23	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,530.96330	1.53096	1,289.28620	1.28929	1,530.963	20.47	0.59	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	1,240.80930	1.24081	1,027.75060	1.02775	1,240.809	21.70	0.50	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			16.05430	16.05430	15.66540	15.66540		21.11	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			16.12260	16.12260	15.73180	15.73180		21.20	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	109.09020	0.10909	120.34120	0.12034	109.090	15.41	0.08	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	476.19780	0.47620	558.58440	0.55858	476.198	18.23	0.23	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,555.38970	1.55539	1,310.41790	1.31042	1,555.390	20.82	0.57	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	1,271.78810	1.27179	1,057.19210	1.05719	1,271.788	21.98	0.49	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			16.19090	16.19090	15.79810	15.79810		21.35	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	130.01020	0.13001	144.88340	0.14488	130.010	15.85	0.09	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	494.34840	0.49435	575.29930	0.57530	494.348	18.26	0.23	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,584.46740	1.58447	1,336.32060	1.33632	1,584.467	21.08	0.56	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	1,305.31670	1.30532	1,088.25280	1.08825	1,305.317	22.19	0.48	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			16.19800	16.19800	15.80500	15.80500		21.34	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			16.22390	16.22390	15.83010	15.83010		21.35	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	60.36410	0.06036	61.37980	0.06138	60.364	17.09	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	295.43680	0.29544	342.50090	0.34250	295.437	17.17	0.16	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	1,203.97360	1.20397	1,001.98770	1.00199	1,203.974	22.81	0.44	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	758.31150	0.75831	638.92150	0.63892	758.311	26.39	0.29	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			16.26630	16.26630	15.87130	15.87130		21.41	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	149.58170	0.14958	164.40850	0.16441	149.582	16.16	0.10	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	515.03640	0.51504	590.41780	0.59042	515.036	18.31	0.23	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,614.89550	1.61490	1,362.80570	1.36281	1,614.895	21.34	0.55	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	1,342.26850	1.34227	1,122.88420	1.12288	1,342.269	22.38	0.48	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			16.27100	16.27100	15.87590	15.87590		21.41	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			16.33930	16.33930	15.94220	15.94220		21.53	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			16.41230	16.41230	16.01320	16.01320		21.57	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.44530		16.44530	16.44530	16.04520	16.04520		21.62	0.00	0.00	0	1,531.00
\$ / R	On 02/04/2020	Any day expiry	16.48540		16.48540	16.48540	16.08410	16.08410		21.66	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry	16.54900		16.54900	16.54900	16.14580	16.14580		21.69	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry	16.62910		16.62910	16.62910	16.22360	16.22360		21.76	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future	16.65260		16.65260	16.65260	16.24650	16.24650		21.75	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry	16.76100		16.76100	16.76100	16.35170	16.35170		21.79	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future	16.87740		16.87740	16.87740	16.46410	16.46410		21.90	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			15.24970	15.24970	14.88820	14.88820		25.43	0.00	228,745.50	15	340.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			15.43560	15.43560	15.06450	15.06450		22.53	0.00	154,356.00	10	79.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			15.62890	15.62890	15.25270	15.25270		21.53	0.00	78,144.50	5	10.00

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 MAXI	On 14/06/2019	Foreign Exchange Future		15.81180	15.81180		15.42980	15.42980		21.11	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future		19.57850	19.57850		19.19050	19.19050		23.54	0.00	6,519,640.50	333	196,333.00
£ / R	On 28/09/2018	Any day expiry		19.61770	19.61770		19.22770	19.22770		22.88	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry		19.68080	19.68080		19.28750	19.28750		21.92	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future		19.89610	19.89610		19.49480	19.49480		20.79	0.00	1,811,778,658.20	91,062	309,390.00
£ / R	On 18/03/2019	Foreign Exchange Future		20.24070	20.24070		19.83080	19.83080		20.02	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	279.82520	0.27983	326.52980	0.32653	279.825	18.64	0.18	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	779.26450	0.77926	601.26310	0.60126	779.264	21.28	0.39	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future		20.56830	20.56830		20.14930	20.14930		20.29	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future		20.93450	20.93450		20.50590	20.50590		20.55	0.00	0.00	0	4,645.00
¥ / R	On 06/09/2018	Any day expiry		0.13680	0.13680		0.13390	0.13390		50.06	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.13703	0.13703		0.13417	0.13417		28.99	0.00	0.00	0	6,905.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.13962	0.13962		0.13666	0.13666		24.44	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.14249	0.14249		0.13946	0.13946		22.78	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.14524	0.14524		0.14213	0.14213		22.06	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry		17.60100	17.60100		17.28600	17.28600		27.08	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry		17.61550	17.61550		17.30020	17.30020		24.80	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future		17.63780	17.63780		17.32160	17.32160		23.75	0.00	142,495,786.20	8,079	97,906.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	0.03470	0.00003	0.00100	0.00000	0.035	38.73	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	0.11050	0.00011	0.08870	0.00009	0.111	33.84	0.00	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	6.82570	0.00683	6.21100	0.00621	6.826	27.86	0.02	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	913.94780	0.91395	624.38730	0.62439	913.948	21.75	0.90	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	18.62180	0.01862	6.44530	0.00645	18.622	31.60	0.04	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry		17.66780	17.66780		17.35020	17.35020		23.14	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future		17.97800	17.97800		17.64950	17.64950		21.38	0.00	40,720,170.00	2,265	40,842.00
€ / R	On 18/03/2019	Foreign Exchange Future		18.35210	18.35210		18.01530	18.01530		20.35	0.00	73,408.40	4	4,725.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	2,512.07880	2.51208	2,187.68410	2.18768	2,512.079	17.55	0.87	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future		18.71130	18.71130		18.36580	18.36580		19.96	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry		18.97130	18.97130		18.61890	18.61890		19.83	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	253.55990	0.25356	255.72840	0.25573	253.560	17.58	0.14	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	293.92120	0.29392	298.41060	0.29841	293.921	17.57	0.16	371,236,581.76	122,800	30,200.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	481.62230	0.48162	0.00000	0.00000	481.622	17.54	0.23	138,330,443.47	31,200	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	1,227.92030	1.22792	1,017.14520	1.01715	1,227.920	20.68	0.47	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		19.10690	19.10690		18.75040	18.75040		19.84	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.68000	98.68000		98.40000	98.40000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future		586.04700	586.04700		589.70700	589.70700			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		597.34900	597.34900		601.07900	601.07900			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future		607.27500	607.27500		611.06700	611.06700			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
AL7T	On 01/11/2018	Index Future	675.45700		675.45700		683.53500	683.53500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	688.48400		688.48400		696.71600	696.71600			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	699.92400		699.92400		708.29300	708.29300			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	610.65400		610.65400		619.70600	619.70600			0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future	622.43100		622.43100		631.65600	631.65600			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future	632.77400		632.77400		642.15200	642.15200			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.95480	10.95480		10.75040	10.75040			20.40	0.00	5,543,128.80	506	12,144.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	11.09270	11.09270		10.88150	10.88150			17.73	0.00	3,327,810.00	300	11,469.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	11.24230	11.24230		11.02730	11.02730			16.84	0.00	56,211.50	5	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.38730	11.38730		11.16850	11.16850			16.90	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.73110	11.73110		11.54720	11.54720			18.88	0.00	58,655.50	5	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.89740	11.89740		11.71000	11.71000			18.08	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	642.46620	642.46620		602.22700	602.22700				0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future	15.65220	15.65220		15.38890	15.38890			24.32	0.00	1,565,220.00	100	1,775.00
CHF / R	On 14/12/2018	Foreign Exchange Future	15.96920	15.96920		15.69560	15.69560			21.48	0.00	159,692.00	10	755.00
CHF / R	On 18/03/2019	Foreign Exchange Future	16.31950	16.31950		16.03900	16.03900			20.79	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.65530	16.65530		16.36710	16.36710			20.64	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.22330	2.22330		2.17780	2.17780			21.86	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.24480	2.24480		2.19860	2.19860			19.68	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.26750	2.26750		2.22060	2.22060			18.58	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.28920	2.28920		2.24160	2.24160			18.70	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	912.30740	912.30740		703.64080	703.64080				0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.37660	2.37660		2.33500	2.33500			23.27	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.42510	2.42510		2.38170	2.38170			20.16	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.47620	2.47620		2.43200	2.43200			19.20	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.52580	2.52580		2.48040	2.48040			19.26	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 01/11/2018	Bond Future		11.29371	74.03224		11.08004	75.25568			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.43826	75.45983		11.21599	76.70678			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.56190	72.92390		11.33206	74.19147			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		11.49678	76.09823		11.27785	77.51848			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.63257	77.56537		11.40498	79.01286			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.75440	74.59368		11.51882	76.06521			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		604.85900	604.85900		614.49300	614.49300			0.00	0.00	0	463.00
GOVI	On 07/02/2019	GOVI		616.52400	616.52400		626.34300	626.34300			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		626.76900	626.76900		636.75100	636.75100			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.94310	1.94310		1.89700	1.89700		25.60	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.96950	1.96950		1.92230	1.92230		22.13	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.99680	1.99680		1.94910	1.94910		21.50	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.02230	2.02230		1.97380	1.97380		20.85	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.42984	132.42984		132.50754	132.50754			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.59637	133.59637		133.67500	133.67500			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.83990	135.83990		135.91973	135.91973			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future		99.86674	99.86674		99.96009	99.96009			0.00	0.00	0	1,600.00
I2029	On 07/02/2019	Bond Future		101.81294	101.81294		101.90774	101.90774			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.45028	102.45028		102.54651	102.54651			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		102.12878	102.12878		102.12753	102.12753			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future		104.11904	104.11904		104.11742	104.11742			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		104.72302	104.72302		104.72128	104.72128			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		123.11632	123.11632		123.11502	123.11502			0.00	0.00	0	9,705.00
I2038	On 07/02/2019	Bond Future		123.92441	123.92441		123.92273	123.92273			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		126.00546	126.00546		126.00360	126.00360			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		116.44548	116.44548		116.44393	116.44393			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future		118.71474	118.71474		118.71295	118.71295			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 02/05/2019	Bond Future		119.02297	119.02297		119.02095	119.02095			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		122.03078	122.03078		122.02951	122.02951			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future		122.63758	122.63758		122.63578	122.63578			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		124.69708	124.69708		124.69501	124.69501			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		253.09000	253.09000		253.12000	253.12000			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future		258.02300	258.02300		258.05300	258.05300			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		262.35700	262.35700		262.38700	262.38700			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			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 17/09/2018	Foreign Exchange Future		0.15110	0.15110		0.14770	0.14770			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.15020	0.15020		0.14700	0.14700			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14860	0.14860		0.14690	0.14690			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14780	0.14780		0.14680	0.14680			0.00	0.00	0	1,628.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.81690	1.81690		1.78800	1.78800		20.65	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.84610	1.84610		1.81610	1.81610		18.53	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.87650	1.87650		1.84600	1.84600		18.03	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.90580	1.90580		1.87450	1.87450		18.19	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.98180	9.98180		9.84090	9.84090		21.78	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		10.10700	10.10700		9.96070	9.96070		18.96	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		10.24290	10.24290		10.09460	10.09460		18.13	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		10.37720	10.37720		10.22540	10.22540		18.16	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.39110	1.39110		1.37180	1.37180			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.39880	1.39880		1.38360	1.38360			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.40630	1.40630		1.39370	1.39370			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.41390	1.41390		1.40440	1.40440			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.28390	1.28390		1.28900	1.28900			0.00	0.00	0	25.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future		1.15660	1.15660		1.16340	1.16340			0.00	0.00	0	7,143.00
R / ¥	On 06/09/2018	Any day expiry		7.31200	7.31200	0.13673	7.46910	7.46910		25.12	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	0.35850	0.00004	0.13673	0.87980	0.00009	0.359	49.84	0.00	0	25,000.00

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 / ¥EN	On 17/09/2018	Foreign Exchange Future			7.29750		7.29750	0.13673	7.45310	7.45310		22.72	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.27928		110.79540		9.07406	112.00925		7.53	0.00	374,931,633.60	3,384	67,255.00
R186	On 01/11/2018	Bond Future	7.96	Call	4.76000		0.00476		16.85000	0.01685	4.760	6.86	0.01	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	84.24000		0.08424		200.92000	0.20092	84.240	7.10	0.06	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,751.09000		2.75109		1,932.52000	1.93252	2,751.090	7.46	0.75	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,801.94000		1.80194		1,183.39000	1.18339	1,801.940	7.64	0.59	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.38095		107.62695		9.16523	108.86399		7.85	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	252.81000		0.25281		422.62000	0.42262	252.810	7.02	0.11	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	434.33000		0.43433		683.88000	0.68388	434.330	7.20	0.17	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.10	Put	3,089.12000		3.08912		2,401.12000	2.40112	3,089.120	7.74	0.61	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	1,185.80000		1.18580		860.84000	0.86084	1,185.800	8.52	0.30	0.00	0	1,000.00
R186	On 02/05/2019	Bond Future			9.47345		109.41452		9.24802	110.67203		7.47	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/11/2018	Bond Future			301.05129		301.05129		301.25584	301.25584			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.56779		299.56779		299.77517	299.77517			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.59827		304.59827		304.80883	304.80883			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/11/2018	Bond Future			234.89195		234.89195		234.88949	234.88949			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.56569		235.56569		235.56215	235.56215			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.52156		239.52156		239.51777	239.51777			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			8.69708		98.06743		8.52037	98.68192		4.26	0.00	0.00	0	38,272.00
R2023	On 07/02/2019	Bond Future			8.81776		99.95848		8.62689	100.58470		4.42	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.92203		97.69160		8.71776	98.32815		4.58	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			9.66339		90.85640		9.45431	92.17430		10.20	0.00	21,260,397.60	234	53,090.00
R2030	On 07/02/2019	Bond Future			9.75496		88.59889		9.53740	89.94211		10.65	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.70	Call	357.17000		0.35717		573.39000	0.57339	357.170	9.73	0.13	10,609,866.70	920	0.00
R2030	On 07/02/2019	Bond Future	8.90	Call	586.27000		0.58627		0.00000	0.00000	586.270	10.00	0.19	32,310,769.96	1,920	1,920.00
R2030	On 07/02/2019	Bond Future	9.40	Call	1,521.73000		1.52173		2,088.42000	2.08842	1,521.730	10.56	0.37	30,507,447.47	920	0.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,048.87000		2.04887		0.00000	0.00000	2,048.870	10.75	0.45	77,208,603.18	1,920	1,920.00
R2030	On 02/05/2019	Bond Future			9.83937		90.07033		9.61418	91.43574		10.25	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			9.85010		89.05744		9.64640	90.44395		11.44	0.00	0.00	0	39,801.00

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
R2032	On 07/02/2019	Bond Future			9.94321		90.77464		9.73177	92.18771		11.43	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			10.02475		88.12723		9.80635	89.56368		11.54	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			9.98516		92.76729		9.77143	94.37858		12.18	0.00	61,411,945.98	662	73,244.00
R2035	On 07/02/2019	Bond Future			10.07912		94.55613		9.85747	96.19838		12.20	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			10.15662		91.62938		9.92812	93.29883		12.34	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			10.04098		89.46240		9.82739	91.08006		12.75	0.00	25,944,096.00	290	52,071.00
R2037	On 07/02/2019	Bond Future			10.12769		86.92737		9.90656	88.57621		13.39	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future			10.20622		88.37105		9.97840	90.04711		12.94	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			10.10550		92.77813		9.89705	94.47133		13.17	0.00	0.00	0	25,392.00
R2040	On 01/11/2018	Bond Future	8.50	Call	1.06000		0.00106		4.57000	0.00457	1.060	11.58	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	46.71000		0.04671		127.86000	0.12786	46.710	11.64	0.03	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	78.47000		0.07847		199.75000	0.19975	78.470	11.69	0.04	1,666,323.95	400	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	928.86000		0.92886	1,583.45000	1.58345	928.860	928.860	12.88	0.31	102,276,292.04	3,540	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,555.94000		1.55594	0.00000	0.00000	1,555.940	1,555.940	13.17	0.44	161,318,157.71	3,940	3,940.00
R2040	On 07/02/2019	Bond Future			10.19128		90.05658		9.97557	91.78228		13.87	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.26879		91.55212		10.04662	93.30639		13.41	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			10.13894		89.73350		9.92544	91.48878		13.83	0.00	29,612,055.00	330	38,929.00
R2044	On 07/02/2019	Bond Future			10.22195		87.07852		10.00117	88.86743		14.57	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.29679		88.52462		10.06952	90.34320		14.10	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			10.12997		88.72362		9.90626	90.60864		14.30	0.00	0.00	0	97,299.00
R2048	On 07/02/2019	Bond Future			10.21469		90.43449		9.98326	92.35570		14.36	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.28421		87.50255		10.04614	89.45566		14.60	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			7.93406		101.46669		7.75793	101.66259		0.77	0.00	0.00	0	19,671.00
R207	On 07/02/2019	Bond Future			8.13672		99.77823		7.90710	99.97780		0.85	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			8.45141		101.43551		8.14236	101.63830		0.73	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

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
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			8.20489		97.56505		8.04467	97.90174		2.05	0.00	0.00	0	29,489.00
R208	On 07/02/2019	Bond Future			8.33985		99.44631		8.15765	99.78936		2.41	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.47767		97.69856		8.27165	98.04720		2.36	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			9.94840		70.31250		9.73499	71.67379		13.73	0.00	72,843,750.00	1,036	127,279.00
R209	On 01/11/2018	Bond Future	8.89	Call	32.45000		0.03245		90.93000	0.09093	32.450	12.28	0.03	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	54.14000		0.05414		141.30000	0.14130	54.140	12.34	0.04	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,552.99000		3.55299	2,575.15000	2.57515	3,552.990	3,552.990	13.31	0.78	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	747.02000		0.74702	1,276.76000	1.27676	747.020	747.020	13.57	0.31	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,997.15000		1.99715	1,326.19000	1.32619	1,997.150	1,997.150	13.84	0.57	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,475.82000		1.47582	941.34000	0.94134	1,475.820	1,475.820	14.09	0.47	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,418.75000		1.41875	900.46000	0.90046	1,418.750	1,418.750	14.12	0.46	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			10.02961		71.66825		9.80916	73.05570		13.80	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	474.53000		0.47453	739.51000	0.73951	474.530	474.530	12.78	0.16	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,314.88000		1.31488	1,837.13000	1.83713	1,314.880	1,314.880	13.55	0.33	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	2,192.30000		2.19230	1,672.33000	1.67233	2,192.300	2,192.300	14.46	0.42	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.10015		69.71081		9.87343	71.12122		13.94	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future			184.36425		184.36425		184.20771	184.20771			0.00	0.00	0	2,414.00
R210	On 07/02/2019	Bond Future			187.95722		187.95722		187.79699	187.79699			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			188.55896		188.55896		188.39567	188.39567			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			155.54400		155.54400		155.54400	155.54400			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.42020		156.42020		156.41958	156.41958			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			159.04698		159.04698		159.04615	159.04615			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			9.75439		81.77760		9.55072	83.03488		11.21	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.84720		83.35453		9.63572	84.63594		11.23	0.00	0.00	0	112.00

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
R213	On 02/05/2019	Bond Future	9.92399		81.19186		9.70569	82.49455		11.29	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	10.09416		69.53325		9.87570	70.98032		14.65	0.00	0.00	0	28,493.00
R214	On 07/02/2019	Bond Future	10.17737		70.87409		9.95168	72.34889		14.69	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	10.24564		68.75752		10.01374	70.25672		14.88	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 17/09/2018	Foreign Exchange Future	11.07910		11.07910		10.85740	10.85740		22.61	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	11.23320		11.23320		11.00500	11.00500		19.73	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	11.40160		11.40160		11.17130	11.17130		18.72	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.56300		11.56300		11.32750	11.32750		18.48	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.25610		2.25610		2.22440	2.22440		43.22	0.00	0.00	0	5,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.15840		2.15840		2.13080	2.13080		34.64	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.05250		2.05250		2.02660	2.02660		32.03	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	1.95160		1.95160		1.93380	1.93380		30.45	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.46380		1.46380		1.42930	1.42930			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.39470		1.39470		1.36130	1.36130			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.32690		1.32690		1.29520	1.29520			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.27210		1.27210		1.24150	1.24150			0.00	0.00	0	0.00
Total for Derivatives :											17,825,772,041.78	2,205,786	10 021 608.00	
Grand Total:											17,825,772,041.78	2,205,786	10 021 608.00	