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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 13/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 13/09/2018	Any day expiry	14.63000	14.63000		15.02170	15.02170		22.93	0.00	0.00	0	0.00
\$ / R	On 14/09/2018	Any day expiry	14.75300	14.75300		15.02170	15.02170		21.92	0.00	0.00	0	0.00
\$ / R	On 14/09/2018	Any day expiry	15.25	Put	500.58380	0.50058	268.95280	0.26895	500.584	34.57	0.97	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.75300	14.75300		15.02580	15.02580		18.62	0.00	1,893,872,116.00	128,372	308,991.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.53	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.53	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.53	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	0.00000	0.00000	0.00040	0.00000	0.000	24.53	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	0.00000	0.00000	0.00220	0.00000	0.000	24.79	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	0.00000	0.00000	0.00460	0.00000	0.000	25.04	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	0.00000	0.00000	0.01690	0.00002	0.000	25.55	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	0.00000	0.00000	0.03640	0.00004	0.000	26.83	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,503.00000	2.50300	2,775.83640	2.77584	2,503.000	26.83	1.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	0.00000	0.00000	0.03800	0.00004	0.000	27.09	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	0.00000	0.00000	0.04080	0.00004	0.000	27.49	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	2,253.00000	2.25300	2,525.84550	2.52585	2,253.000	28.11	1.00	0	3,600.00

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 17/09/2018	Foreign Exchange Future	12.50	Put	0.00000	0.00000	0.04550	0.00005	0.000	28.11	0.00	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	0.00000	0.00000	0.04900	0.00005	0.000	28.52	0.00	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	0.00000	0.00000	0.05040	0.00005	0.000	28.67	0.00	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	0.00000	0.00000	0.05230	0.00005	0.000	28.88	0.00	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,983.00010	1.98300	2,255.85860	2.25586	1,983.000	29.49	1.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	0.00020	0.00000	0.06030	0.00006	0.000	29.64	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,953.00020	1.95300	2,225.86030	2.22586	1,953.000	29.64	1.00	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	0.00050	0.00000	0.06340	0.00006	0.001	29.90	0.00	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	0.00410	0.00000	0.07380	0.00007	0.004	30.66	0.00	0.00	0	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,753.00410	1.75300	2,025.87380	2.02587	1,753.004	30.66	1.00	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	0.01500	0.00002	0.08200	0.00008	0.015	31.18	0.00	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	0.04800	0.00005	0.09150	0.00009	0.048	31.69	0.00	0.00	0	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	1,553.04800	1.55305	1,825.89150	1.82589	1,553.048	31.69	1.00	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	0.05980	0.00006	0.09360	0.00009	0.060	31.79	0.00	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,503.08240	1.50308	1,775.89690	1.77590	1,503.082	31.94	1.00	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	0.08240	0.00008	0.09690	0.00010	0.082	31.94	0.00	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	1,453.13750	1.45314	1,725.90270	1.72590	1,453.138	32.20	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	1,253.45160	1.25345	1,525.93180	1.52593	1,253.452	31.13	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	0.80200	0.00080	0.18820	0.00019	0.802	30.60	0.01	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	1,153.80200	1.15380	1,425.98820	1.42599	1,153.802	30.60	0.99	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,104.06290	1.10406	1,376.05010	1.37605	1,104.063	30.33	0.99	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	759.79560	0.75980	1,027.50150	1.02750	759.796	28.47	0.96	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	6.79560	0.00680	1.70150	0.00170	6.796	28.47	0.04	0.00	0	22,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	566.98500	0.56699	830.55070	0.83055	566.985	25.85	0.92	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	296.64860	0.29665	544.95000	0.54495	296.649	21.90	0.78	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	146.90870	0.14691	370.02770	0.37003	146.909	19.27	0.57	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	293.61570	0.29362	132.34290	0.13234	293.616	21.87	0.76	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	46.61570	0.04662	158.14290	0.15814	46.616	21.87	0.24	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	2.31600	0.00232	9.90130	0.00990	2.316	33.70	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	1.94040	0.00194	8.23500	0.00824	1.940	34.50	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	1.52350	0.00152	6.37510	0.00638	1.523	35.63	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	1.04680	0.00105	4.41410	0.00441	1.047	37.18	0.01	0.00	0	73,314.00
\$ / R	On 18/09/2018	Any day expiry			14.74890	14.74890	15.02800	15.02800		19.22	0.00	0.00	0	0.00
\$ / R	On 18/09/2018	Any day expiry	15.00	Call	56.34400	0.05634	174.56070	0.17456	56.344	21.53	0.26	0.00	0	7,500.00
\$ / R	On 21/09/2018	Any day expiry	14.75510		14.75510	14.75510	15.03450	15.03450		19.96	0.00	0.00	0	300.00
\$ / R	On 25/09/2018	Any day expiry	14.76340		14.76340	14.76340	15.04270	15.04270		19.09	0.00	0.00	0	197.00
\$ / R	On 26/09/2018	Any day expiry	14.76540		14.76540	14.76540	15.04480	15.04480		19.22	0.00	0.00	0	0.00
\$ / R	On 26/09/2018	Any day expiry	14.48	Put	97.59250	0.09759	40.54150	0.04054	97.593	19.09	0.29	169,586,725.60	40,000	40,000.00
\$ / R	On 27/09/2018	Any day expiry	14.76740		14.76740	14.76740	14.90930	14.90930		19.30	0.00	0.00	0	0.00
\$ / R	On 27/09/2018	Any day expiry	15.40	Call	61.45830	0.06146	0.00000	0.00000	61.458	22.61	0.18	105,856,030.00	40,000	20,000.00
\$ / R	On 28/09/2018	Any day expiry	14.76940		14.76940	14.76940	15.04890	15.04890		19.47	0.00	0.00	0	2,633.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	2.01090	0.00201	0.98500	0.00099	2.011	26.24	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	1,000.04910	1.00005	1,276.76330	1.27676	1,000.049	20.12	0.96	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	11.04740	0.01105	8.19800	0.00820	11.047	19.92	0.04	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 28/09/2018	Any day expiry	14.25	Put	48.91660	0.04892	22.12820	0.02213	48.917	18.44	0.16	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	358.57780	0.35858	574.37110	0.57437	358.578	19.03	0.66	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	8.73830	0.00874	27.20620	0.02721	8.738	24.87	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	3.20640	0.00321	8.80650	0.00881	3.206	27.60	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry	14.77740		14.77740		15.05710	15.05710		19.51	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry	14.79730		14.79730		15.07760	15.07760		19.78	0.00	0.00	0	0.00
\$ / R	On 15/10/2018	Any day expiry	14.80320		14.80320		15.08380	15.08380		19.59	0.00	22,287,350.00	1,500	2,600.00
\$ / R	On 17/10/2018	Any day expiry	14.80720		14.80720		15.08790	15.08790		19.70	0.00	1,022,200.50	69	235.00
\$ / R	On 22/10/2018	Any day expiry	14.81730		14.81730		15.09830	15.09830		19.61	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	11.00190	0.01100	7.38040	0.00738	11.002	19.12	0.03	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	896.70780	0.89671	1,143.73500	1.14374	896.708	18.33	0.84	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry	14.82340		14.82340		15.10440	15.10440		19.73	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry	14.83140		14.83140		15.11270	15.11270		19.78	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry	14.83550		14.83550		15.11680	15.11680		19.86	0.00	3,096,765.00	210	4,637.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	10.54700	0.01055	10.91620	0.01092	10.547	19.13	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	62.02750	0.06203	40.80280	0.04080	62.028	17.91	0.13	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	991.05210	0.99105	1,243.34680	1.24335	991.052	18.15	0.84	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	168.77680	0.16878	114.35460	0.11435	168.777	18.75	0.27	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	504.56630	0.50457	694.05710	0.69406	504.566	19.52	0.58	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	81.93220	0.08193	135.89550	0.13590	81.932	24.52	0.13	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	45.97650	0.04598	81.01720	0.08102	45.976	25.70	0.08	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry	14.83750		14.83750		15.11890	15.11890		19.88	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry	14.83950		14.83950		15.12100	15.12100		19.91	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.85	Put	441.60310	0.44160	334.00090	0.33400	441.603	19.91	0.49	0.00	0	1,100.00
\$ / R	On 02/11/2018	Any day expiry	15.50	Call	228.02190	0.22802	339.98690	0.33999	228.022	21.84	0.31	0.00	0	1,100.00
\$ / R	On 05/11/2018	Any day expiry	14.84560		14.84560		15.12720	15.12720		19.78	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	4.41170	0.00441	3.17370	0.00317	4.412	25.05	0.01	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	83.01250	0.08301	56.30240	0.05630	83.013	18.10	0.15	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	68.11980	0.06812	114.07760	0.11408	68.120	25.03	0.10	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry	14.86170		14.86170		15.14370	15.14370		19.77	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry	14.86570		14.86570		15.14780	15.14780		19.81	0.00	0.00	0	24.00
\$ / R	On 16/11/2018	Any day expiry	14.86780		14.86780		15.14980	15.14980		19.83	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	1.15910	0.00116	0.98710	0.00099	1.159	27.18	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	4.69190	0.00469	3.54830	0.00355	4.692	24.90	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,677.63410	1.67763	1,957.35590	1.95736	1,677.634	18.39	0.94	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.00	Put	139.04970	0.13905	98.86150	0.09886	139.050	18.45	0.21	0.00	0	10,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	561.95450	0.56195	747.44890	0.74745	561.954	19.61	0.56	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	552.22080	0.55222	736.23280	0.73623	552.221	19.64	0.56	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	484.40560	0.48441	656.40150	0.65640	484.406	19.94	0.51	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	506.60560	0.50661	396.60150	0.39660	506.606	19.94	0.49	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry	14.87380		14.87380		15.15600	15.15600		19.73	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	517.42000	0.51742	694.15590	0.69416	517.420	19.71	0.53	0.00	0	10,000.00
\$ / R	On 23/11/2018	Any day expiry	14.88190		14.88190		15.16420	15.16420		19.91	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	644.82850	0.64483	836.50310	0.83650	644.828	19.39	0.60	0.00	0	20,400.00

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\$ / R	On 23/11/2018	Any day expiry	15.31	Call	368.48570	0.36849	504.88970	0.50489	368.486	20.96	0.40	0.00	0	10,000.00
\$ / R	On 29/11/2018	Any day expiry			14.89400	14.89400	15.17640	15.17640		19.86	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.89600	14.89600	15.17850	15.17850		19.88	0.00	32,721,910.00	2,210	5,239.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	33.80130	0.03380	27.79690	0.02780	33.801	19.24	0.06	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	119.19530	0.11920	85.14830	0.08515	119.195	18.20	0.17	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	1,004.21860	1.00422	1,237.62200	1.23762	1,004.219	18.44	0.76	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	243.58670	0.24359	181.69330	0.18169	243.587	18.68	0.29	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	579.28460	0.57928	755.74050	0.75574	579.285	19.73	0.54	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	142.33450	0.14233	208.69790	0.20870	142.335	24.29	0.17	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	91.78210	0.09178	138.14700	0.13815	91.782	25.57	0.11	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.90610	14.90610	15.18870	15.18870		19.83	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	921.19610	0.92120	768.42490	0.76842	921.196	21.18	0.62	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.90810	14.90810	15.19070	15.19070		19.83	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	151.61520	0.15162	110.94290	0.11094	151.615	18.26	0.20	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	274.68180	0.27468	207.15000	0.20715	274.682	18.74	0.31	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	561.44640	0.56145	450.13300	0.45013	561.446	19.83	0.48	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	817.43090	0.81743	674.88480	0.67488	817.431	20.81	0.58	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry			14.91810	14.91810	15.20100	15.20100		19.79	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	105.97500	0.10598	77.98300	0.07798	105.975	18.02	0.15	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	149.99370	0.14999	110.15240	0.11015	149.994	18.19	0.19	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	519.67570	0.51968	676.97180	0.67697	519.676	20.22	0.48	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	338.57870	0.33858	455.57900	0.45558	338.579	21.68	0.34	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.92020	14.92020	14.89500	14.89500		19.80	0.00	17,410,060.00	1,172	1,172.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.92420	14.92420	15.20710	15.20710		19.82	0.00	2,969,482,998.20	198,971	617,407.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	8.32870	0.00833	6.54890	0.00655	8.329	22.93	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	9.25040	0.00925	7.20330	0.00720	9.250	22.51	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	10.68100	0.01068	8.20740	0.00821	10.681	21.93	0.02	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	12.15830	0.01216	8.95780	0.00896	12.158	21.66	0.02	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	12.47700	0.01248	9.11650	0.00912	12.477	21.60	0.02	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	13.83450	0.01383	9.78130	0.00978	13.835	21.39	0.02	1,361,120.64	4,080	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	15.73260	0.01573	11.02430	0.01102	15.733	21.11	0.03	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	16.77360	0.01677	11.87900	0.01188	16.774	20.98	0.03	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	19.80120	0.01980	14.39700	0.01440	19.801	20.62	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	23.05940	0.02306	17.15210	0.01715	23.059	20.29	0.04	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,447.25940	2.44726	2,724.25210	2.72425	2,447.259	20.29	0.96	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	27.17410	0.02717	20.68090	0.02068	27.174	19.94	0.04	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	28.93860	0.02894	22.20820	0.02221	28.939	19.80	0.05	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	31.59620	0.03160	24.52140	0.02452	31.596	19.61	0.05	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	40.55470	0.04055	32.40820	0.03241	40.555	19.06	0.06	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	43.15180	0.04315	34.71400	0.03471	43.152	18.93	0.07	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,967.35180	1.96735	2,241.81400	2.24181	1,967.352	18.93	0.93	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	45.90920	0.04591	37.16910	0.03717	45.909	18.79	0.07	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	48.83620	0.04884	39.78120	0.03978	48.836	18.66	0.08	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,779.43930	1.77944	2,052.61660	2.05262	1,779.439	18.38	0.92	0.00	0	7,100.00

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	13.22	Put	56.61240	0.05661	46.75110	0.04675	56.612	18.33	0.09	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	58.73560	0.05874	48.65830	0.04866	58.736	18.25	0.09	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,732.93560	1.73294	2,005.75830	2.00576	1,732.936	18.25	0.91	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	63.99200	0.06399	53.38770	0.05339	63.992	18.05	0.10	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	64.77880	0.06478	54.09740	0.05410	64.779	18.03	0.10	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,551.76500	1.55177	1,820.39290	1.82039	1,551.765	17.88	0.89	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	77.56500	0.07757	63.29290	0.06329	77.565	17.88	0.11	13,965,219.84	8,160	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	85.06170	0.08506	67.52490	0.06752	85.062	17.92	0.12	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,509.26170	1.50926	1,774.62490	1.77462	1,509.262	17.92	0.88	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	101.65230	0.10165	76.76060	0.07676	101.652	18.01	0.14	277,526,937.60	132,000	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	116.54270	0.11654	84.95120	0.08495	116.543	18.07	0.16	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	120.49850	0.12050	87.12740	0.08713	120.499	18.09	0.16	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	130.81000	0.13081	95.19190	0.09519	130.810	18.13	0.17	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,281.49140	1.28149	1,527.38640	1.52739	1,281.491	18.16	0.82	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	139.50230	0.13950	102.02660	0.10203	139.502	18.16	0.18	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	141.73630	0.14174	103.78880	0.10379	141.736	18.17	0.18	2,200,640.88	800	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,265.93630	1.26594	1,510.88880	1.51089	1,265.936	18.17	0.82	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	165.49660	0.16550	122.64670	0.12265	165.497	18.26	0.21	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,152.55660	1.15256	1,390.03960	1.39004	1,152.557	18.30	0.78	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	191.88770	0.19189	143.82850	0.14383	191.888	18.34	0.23	0.00	0	68,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,116.08770	1.11609	1,350.92850	1.35093	1,116.088	18.34	0.77	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	221.00820	0.22101	167.44920	0.16745	221.008	18.42	0.25	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	227.16900	0.22717	172.47560	0.17248	227.169	18.44	0.26	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,024.48930	1.02449	1,252.12820	1.25213	1,024.489	18.45	0.74	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	236.61980	0.23662	180.20630	0.18021	236.620	18.47	0.27	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	240.05320	0.24005	182.83630	0.18284	240.053	18.48	0.27	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	978.34660	0.97835	1,200.70980	1.20071	978.347	18.55	0.72	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	254.14660	0.25415	193.60980	0.19361	254.147	18.55	0.28	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	268.73440	0.26873	204.80600	0.20481	268.734	18.63	0.29	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	946.66070	0.94666	1,164.77010	1.16477	946.661	18.64	0.71	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	291.54560	0.29155	222.39640	0.22240	291.546	18.74	0.31	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	303.36890	0.30337	231.55730	0.23156	303.369	18.79	0.32	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	897.56890	0.89757	1,108.65730	1.10866	897.569	18.79	0.68	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	311.40650	0.31141	237.79700	0.23780	311.407	18.83	0.32	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	885.60650	0.88561	1,094.89700	1.09490	885.606	18.83	0.68	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	327.84920	0.32785	250.60880	0.25061	327.849	18.90	0.33	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	833.29700	0.83330	1,034.34070	1.03434	833.297	18.99	0.65	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	799.80340	0.79980	996.70770	0.99671	799.803	19.10	0.64	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	375.60340	0.37560	289.60770	0.28961	375.603	19.10	0.36	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	422.20450	0.42220	329.82760	0.32983	422.204	19.28	0.39	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	746.40450	0.74640	936.92760	0.93693	746.404	19.28	0.61	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	741.23170	0.74123	931.11290	0.93111	741.232	19.29	0.61	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	736.08580	0.73609	925.33090	0.92533	736.086	19.31	0.60	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	710.80340	0.71080	896.86610	0.89687	710.803	19.40	0.59	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	456.60340		0.45660	359.76610	0.35977	456.603	19.40	0.41	0.00	0	3,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	695.98810		0.69599	880.14300	0.88014	695.988	19.46	0.58	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	492.44410		0.49244	391.16010	0.39116	492.444	19.53	0.43	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	497.67890		0.49768	395.76360	0.39576	497.679	19.55	0.43	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	671.87890		0.67188	852.86360	0.85286	671.879	19.55	0.57	0.00	0	127,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	524.28850		0.52429	419.21620	0.41922	524.288	19.64	0.45	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	648.48850		0.64849	826.31620	0.82632	648.488	19.64	0.55	0.00	0	400.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	630.28480		0.63028	805.59960	0.80560	630.285	19.71	0.54	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	579.61730		0.57962	468.28560	0.46829	579.617	19.82	0.47	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	639.38050		0.63938	520.17940	0.52018	639.381	20.05	0.50	0.00	0	20,700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	563.58050		0.56358	727.27940	0.72728	563.581	20.05	0.50	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	559.70260		0.55970	722.61860	0.72262	559.703	20.08	0.50	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	529.61760		0.52962	686.32970	0.68633	529.618	20.27	0.48	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	525.97080		0.52597	681.91160	0.68191	525.971	20.29	0.47	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	508.11210		0.50811	660.22870	0.66023	508.112	20.41	0.46	0.00	0	27,030.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	766.66240		0.76666	632.09460	0.63209	766.662	20.53	0.55	0.00	0	50.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	800.00530		0.80001	662.09150	0.66209	800.005	20.65	0.56	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	833.92440		0.83392	692.71470	0.69271	833.924	20.77	0.57	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	436.54960		0.43655	573.70680	0.57371	436.550	20.93	0.41	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	410.34960		0.41035	541.83130	0.54183	410.350	21.15	0.39	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	404.75300		0.40475	534.99770	0.53500	404.753	21.19	0.39	0.00	0	29,600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	975.03670		0.97504	821.15630	0.82116	975.037	21.24	0.62	0.00	0	600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	399.23670		0.39924	528.25630	0.52826	399.237	21.24	0.38	0.00	0	4,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	396.51120		0.39651	524.91560	0.52492	396.511	21.26	0.38	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	375.38600		0.37539	498.98880	0.49899	375.386	21.45	0.36	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	370.29630		0.37030	492.71790	0.49272	370.296	21.50	0.36	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	348.40690		0.34841	465.51740	0.46552	348.407	21.72	0.34	20,801,341.44	4,080	7,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	341.46130		0.34146	456.80960	0.45681	341.461	21.79	0.34	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,233.06420		1.23306	1,059.25150	1.05925	1,233.064	22.06	0.69	0.00	0	2,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	315.16080		0.31516	423.69450	0.42369	315.161	22.09	0.31	0.00	0	20,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	302.86610		0.30287	408.12080	0.40812	302.866	22.24	0.30	0.00	0	121,970.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	285.41990		0.28542	385.90850	0.38591	285.420	22.46	0.29	0.00	0	50.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	265.62980		0.26563	360.54760	0.36055	265.630	22.73	0.27	0.00	0	38,250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	260.50800		0.26051	353.95540	0.35396	260.508	22.80	0.27	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	250.60220		0.25060	341.17890	0.34118	250.602	22.95	0.26	0.00	0	2,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	244.24060		0.24424	332.94910	0.33295	244.241	23.05	0.25	0.00	0	750.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	198.19690		0.19820	274.71750	0.27472	198.197	23.77	0.21	0.00	0	13,650.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	169.16720		0.16917	237.81420	0.23781	169.167	24.26	0.18	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	148.61370		0.14861	210.33380	0.21033	148.614	24.67	0.16	0.00	0	3,700.00	
\$ / R	On 20/12/2018	Any day expiry			14.93620		14.93620	15.21920	15.21920		19.87	0.00	0.00	0	0.00	
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	174.03040		0.17403	129.99490	0.12999	174.030	18.19	0.21	0.00	0	35,000.00	
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	301.03030		0.30103	231.87250	0.23187	301.030	18.64	0.31	0.00	0	35,000.00	
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	591.55290		0.59155	479.42580	0.47943	591.553	19.77	0.47	0.00	0	35,000.00	
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	843.98970		0.84399	703.58110	0.70358	843.990	20.68	0.57	0.00	0	35,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 21/12/2018	Any day expiry			14.93810	14.93810	15.22130	15.22130	19.87	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 21/12/2018	Any day expiry	62.07450	0.06207	49.64160	0.04964	62.074	18.37	0.09	0.00	0	1,000.00	
\$ / R	13.30	Put	On 21/12/2018	Any day expiry	70.30160	0.07030	56.67470	0.05667	70.302	18.14	0.10	0.00	0	1,000.00	
\$ / R	14.66	Call	On 21/12/2018	Any day expiry	743.24010	0.74324	929.60140	0.92960	743.240	19.32	0.59	0.00	0	1,000.00	
\$ / R	14.75	Call	On 21/12/2018	Any day expiry	699.64070	0.69964	880.18920	0.88019	699.641	19.49	0.57	0.00	0	1,000.00	
\$ / R			On 31/12/2018	Any day expiry	14.95780	14.95780	15.24150	15.24150		19.71	0.00	0.00	0	4,187.00	
\$ / R	13.00	Put	On 31/12/2018	Any day expiry	53.41690	0.05342	41.64110	0.04164	53.417	18.53	0.08	0.00	0	500.00	
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	163.02550	0.16303	122.13260	0.12213	163.025	17.95	0.19	0.00	0	1,000.00	
\$ / R	14.22	Call	On 31/12/2018	Any day expiry	1,024.79880	1.02480	1,245.28590	1.24529	1,024.799	18.35	0.71	0.00	0	500.00	
\$ / R	14.25	Put	On 31/12/2018	Any day expiry	298.44290	0.29844	232.69500	0.23270	298.443	18.40	0.30	0.00	0	250.00	
\$ / R	14.96	Put	On 31/12/2018	Any day expiry	644.36140	0.64436	527.96910	0.52797	644.361	19.73	0.48	0.00	0	250.00	
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	194.02470	0.19402	264.06440	0.26406	194.025	24.05	0.19	0.00	0	500.00	
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	133.77720	0.13378	184.79010	0.18479	133.777	25.29	0.14	0.00	0	500.00	
\$ / R			On 02/01/2019	Any day expiry	14.96170	14.96170	15.24550	15.24550		19.71	0.00	0.00	0	55.00	
\$ / R			On 18/01/2019	Any day expiry	14.99310	14.99310	15.27790	15.27790		19.77	0.00	0.00	0	0.00	
\$ / R	12.66	Put	On 18/01/2019	Any day expiry	41.07440	0.04107	28.56620	0.02857	41.074	18.69	0.06	0.00	0	263.00	
\$ / R			On 30/01/2019	Any day expiry	15.01660	15.01660	15.30220	15.30220		19.70	0.00	0.00	0	55.00	
\$ / R			On 31/01/2019	Any day expiry	15.01860	15.01860	15.30420	15.30420		19.70	0.00	0.00	0	1,225.00	
\$ / R	13.00	Put	On 31/01/2019	Any day expiry	72.09840	0.07210	53.17760	0.05318	72.098	18.03	0.09	0.00	0	500.00	
\$ / R	14.25	Put	On 31/01/2019	Any day expiry	346.73200	0.34673	278.94680	0.27895	346.732	18.30	0.30	0.00	0	250.00	
\$ / R	14.38	Call	On 31/01/2019	Any day expiry	1,039.93470	1.03993	1,246.81230	1.24681	1,039.935	18.54	0.67	0.00	0	500.00	
\$ / R	15.13	Call	On 31/01/2019	Any day expiry	688.72490	0.68872	847.44090	0.84744	688.725	19.96	0.50	0.00	0	250.00	
\$ / R			On 13/02/2019	Any day expiry	15.04410	15.04410	15.33050	15.33050		19.75	0.00	0.00	0	70.00	
\$ / R			On 28/02/2019	Any day expiry	15.07360	15.07360	15.36080	15.36080		19.71	0.00	0.00	0	4,725.00	
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	86.34470	0.08634	61.35400	0.06135	86.345	17.60	0.10	0.00	0	500.00	
\$ / R	14.25	Put	On 28/02/2019	Any day expiry	386.03880	0.38604	316.30910	0.31631	386.039	18.28	0.30	0.00	0	250.00	
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	1,058.58310	1.05858	1,255.18760	1.25519	1,058.583	18.73	0.64	0.00	0	500.00	
\$ / R	15.27	Call	On 28/02/2019	Any day expiry	730.86710	0.73087	885.05930	0.88506	730.867	20.12	0.49	0.00	0	250.00	
\$ / R			On 18/03/2019	Foreign Exchange Future	15.10890	15.10890	15.39720	15.39720		19.72	0.00	19,218,520.80	1,272	30,855.00	
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	4.99970	0.00500	3.52090	0.00352	5.000	22.00	0.01	0.00	0	1,000.00	
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	15.82660	0.01583	13.40540	0.01341	15.827	17.97	0.02	0.00	0	1,000.00	
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	39.98810	0.03999	25.44580	0.02545	39.988	16.97	0.05	0.00	0	721.00	
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future	42.87570	0.04288	27.59370	0.02759	42.876	16.99	0.05	0.00	0	720.00	
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future	80.39770	0.08040	56.84550	0.05685	80.398	17.22	0.09	0.00	0	16,000.00	
\$ / R	12.92	Put	On 18/03/2019	Foreign Exchange Future	82.83620	0.08284	58.81180	0.05881	82.836	17.23	0.09	0.00	0	139,342.00	
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future	93.15330	0.09315	67.19300	0.06719	93.153	17.28	0.10	0.00	0	14,028.00	
\$ / R	13.05	Put	On 18/03/2019	Foreign Exchange Future	100.06980	0.10007	72.86770	0.07287	100.070	17.31	0.11	0.00	0	1,155.00	
\$ / R	13.12	Put	On 18/03/2019	Foreign Exchange Future	110.38770	0.11039	81.40240	0.08140	110.388	17.35	0.11	0.00	0	138,000.00	
\$ / R	13.36	Put	On 18/03/2019	Foreign Exchange Future	151.73680	0.15174	116.29310	0.11629	151.737	17.49	0.15	0.00	0	134,750.00	
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	171.88060	0.17188	133.60170	0.13360	171.881	17.55	0.16	0.00	0	20,000.00	
\$ / R	13.68	Put	On 18/03/2019	Foreign Exchange Future	223.59660	0.22360	177.92590	0.17793	223.597	17.71	0.20	0.00	0	14,200.00	
\$ / R	13.70	Put	On 18/03/2019	Foreign Exchange Future	228.91500	0.22892	182.40020	0.18240	228.915	17.73	0.20	0.00	0	2,500.00	
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future	242.57420	0.24257	193.91910	0.19392	242.574	17.77	0.21	0.00	0	17,981.00	
\$ / R	13.79	Put	On 18/03/2019	Foreign Exchange Future	253.88080	0.25388	203.48290	0.20348	253.881	17.81	0.22	0.00	0	262,812.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	274.48560	0.27449	220.99340	0.22099	274.486	17.88	0.23	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	286.72930	0.28673	231.52580	0.23153	286.729	17.92	0.24	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	318.84970	0.31885	259.27600	0.25928	318.850	18.01	0.26	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	332.30630	0.33231	270.95630	0.27096	332.306	18.05	0.26	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	420.41490	0.42041	348.06660	0.34807	420.415	18.28	0.31	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,237.22870	1.23723	1,452.24620	1.45225	1,237.229	18.30	0.69	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	448.51540	0.44852	372.86090	0.37286	448.515	18.35	0.32	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	489.26800	0.48927	406.27030	0.40627	489.268	18.52	0.34	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,136.88670	1.13689	1,338.87320	1.33887	1,136.887	18.59	0.65	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	517.48490	0.51748	429.50270	0.42950	517.485	18.63	0.35	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	531.90670	0.53191	441.40890	0.44141	531.907	18.68	0.36	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	546.53010	0.54653	453.50700	0.45351	546.530	18.74	0.37	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	638.53030	0.63853	533.07130	0.53307	638.530	19.06	0.40	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	681.69070	0.68169	572.03310	0.57203	681.691	19.21	0.42	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	687.18380	0.68718	577.00370	0.57700	687.184	19.23	0.42	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	692.69390	0.69269	581.99210	0.58199	692.694	19.25	0.42	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	909.36740	0.90937	1,080.76250	1.08076	909.367	19.47	0.56	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	807.27810	0.80728	686.30390	0.68630	807.278	19.61	0.46	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	855.30940	0.85531	730.36480	0.73036	855.309	19.76	0.47	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	861.38500	0.86138	735.96520	0.73597	861.385	19.78	0.48	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	824.78570	0.82479	985.75840	0.98576	824.786	19.85	0.52	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	898.24890	0.89825	769.97410	0.76997	898.249	19.88	0.49	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	904.45620	0.90446	775.71370	0.77571	904.456	19.90	0.49	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	980.39740	0.98040	846.07780	0.84608	980.397	20.11	0.51	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	724.43590	0.72444	872.35280	0.87235	724.436	20.35	0.47	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	721.10730	0.72111	868.53650	0.86854	721.107	20.36	0.47	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	695.05240	0.69505	838.64760	0.83865	695.052	20.51	0.45	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	657.89990	0.65790	795.88630	0.79589	657.900	20.72	0.43	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	614.55100	0.61455	745.77290	0.74577	614.551	20.99	0.41	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	592.93740	0.59294	720.49260	0.72049	592.937	21.14	0.40	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	564.88750	0.56489	687.29720	0.68730	564.888	21.34	0.38	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	533.75100	0.53375	650.30260	0.65030	533.751	21.59	0.36	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	479.52480	0.47952	586.09040	0.58609	479.525	22.06	0.33	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	437.33700	0.43734	535.86750	0.53587	437.337	22.48	0.31	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	374.05280	0.37405	464.54460	0.46454	374.053	23.05	0.27	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	372.45470	0.37245	462.60650	0.46261	372.455	23.06	0.27	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	364.59240	0.36459	453.06730	0.45307	364.592	23.14	0.26	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	355.42150	0.35542	441.91890	0.44192	355.422	23.24	0.26	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	353.91840	0.35392	440.09020	0.44009	353.918	23.25	0.25	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	352.42310	0.35242	438.27420	0.43827	352.423	23.27	0.25	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	333.68280	0.33368	415.42410	0.41542	333.683	23.48	0.24	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	298.50700	0.29851	372.33260	0.37233	298.507	23.90	0.22	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	244.79030	0.24479	305.96060	0.30596	244.790	24.70	0.18	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	217.57910	0.21758	263.20510	0.26321	217.579	25.60	0.16	0.00	0	7,100.00



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 27/03/2019	Any day expiry			15.12640	15.12640	15.41540	15.41540	19.77	0.00	0.00	0	4,414.00
\$ / R			On 29/03/2019	Any day expiry			15.13040	15.13040	15.41940	15.41940	19.78	0.00	0.00	0	400.00
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	98.39010	0.09839	71.73320	0.07173	98.390	17.16	0.10	0.00	0	500.00	
\$ / R	14.25	Put	On 29/03/2019	Any day expiry	422.31630	0.42232	350.66610	0.35067	422.316	18.26	0.30	0.00	0	250.00	
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	1,075.13420	1.07513	1,263.54370	1.26354	1,075.134	18.90	0.61	0.00	0	500.00	
\$ / R	15.43	Call	On 29/03/2019	Any day expiry	764.87640	0.76488	916.25510	0.91626	764.876	20.27	0.48	0.00	0	250.00	
\$ / R			On 02/04/2019	Any day expiry	15.13820	15.13820	15.42750	15.42750		19.74	0.00	0.00	0	55.00	
\$ / R			On 30/04/2019	Any day expiry	15.19280	15.19280	15.48400	15.48400		19.70	0.00	0.00	0	1,280.00	
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	108.00050	0.10800	77.34070	0.07734	108.000	16.66	0.11	0.00	0	3,000.00	
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	1,912.87230	1.91287	2,157.00490	2.15700	1,912.872	17.34	0.82	0.00	0	2,500.00	
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	454.92840	0.45493	383.37550	0.38338	454.928	18.16	0.30	0.00	0	250.00	
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	1,090.48490	1.09048	1,273.40400	1.27340	1,090.485	19.05	0.59	0.00	0	500.00	
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	795.70050	0.79570	944.99850	0.94500	795.701	20.37	0.47	0.00	0	250.00	
\$ / R			On 31/05/2019	Any day expiry	15.25330	15.25330	15.54650	15.54650		19.68	0.00	0.00	0	55.00	
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	115.54950	0.11555	84.30560	0.08431	115.550	16.23	0.11	0.00	0	500.00	
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	485.34130	0.48534	412.12680	0.41213	485.341	18.13	0.30	0.00	0	250.00	
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	1,106.58520	1.10659	1,284.23850	1.28424	1,106.585	19.26	0.57	0.00	0	500.00	
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	823.76240	0.82376	970.58260	0.97058	823.762	20.52	0.46	0.00	0	250.00	
\$ / R			On 03/06/2019	Any day expiry	15.25910	15.25910	15.55260	15.55260		19.65	0.00	0.00	0	0.00	
\$ / R			On 14/06/2019	Foreign Exchange Future	15.28060	15.28060	15.57480	15.57480		19.71	0.00	11,460,450.00	750	19,910.00	
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	16.29190	0.01629	15.89450	0.01589	16.292	20.08	0.02	0.00	0	1,000.00	
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	27.06080	0.02706	28.85220	0.02885	27.061	14.36	0.03	0.00	0	1,000.00	
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	75.16240	0.07516	56.49010	0.05649	75.162	15.41	0.08	0.00	0	1,000.00	
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	112.83510	0.11284	86.09510	0.08610	112.835	15.93	0.11	0.00	0	911.00	
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	168.54190	0.16854	130.84000	0.13084	168.542	16.51	0.14	0.00	0	30,000.00	
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	346.64830	0.34665	282.69460	0.28269	346.648	17.73	0.23	0.00	0	25,000.00	
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	362.99370	0.36299	298.94730	0.29895	362.994	17.77	0.24	0.00	0	6,250.00	
\$ / R	13.98	Call	On 14/06/2019	Foreign Exchange Future	1,697.68230	1.69768	1,927.86420	1.92786	1,697.682	17.87	0.74	0.00	0	1,000.00	
\$ / R	14.42	Call	On 14/06/2019	Foreign Exchange Future	1,430.01810	1.43002	1,643.52490	1.64352	1,430.018	18.29	0.67	0.00	0	30.00	
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	1,342.77380	1.34277	1,548.64020	1.54864	1,342.774	18.46	0.65	0.00	0	1,000.00	
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	1,228.47110	1.22847	1,417.37860	1.41738	1,228.471	18.88	0.61	0.00	0	30,000.00	
\$ / R	15.55	Call	On 14/06/2019	Foreign Exchange Future	939.84960	0.93985	1,099.01060	1.09901	939.850	20.09	0.49	0.00	0	25,000.00	
\$ / R	15.62	Call	On 14/06/2019	Foreign Exchange Future	916.02720	0.91603	1,072.30330	1.07230	916.027	20.20	0.48	0.00	0	6,250.00	
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future	857.88760	0.85789	1,006.91950	1.00692	857.888	20.47	0.46	0.00	0	1,000.00	
\$ / R	15.92	Call	On 14/06/2019	Foreign Exchange Future	821.51640	0.82152	965.86490	0.96586	821.516	20.65	0.44	0.00	0	911.00	
\$ / R	16.00	Call	On 14/06/2019	Foreign Exchange Future	798.27720	0.79828	0.00000	0.00000	798.277	20.78	0.43	134,215.56	20	20.00	
\$ / R			On 20/06/2019	Any day expiry	15.29240	15.29240	15.58720	15.58720		19.69	0.00	0.00	0	0.00	
\$ / R	14.72	Put	On 20/06/2019	Any day expiry	719.15320	0.71915	620.99070	0.62099	719.153	18.69	0.38	0.00	0	20,000.00	
\$ / R	17.22	Call	On 20/06/2019	Any day expiry	540.31300	0.54031	643.98980	0.64399	540.313	22.59	0.31	0.00	0	20,000.00	
\$ / R			On 28/06/2019	Any day expiry	15.30830	15.30830	15.60370	15.60370		19.67	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 28/06/2019	Any day expiry	120.86900	0.12087	89.04060	0.08904	120.869	15.87	0.11	0.00	0	500.00	
\$ / R	14.25	Put	On 28/06/2019	Any day expiry	510.55110	0.51055	436.46030	0.43646	510.551	18.11	0.30	0.00	0	250.00	
\$ / R	15.17	Call	On 28/06/2019	Any day expiry	1,119.71380	1.11971	1,294.21850	1.29422	1,119.714	19.45	0.56	0.00	0	500.00	
\$ / R	15.96	Call	On 28/06/2019	Any day expiry	846.02300	0.84602	991.79010	0.99179	846.023	20.65	0.45	0.00	0	250.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 01/07/2019	Any day expiry			15.31430	15.31430		15.60990	15.60990		19.65	0.00	0.00	0	55.00
\$ / R			On 03/07/2019	Any day expiry			15.31830	15.31830		15.61410	15.61410		19.66	0.00	0.00	0	0.00
\$ / R			On 03/07/2019	Any day expiry	13.45	Put	235.12960	0.23513		181.64370	0.18164	235.130	16.91	0.18	0.00	0	39,250.00
\$ / R			On 03/07/2019	Any day expiry	16.44	Call	730.80390	0.73080		859.37140	0.85937	730.804	21.36	0.39	0.00	0	39,250.00
\$ / R			On 31/07/2019	Any day expiry			15.37410	15.37410		15.67200	15.67200		19.65	0.00	0.00	0	0.00
\$ / R			On 31/07/2019	Any day expiry	13.00	Put	124.95070	0.12495		98.64510	0.09865	124.951	15.45	0.11	0.00	0	500.00
\$ / R			On 31/07/2019	Any day expiry	14.25	Put	537.48860	0.53749		462.17390	0.46217	537.489	18.09	0.30	0.00	0	250.00
\$ / R			On 31/07/2019	Any day expiry	15.34	Call	1,143.74080	1.14374		1,315.65800	1.31566	1,143.741	19.64	0.54	0.00	0	500.00
\$ / R			On 31/07/2019	Any day expiry	16.14	Call	876.92390	0.87692		1,022.76690	1.02277	876.924	20.76	0.44	0.00	0	250.00
\$ / R			On 01/08/2019	Any day expiry			15.37610	15.37610		15.67410	15.67410		19.72	0.00	0.00	0	55.00
\$ / R			On 13/08/2019	Any day expiry			15.40000	15.40000		15.69890	15.69890		19.68	0.00	0.00	0	0.00
\$ / R			On 13/08/2019	Any day expiry	14.48	Put	645.28080	0.64528		562.19980	0.56220	645.281	18.29	0.33	0.00	0	3,950.00
\$ / R			On 13/08/2019	Any day expiry	16.35	Call	851.41480	0.85141		991.75980	0.99176	851.415	21.01	0.42	0.00	0	3,950.00
\$ / R			On 30/08/2019	Any day expiry			15.43380	15.43380		15.73410	15.73410		19.72	0.00	0.00	0	0.00
\$ / R			On 30/08/2019	Any day expiry	13.00	Put	136.76950	0.13677		97.38390	0.09738	136.770	15.42	0.11	0.00	0	500.00
\$ / R			On 30/08/2019	Any day expiry	14.25	Put	560.22500	0.56023		483.54440	0.48354	560.225	18.07	0.30	0.00	0	250.00
\$ / R			On 30/08/2019	Any day expiry	15.52	Call	1,155.10710	1.15511		1,325.67020	1.32567	1,155.107	19.81	0.53	0.00	0	500.00
\$ / R			On 30/08/2019	Any day expiry	16.33	Call	897.83520	0.89784		1,042.29970	1.04230	897.835	20.92	0.43	0.00	0	250.00
\$ / R			On 02/09/2019	Any day expiry			15.43980	15.43980		15.74030	15.74030		19.70	0.00	0.00	0	55.00
\$ / R			On 05/09/2019	Any day expiry			15.44580	15.44580		15.74650	15.74650		19.70	0.00	0.00	0	0.00
\$ / R			On 05/09/2019	Any day expiry	19.00	Call	459.04740	0.45905		525.69970	0.52570	459.047	24.68	0.23	0.00	0	20,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future			15.46770	15.46770		15.76930	15.76930		19.68	0.00	0.00	0	17,436.00
\$ / R			On 16/09/2019	Foreign Exchange Future	10.75	Put	20.06050	0.02006		23.70810	0.02371	20.060	18.15	0.02	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	12.50	Put	56.10860	0.05611		44.82620	0.04483	56.109	14.05	0.06	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.97	Put	463.76280	0.46376		379.62020	0.37962	463.763	17.79	0.25	0.00	0	800.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.21	Put	555.52940	0.55553		480.22580	0.48023	555.529	18.01	0.29	0.00	0	2,700.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.33	Put	605.01680	0.60502		526.25140	0.52625	605.017	18.13	0.30	0.00	0	33,151.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.72	Put	782.90730	0.78291		692.35420	0.69235	782.907	18.51	0.36	0.00	0	1,200.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.38	Put	1,163.60420	1.16360		1,039.55540	1.03956	1,163.604	19.57	0.45	0.00	0	5,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.55	Call	1,187.99080	1.18799		1,360.43880	1.36044	1,187.991	19.81	0.53	0.00	0	30,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.56	Put	1,276.61500	1.27662		1,147.23820	1.14724	1,276.615	19.82	0.47	0.00	0	2,571.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.87	Call	1,076.67710	1.07668		1,240.56180	1.24056	1,076.677	20.23	0.49	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	17.23	Call	728.05560	0.72806		849.09430	0.84909	728.056	22.07	0.35	0.00	0	800.00
\$ / R			On 16/09/2019	Foreign Exchange Future	17.64	Call	651.96560	0.65197		762.28970	0.76229	651.966	22.60	0.32	0.00	0	5,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	17.85	Call	617.19410	0.61719		722.07840	0.72208	617.194	22.88	0.31	0.00	0	2,700.00
\$ / R			On 16/09/2019	Foreign Exchange Future	17.93	Call	604.63580	0.60464		707.51980	0.70752	604.636	22.98	0.30	0.00	0	2,571.00
\$ / R			On 16/09/2019	Foreign Exchange Future	18.47	Call	528.73340	0.52873		619.16780	0.61917	528.733	23.68	0.27	0.00	0	1,200.00
\$ / R			On 16/09/2019	Foreign Exchange Future	19.32	Call	454.44880	0.45445		520.19770	0.52020	454.449	25.20	0.23	0.00	0	33,151.00
\$ / R			On 30/09/2019	Any day expiry			15.49870	15.49870		15.80090	15.80090		19.78	0.00	0.00	0	0.00
\$ / R			On 30/09/2019	Any day expiry	13.00	Put	152.13400	0.15213		112.36490	0.11236	152.134	15.52	0.12	0.00	0	500.00
\$ / R			On 30/09/2019	Any day expiry	14.25	Put	582.01460	0.58201		505.81510	0.50582	582.015	18.07	0.29	0.00	0	250.00
\$ / R			On 30/09/2019	Any day expiry	15.68	Call	1,182.30450	1.18230		1,353.10590	1.35311	1,182.304	20.01	0.52	0.00	0	500.00
\$ / R			On 30/09/2019	Any day expiry	16.50	Call	931.12910	0.93113		1,075.88130	1.07588	931.129	21.09	0.43	0.00	0	250.00
\$ / R			On 02/10/2019	Any day expiry			15.50320	15.50320		15.80540	15.80540		19.79	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 31/10/2019	Any day expiry			15.56790	15.56790		15.87090	15.87090		19.91	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	169.23760	0.16924		134.66890	0.13467	169.238	15.70	0.12	0.00	0	500.00		
\$ / R	14.25	Put	On 31/10/2019	Any day expiry	603.36450	0.60336		526.75940	0.52676	603.364	18.11	0.29	0.00	0	250.00		
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	1,206.66790	1.20667		1,376.76820	1.37677	1,206.668	20.31	0.51	0.00	0	500.00		
\$ / R	16.70	Call	On 31/10/2019	Any day expiry	963.24990	0.96325		1,106.60750	1.10661	963.250	21.38	0.42	0.00	0	250.00		
\$ / R			On 29/11/2019	Any day expiry	15.63270	15.63270		15.93640	15.93640		20.07	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	184.07460	0.18407		152.74160	0.15274	184.075	15.82	0.13	0.00	0	500.00		
\$ / R	14.25	Put	On 29/11/2019	Any day expiry	621.11280	0.62111		541.00660	0.54101	621.113	18.13	0.29	0.00	0	250.00		
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	1,234.70980	1.23471		1,403.45070	1.40345	1,234.710	20.54	0.50	0.00	0	500.00		
\$ / R	16.87	Call	On 29/11/2019	Any day expiry	996.20100	0.99620		1,139.36650	1.13937	996.201	21.59	0.42	0.00	0	250.00		
\$ / R			On 02/12/2019	Any day expiry	15.63940	15.63940		15.94310	15.94310		20.06	0.00	0.00	0	55.00		
\$ / R			On 13/12/2019	Foreign Exchange Future	15.66390	15.66390		15.96800	15.96800		20.09	0.00	0.00	0	0.00		
\$ / R	11.89	Put	On 13/12/2019	Foreign Exchange Future	58.53100	0.05853		63.50620	0.06351	58.531	15.65	0.05	0.00	0	1,000.00		
\$ / R	13.66	Put	On 13/12/2019	Foreign Exchange Future	388.61010	0.38861		330.14510	0.33015	388.610	17.12	0.21	0.00	0	1,000.00		
\$ / R	17.38	Call	On 13/12/2019	Foreign Exchange Future	914.51380	0.91451		1,046.86060	1.04686	914.514	22.21	0.38	0.00	0	1,000.00		
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	578.94040	0.57894		648.22850	0.64823	578.940	26.14	0.25	0.00	0	2,000.00		
\$ / R			On 31/12/2019	Any day expiry	15.70410	15.70410		16.00860	16.00860		20.16	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	200.81120	0.20081		170.60730	0.17061	200.811	15.97	0.13	0.00	0	500.00		
\$ / R	14.25	Put	On 31/12/2019	Any day expiry	639.22320	0.63922		559.03110	0.55903	639.223	18.14	0.28	0.00	0	250.00		
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	1,263.21640	1.26322		1,430.52120	1.43052	1,263.216	20.76	0.49	0.00	0	500.00		
\$ / R	17.05	Call	On 31/12/2019	Any day expiry	1,032.32790	1.03233		1,175.50950	1.17551	1,032.328	21.79	0.42	0.00	0	250.00		
\$ / R			On 02/01/2020	Any day expiry	15.70860	15.70860		16.01310	16.01310		20.17	0.00	0.00	0	55.00		
\$ / R			On 31/01/2020	Any day expiry	15.77330	15.77330		16.07860	16.07860		20.25	0.00	0.00	0	55.00		
\$ / R			On 02/03/2020	Any day expiry	15.84250	15.84250		16.14860	16.14860		20.37	0.00	0.00	0	55.00		
\$ / R			On 16/03/2020	Foreign Exchange Future	15.87380	15.87380		16.18020	16.18020		20.38	0.00	0.00	0	3,966.00		
\$ / R			On 02/04/2020	Any day expiry	15.91170	15.91170		16.21860	16.21860		20.45	0.00	0.00	0	55.00		
\$ / R			On 29/04/2020	Any day expiry	15.97200	15.97200		16.27950	16.27950		20.50	0.00	0.00	0	55.00		
\$ / R			On 02/06/2020	Any day expiry	16.04790	16.04790		16.35630	16.35630		20.61	0.00	0.00	0	1,055.00		
\$ / R			On 12/06/2020	Foreign Exchange Future	16.07020	16.07020		16.37890	16.37890		20.61	0.00	0.00	0	0.00		
\$ / R			On 28/07/2020	Any day expiry	16.17290	16.17290		16.48270	16.48270		20.70	0.00	0.00	0	84,000.00		
\$ / R			On 14/09/2020	Foreign Exchange Future	16.28010	16.28010		16.59110	16.59110		20.83	0.00	0.00	0	0.00		
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	14.75300	14.75300		15.02580	15.02580		18.62	0.00	0.00	0	172.00		
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	14.92420	14.92420		15.20710	15.20710		19.82	0.00	746,210.00	50	316.00		
\$ / R MAXI			On 18/03/2019	Foreign Exchange Future	15.10890	15.10890		15.39720	15.39720		19.72	0.00	0.00	0	10.00		
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	15.28060	15.28060		15.57480	15.57480		19.71	0.00	0.00	0	0.00		
£ / R			On 17/09/2018	Foreign Exchange Future	19.31650	19.31650		19.56760	19.56760		17.13	0.00	315,399,812.00	16,328	29,785.00		
£ / R			On 28/09/2018	Any day expiry	19.34450	19.34450		19.60580	19.60580		18.56	0.00	0.00	0	14.00		
£ / R			On 15/10/2018	Any day expiry	19.40350	19.40350		19.66710	19.66710		18.35	0.00	0.00	0	48.00		
£ / R			On 14/12/2018	Foreign Exchange Future	19.61360	19.61360		19.88010	19.88010		18.65	0.00	354,849,251.20	18,092	488,879.00		
£ / R			On 18/03/2019	Foreign Exchange Future	19.95680	19.95680		20.22880	20.22880		18.56	0.00	0.00	0	4,932.00		
£ / R	18.00	Put	On 18/03/2019	Foreign Exchange Future	287.34670	0.28735		247.09470	0.24709	287.347	17.91	0.19	0.00	0	500.00		
£ / R	21.44	Call	On 18/03/2019	Foreign Exchange Future	580.27260	0.58027		693.52070	0.69352	580.273	19.98	0.33	0.00	0	500.00		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 14/06/2019	Foreign Exchange Future			20.27500		20.27500		20.55490	20.55490		19.08	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future			20.62490		20.62490		20.91550	20.91550		19.40	0.00	0.00	0	10,026.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.13192		0.13192		0.13505	0.13505		46.41	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13426		0.13426		0.13755	0.13755		26.95	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13703		0.13703		0.14040	0.14040		24.83	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13964		0.13964		0.14309	0.14309		23.86	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.22590		17.22590		17.46850	17.46850		16.98	0.00	752,186,149.40	43,666	48,526.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	24.50	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	0.00000		0.00000		0.00000	0.00000	0.000	26.16	0.00	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	0.53060		0.00053		0.21160	0.00021	0.531	29.40	0.00	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	490.07030		0.49007		721.63330	0.72163	490.070	22.50	0.88	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	0.25280		0.00025		1.03080	0.00103	0.253	39.91	0.00	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			17.24440		17.24440		17.49800	17.49800		18.03	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry			17.31820		17.31820		17.57370	17.57370		18.12	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.54090		17.54090		17.79950	17.79950		18.72	0.00	842,226,313.50	48,015	84,213.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.90930		17.90930		18.17560	18.17560		18.38	0.00	0.00	0	5,496.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	118.52340		0.11852		0.00000	0.00000	118.523	16.57	0.11	916,174,198.60	461,361	461,361.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	2,085.44160		2.08544		2,326.38370	2.32638	2,085.442	16.37	0.85	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	618.80780		0.61881		0.00000	0.00000	618.808	17.52	0.37	3,099,072,323.73	461,361	461,361.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	466.34460		0.46634		0.00000	0.00000	466.345	21.16	0.30	2,455,735,666.44	461,361	461,361.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.25650		18.25650		18.53110	18.53110		18.37	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			18.50630		18.50630		18.78820	18.78820		18.41	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	267.80240		0.26780		235.85340	0.23585	267.802	16.48	0.16	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	312.08260		0.31208		276.42260	0.27642	312.083	16.46	0.18	0.00	0	30,200.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	537.42330		0.53742		473.77050	0.47377	537.423	16.70	0.27	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	939.29380		0.93929		1,072.73040	1.07273	939.294	19.78	0.41	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			18.64220		18.64220		18.92660	18.92660		18.43	0.00	0.00	0	6,161.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.39000		98.39000		98.60000	98.60000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			589.06600		589.06600		586.99700	586.99700			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			600.41800		600.41800		598.31000	598.31000			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			610.39500		610.39500		608.24800	608.24800			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			680.59500		680.59500		676.95700	676.95700			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			693.71100		693.71100		690.00400	690.00400			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			705.23800		705.23800		701.46500	701.46500			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			615.69900		615.69900		611.96900	611.96900			0.00	0.00	0	865.00
ALBI	On 07/02/2019	Index Future			627.56400		627.56400		623.76300	623.76300			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future			637.99200		637.99200		634.12400	634.12400			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
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.60000		10.60000		10.72990	10.72990		14.66	0.00	6,052,600.00	571	12,081.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.72760		10.72760		10.86460	10.86460		15.86	0.00	10,384,316.80	968	11,602.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.87150		10.87150		11.01350	11.01350		15.56	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.01120		11.01120		11.15800	11.15800		15.76	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.48650		11.48650		11.70830	11.70830		16.22	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.64810		11.64810		11.87370	11.87370		16.06	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	668.94160		668.94160		667.42650	667.42650			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future	15.24590		15.24590		15.47910	15.47910		19.16	0.00	13,614,588.70	893	882.00
CHF / R	On 14/12/2018	Foreign Exchange Future	15.53880		15.53880		15.78750	15.78750		19.05	0.00	27,053,050.80	1,741	1,648.00
CHF / R	On 18/03/2019	Foreign Exchange Future	15.88410		15.88410		16.14010	16.14010		18.90	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.20670		16.20670		16.47100	16.47100		19.16	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.15600		2.15600		2.18710	2.18710		16.02	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.17420		2.17420		2.20410	2.20410		17.17	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.19510		2.19510		2.22480	2.22480		17.32	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.21500		2.21500		2.24470	2.24470		17.26	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	561.14290		561.14290		813.99820	813.99820			0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.32200		2.32200		2.35450	2.35450		16.84	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.36870		2.36870		2.40250	2.40250		17.55	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.41890		2.41890		2.45390	2.45390		17.41	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.46730		2.46730		2.50300	2.50300		17.74	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	11.15139		74.84380		11.24450	74.31136			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.29035		76.28611		11.38719	75.74356			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.40891		73.76401		11.50915	73.21195			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

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
ES42	On 01/11/2018	Bond Future		11.38989	76.78600		11.47284	76.25134			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.52155	78.26554		11.60778	77.72075			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.63942	75.30570		11.72878	74.75132			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		610.08900	610.08900		606.18900	606.18900			0.00	0.00	0	463.00
GOVI	On 07/02/2019	GOVI		621.84600	621.84600		617.87200	617.87200			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		632.17900	632.17900		628.13500	628.13500			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.87980	1.87980		1.91450	1.91450		19.61	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.90450	1.90450		1.94050	1.94050		19.83	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.93080	1.93080		1.96730	1.96730		19.98	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.95470	1.95470		1.99200	1.99200		19.61	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.51838	132.51838		132.83056	132.83056			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.68532	133.68532		134.00389	134.00389			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.93030	135.93030		136.25330	136.25330			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		100.39634	100.39634		100.72672	100.72672			0.00	0.00	0	2,938.00
I2029	On 07/02/2019	Bond Future		102.35190	102.35190		102.68908	102.68908			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.99829	102.99829		103.34035	103.34035			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		102.58561	102.58561		102.90181	102.90181			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future		104.58394	104.58394		104.90656	104.90656			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		105.19572	105.19572		105.52304	105.52304			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		122.38388	122.38388		122.38258	122.38258			0.00	0.00	0	9,904.00
I2038	On 07/02/2019	Bond Future		123.17671	123.17671		123.17560	123.17560			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		125.24518	125.24518		125.24315	125.24315			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		116.46127	116.46127		116.79672	116.79672			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future		118.72993	118.72993		119.07190	119.07190			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		119.03844	119.03844		119.38542	119.38542			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		122.04762	122.04762		122.04609	122.04609			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future		122.65375	122.65375		122.65247	122.65247			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		124.71333	124.71333		124.71126	124.71126			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

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
IGOV	On 01/11/2018		Index Future	253.22200	253.22200		253.37000	253.37000			0.00	0.00	0	746.00
IGOV	On 07/02/2019		Index Future	258.15500	258.15500		258.30600	258.30600			0.00	0.00	0	0.00
IGOV	On 02/05/2019		Index Future	262.49100	262.49100		262.64300	262.64300			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	0.14590	0.14590		0.14900	0.14900			0.00	0.00	0	0.00
KES / R	On 14/12/2018		Foreign Exchange Future	0.14600	0.14600		0.14900	0.14900			0.00	0.00	0	0.00
KES / R	On 18/03/2019		Foreign Exchange Future	0.14350	0.14350		0.14680	0.14680			0.00	0.00	0	0.00
KES / R	On 14/06/2019		Foreign Exchange Future	0.14520	0.14520		0.14870	0.14870			0.00	0.00	0	2,166.00
NOK/R	On 17/09/2018		Foreign Exchange Future	1.79760	1.79760		1.82620	1.82620		15.46	0.00	0.00	0	0.00
NOK/R	On 14/12/2018		Foreign Exchange Future	1.82600	1.82600		1.85550	1.85550		16.72	0.00	0.00	0	0.00
NOK/R	On 18/03/2019		Foreign Exchange Future	1.85570	1.85570		1.88630	1.88630		16.16	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.88410	1.88410		1.91540	1.91540		17.06	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018		Foreign Exchange Future	9.67660	9.67660		9.83010	9.83010		15.86	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018		Foreign Exchange Future	9.79150	9.79150		9.95190	9.95190		16.79	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019		Foreign Exchange Future	9.92260	9.92260		10.08670	10.08670		16.56	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	10.05060	10.05060		10.21780	10.21780		16.87	0.00	0.00	0	0.00
PULA / R	On 17/09/2018		Foreign Exchange Future	1.37340	1.37340		1.37850	1.37850			0.00	0.00	0	0.00
PULA / R	On 14/12/2018		Foreign Exchange Future	1.38240	1.38240		1.38790	1.38790			0.00	0.00	0	0.00
PULA / R	On 18/03/2019		Foreign Exchange Future	1.39310	1.39310		1.39890	1.39890			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.40370	1.40370		1.40980	1.40980			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018		Foreign Exchange Future	1.30930	1.30930		1.30230	1.30230			0.00	0.00	0	500.00
QUANTO € / \$	On 17/09/2018		Foreign Exchange Future	1.16760	1.16760		1.16260	1.16260			0.00	8,293,462.80	7,103	40.00
R / ¥EN	On 17/09/2018		Foreign Exchange Future	7.58020	7.58020	0.13184	7.40470	7.40470		20.66	0.00	0.00	0	0.00
R186	On 01/11/2018		Bond Future	9.14546	111.58488		9.23867	111.03418		7.34	0.00	34,479,727.92	309	67,963.00
R186	On 01/11/2018	7.96	Call	3.98000	0.00398		2.27000	0.00227	3.980	6.66	0.00	0.00	0	5,000.00
R186	On 01/11/2018	8.46	Call	84.08000	0.08408		55.05000	0.05505	84.080	6.72	0.07	0.00	0	5,000.00
R186	On 01/11/2018	8.90	Put	2,041.20000	2.04120		2,447.40000	2.44740	2,041.200	7.08	0.69	0.00	0	2,500.00
R186	On 01/11/2018	9.14	Put	1,201.36000	1.20136		1,508.29000	1.50829	1,201.360	7.27	0.50	0.00	0	5,000.00
R186	On 07/02/2019		Bond Future	9.24049	108.43028		9.33843	107.86930		7.80	0.00	0.00	0	719.00
R186	On 07/02/2019	8.30	Call	314.85000	0.31485		250.13000	0.25013	314.850	6.98	0.13	0.00	0	210.00
R186	On 07/02/2019	8.50	Call	533.58000	0.53358		434.99000	0.43499	533.580	7.16	0.20	0.00	0	1,000.00
R186	On 07/02/2019	8.77	Call	972.24000	0.97224		817.11000	0.81711	972.240	7.42	0.31	0.00	0	1,170.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 07/02/2019	Bond Future	9.10	Put	2,549.70000		2.54970	2,877.49000	2.87749	2,549.700	7.69	0.55	0.00	0	1,000.00	
R186	On 07/02/2019	Bond Future	9.27	Call	2,229.53000		2.22953	1,955.36000	1.95536	2,229.530	7.82	0.52	0.00	0	1,170.00	
R186	On 07/02/2019	Bond Future	9.90	Put	893.85000		0.89385	1,049.65000	1.04965	893.850	8.47	0.25	0.00	0	1,000.00	
R186	On 07/02/2019	Bond Future	9.92	Put	870.04000		0.87004	1,022.52000	1.02252	870.040	8.49	0.24	0.00	0	1,170.00	
R186	On 02/05/2019	Bond Future			9.32660		110.23148	9.42909	109.66044		7.54	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			301.27224		301.27224	301.27105	301.27105			0.00	0.00	0	2,353.00	
R197	On 07/02/2019	Bond Future			299.79039		299.79039	299.78989	299.78989			0.00	0.00	0	0.00	
R197	On 02/05/2019	Bond Future			304.82457		304.82457	304.82201	304.82201			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			234.64536		234.64536	234.50503	234.50503			0.00	0.00	0	10,129.00	
R202	On 07/02/2019	Bond Future			235.31192		235.31192	235.16942	235.16942			0.00	0.00	0	0.00	
R202	On 02/05/2019	Bond Future			239.26356		239.26356	239.11698	239.11698			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			8.55004		98.57841	8.64963	98.23197		4.23	0.00	1,971,568.20	20	38,252.00	
R2023	On 07/02/2019	Bond Future			8.65929		100.47805	8.76680	100.12519		4.45	0.00	0.00	0	0.00	
R2023	On 02/05/2019	Bond Future			8.75233		98.22006	8.86762	97.86065		4.61	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			9.53129		91.68601	9.62392	91.10319		9.99	0.00	0.00	0	54,685.00	
R2030	On 01/11/2018	Bond Future	8.90	Call	130.54000		0.13054	88.43000	0.08843	130.540	8.98	0.09	0.00	0	50.00	
R2030	On 01/11/2018	Bond Future	9.60	Call	1,543.27000		1.54327	1,251.03000	1.25103	1,543.270	9.84	0.56	0.00	0	50.00	
R2030	On 07/02/2019	Bond Future			9.61767		89.44334	9.71402	88.84958		10.71	0.00	0.00	0	167.00	
R2030	On 07/02/2019	Bond Future	8.90	Call	667.62000		0.66762	552.56000	0.55256	667.620	9.73	0.22	0.00	0	1,920.00	
R2030	On 07/02/2019	Bond Future	9.60	Call	2,339.34000		2.33934	2,058.62000	2.05862	2,339.340	10.57	0.51	0.00	0	1,920.00	
R2030	On 02/05/2019	Bond Future			9.69720		90.92907	9.79705	90.32478		10.37	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			9.72274		89.92075	9.81023	89.32642		11.30	0.00	0.00	0	40,851.00	
R2032	On 07/02/2019	Bond Future			9.81115		91.65347	9.90194	91.04796		11.62	0.00	0.00	0	456.00	
R2032	On 02/05/2019	Bond Future			9.88828		89.02095	9.98217	88.40471		11.72	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			9.85293		93.75917	9.94543	93.06362		12.02	0.00	468,795.85	5	73,876.00	
R2035	On 07/02/2019	Bond Future			9.94212		95.56598	10.03803	94.85725		12.38	0.00	6,880,750.56	72	298.00	
R2035	On 02/05/2019	Bond Future			10.01534		92.65619	10.11431	91.93506		12.52	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 01/11/2018	Bond Future			9.91978	90.37470		10.00706	89.71625			12.58	0.00	271,124.10	3	52,718.00
R2037	On 07/02/2019	Bond Future			10.00234	87.85616		10.09268	87.18525			13.60	0.00	11,333,444.64	129	1,179.00
R2037	On 02/05/2019	Bond Future			10.07702	89.31549		10.17020	88.63277			13.12	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			10.00474	93.59025		10.08692	92.92700			12.97	0.00	0.00	0	25,392.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.56000	0.00056		0.33000	0.00033	0.560		11.32	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	41.81000	0.04181		28.21000	0.02821	41.810		11.40	0.03	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	74.94000	0.07494		51.84000	0.05184	74.940		11.48	0.05	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	1,034.70000	1.03470		830.53000	0.83053	1,034.700		12.68	0.36	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,755.34000	1.75534		1,457.19000	1.45719	1,755.340		12.97	0.51	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.08714	90.88309		10.17217	90.20733			14.06	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.16147	92.39266		10.24915	91.70500			13.56	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			10.04357	90.51028		10.12062	89.88182			13.58	0.00	0.00	0	39,021.00
R2044	On 07/02/2019	Bond Future			10.12344	87.86908		10.20312	87.22870			14.73	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.19533	89.32856		10.27744	88.67697			14.21	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			10.03441	89.52013		10.11148	88.87674			14.01	0.00	537,120.78	6	99,873.00
R2048	On 07/02/2019	Bond Future			10.11593	91.24525		10.19566	90.58968			14.48	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.18256	88.32703		10.26467	87.65996			14.70	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			7.75693	101.66371		7.85866	101.55048			0.81	0.00	0.00	0	19,671.00
R207	On 07/02/2019	Bond Future			7.90709	99.97781		8.03949	99.86266			0.88	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			8.14181	101.63866		8.32118	101.52088			0.78	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			8.03319	97.92592		8.12970	97.72288			2.11	0.00	0.00	0	29,548.00
R208	On 07/02/2019	Bond Future			8.14515	99.81295		8.25480	99.60625			2.38	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.25731	98.07153		8.38174	97.86069			2.34	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future			9.81241		71.17543		9.90466	70.58834		13.42	0.00	345,912,589.80	4,860	124,735.00
R209	On 01/11/2018	Bond Future	8.89	Call	32.51000		0.03251		20.78000	0.02078	32.510	11.93	0.03	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	55.73000		0.05573		36.48000	0.03648	55.730	11.93	0.04	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,738.43000		2.73843		3,200.31000	3.20031	2,738.430	12.54	0.74	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	863.66000		0.86366		672.05000	0.67205	863.660	12.87	0.38	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,345.95000		1.34595		1,664.25000	1.66425	1,345.950	13.18	0.48	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	916.53000		0.91653		1,166.86000	1.16686	916.530	13.39	0.37	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	871.36000		0.87136		1,113.52000	1.11352	871.360	13.42	0.36	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.88924		72.54700		9.98451	71.94881		13.86	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	536.47000		0.53647		441.63000	0.44163	536.470	12.42	0.18	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,505.14000		1.50514		1,300.18000	1.30018	1,505.140	13.26	0.37	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,708.38000		1.70838		1,945.70000	1.94570	1,708.380	14.11	0.37	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.95573		70.60438		10.05381	69.99568		14.07	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future			185.46887		185.46887		185.46735	185.46735			0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future			189.08173		189.08173		189.08052	189.08052			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.70216		189.70216		189.69978	189.69978			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			155.49615		155.49615		155.49610	155.49610			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.37001		156.37001		156.37028	156.37028			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.99588		158.99588		158.99505	158.99505			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			9.62224		82.59035		9.71478	82.02004		10.94	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.71013		84.18193		9.80620	83.60081		11.24	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.78245		82.03324		9.88172	81.44188		11.40	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 01/11/2018	Bond Future			9.99372		70.19248		10.07581	69.65293		14.35	0.00	0.00	0	28,473.00
R214	On 07/02/2019	Bond Future			10.07371		71.54513		10.15851	70.99539		14.83	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			10.13907		69.43991		10.22631	68.88047		15.05	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.75710		10.75710		10.92430	10.92430		15.98	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.89890		10.89890		11.07310	11.07310		17.15	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	11.06030		11.06030		11.23860	11.23860		17.00	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.21300		11.21300		11.39610	11.39610		17.08	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.38730		2.38730		2.36780	2.36780		28.06	0.00	0.00	0	6,000.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.29470		2.29470		2.27110	2.27110		28.46	0.00	0.00	0	6,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.18810		2.18810		2.15900	2.15900		27.56	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.08640		2.08640		2.05320	2.05320		26.84	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.41960		1.41960		1.44880	1.44880			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.35370		1.35370		1.38130	1.38130			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.28850		1.28850		1.31590	1.31590			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.23550		1.23550		1.26280	1.26280			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>14,765,647,667.88</b>	<b>2,090,580</b>	<b>12 470 439.00</b>	
<b>Grand Total:</b>											<b>14,765,647,667.88</b>	<b>2,090,580</b>	<b>12 470 439.00</b>	