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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/09/2018

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 21/09/2018	Any day expiry	14.40380	14.40380		14.44090	14.44090		11.23	0.00	4,317,000.00	300	0.00
\$ / R	On 25/09/2018	Any day expiry	14.32940	14.32940		14.44090	14.44090		14.65	0.00	0.00	0	197.00
\$ / R	On 26/09/2018	Any day expiry	14.32940	14.32940		14.43500	14.43500		16.18	0.00	0.00	0	0.00
\$ / R	On 26/09/2018	Any day expiry	14.48	Put	209.59130	0.20959	152.14110	0.15214	209.591	17.77	0.69	0.00	40,000.00
\$ / R	On 27/09/2018	Any day expiry	14.32940	14.32940		14.43700	14.43700		17.10	0.00	0.00	0	0.00
\$ / R	On 27/09/2018	Any day expiry	14.75	Call	28.43620	0.02844	46.81020	0.04681	28.436	21.05	0.14	0.00	20,000.00
\$ / R	On 28/09/2018	Any day expiry	14.33120	14.33120		14.43900	14.43900		17.74	0.00	0.00	0	3,037.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	0.27260	0.00027	0.31430	0.00031	0.273	24.48	0.00	0.00	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	566.52250	0.56652	669.32220	0.66932	566.523	20.53	0.92	0.00	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	16.81240	0.01681	11.38000	0.01138	16.812	20.43	0.09	0.00	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	106.93220	0.10693	78.67710	0.07868	106.932	18.23	0.41	0.00	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	68.76970	0.06877	109.46990	0.10947	68.770	18.90	0.29	0.00	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	0.51680	0.00052	0.97230	0.00097	0.517	32.38	0.00	0.00	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	0.16500	0.00017	0.33800	0.00034	0.165	36.28	0.00	0.00	500.00
\$ / R	On 02/10/2018	Any day expiry	14.33880	14.33880		14.44680	14.44680		17.47	0.00	0.00	0	55.00
\$ / R	On 03/10/2018	Any day expiry	14.34070	14.34070		14.44870	14.44870		17.67	0.00	0.00	0	189.00

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 12/10/2018	Any day expiry			14.35760	14.35760		14.46570	14.46570	17.97	0.00	0.00	0	0.00
\$ / R			On 15/10/2018	Any day expiry			14.36320	14.36320		14.47140	14.47140	17.75	0.00	14,929,909.90	1,041	4,041.00
\$ / R	14.88	Put	On 15/10/2018	Any day expiry	625.45770	0.62546	540.47390	0.54047	625.458	19.97	0.75	0.00	0	314.00		
\$ / R	14.96	Call	On 15/10/2018	Any day expiry	94.63170	0.09463	114.84580	0.11485	94.632	20.30	0.22	0.00	0	314.00		
\$ / R			On 17/10/2018	Any day expiry	14.36700	14.36700	14.47520	14.47520		18.11	0.00	0.00	0	235.00		
\$ / R			On 22/10/2018	Any day expiry	14.37640	14.37640	14.48460	14.48460		18.05	0.00	0.00	0	0.00		
\$ / R	13.20	Put	On 22/10/2018	Any day expiry	15.61460	0.01561	11.84560	0.01185	15.615	17.97	0.05	0.00	0	1,630.00		
\$ / R	14.00	Call	On 22/10/2018	Any day expiry	508.91970	0.50892	585.61450	0.58561	508.920	17.07	0.71	0.00	0	1,630.00		
\$ / R			On 25/10/2018	Any day expiry	14.38200	14.38200	14.49030	14.49030		18.22	0.00	0.00	0	70.00		
\$ / R			On 29/10/2018	Any day expiry	14.38960	14.38960	14.49810	14.49810		18.16	0.00	0.00	0	225.00		
\$ / R			On 30/10/2018	Any day expiry	14.39150	14.39150	14.50000	14.50000		18.22	0.00	0.00	0	2,500.00		
\$ / R			On 31/10/2018	Any day expiry	14.39340	14.39340	14.50190	14.50190		18.28	0.00	4,288,500.00	300	4,099.00		
\$ / R	13.00	Put	On 31/10/2018	Any day expiry	12.04530	0.01205	9.54970	0.00955	12.045	17.36	0.04	0.00	0	500.00		
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	102.42960	0.10243	79.49620	0.07950	102.430	16.86	0.22	0.00	0	1,000.00		
\$ / R	13.93	Call	On 31/10/2018	Any day expiry	604.55320	0.60455	683.35500	0.68335	604.553	17.17	0.73	0.00	0	500.00		
\$ / R	13.97	Put	On 31/10/2018	Any day expiry	154.72670	0.15473	0.00000	0.00000	154.727	17.26	0.29	2,514,134.66	600	600.00		
\$ / R	14.25	Put	On 31/10/2018	Any day expiry	272.08680	0.27209	223.79730	0.22380	272.087	17.92	0.42	0.00	0	250.00		
\$ / R	14.45	Call	On 31/10/2018	Any day expiry	323.87670	0.32388	0.00000	0.00000	323.877	18.46	0.49	0.00	0	600.00		
\$ / R	14.67	Call	On 31/10/2018	Any day expiry	247.16660	0.24717	282.47030	0.28247	247.167	19.24	0.39	0.00	0	250.00		
\$ / R	14.82	Put	On 31/10/2018	Any day expiry	631.91190	0.63191	552.49130	0.55249	631.912	19.77	0.66	0.00	0	114.00		
\$ / R	14.90	Call	On 31/10/2018	Any day expiry	185.97300	0.18597	0.00000	0.00000	185.973	20.05	0.31	2,704,581.41	600	600.00		
\$ / R	15.01	Call	On 31/10/2018	Any day expiry	162.37610	0.16238	184.82460	0.18482	162.376	20.44	0.28	0.00	0	114.00		
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	21.35000	0.02135	25.17720	0.02518	21.350	23.74	0.05	0.00	0	500.00		
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	8.73380	0.00873	10.52660	0.01053	8.734	24.39	0.02	0.00	0	500.00		
\$ / R			On 01/11/2018	Any day expiry	14.39530	14.39530	14.50390	14.50390		18.32	0.00	0.00	0	55.00		
\$ / R			On 02/11/2018	Any day expiry	14.39710	14.39710	14.50580	14.50580		18.37	0.00	0.00	0	0.00		
\$ / R	14.85	Put	On 02/11/2018	Any day expiry	661.53760	0.66154	581.65280	0.58165	661.538	19.94	0.66	0.00	0	1,100.00		
\$ / R	15.50	Call	On 02/11/2018	Any day expiry	94.75040	0.09475	107.49580	0.10750	94.750	22.00	0.17	0.00	0	1,100.00		
\$ / R			On 05/11/2018	Any day expiry	14.40280	14.40280	14.51160	14.51160		18.26	0.00	0.00	0	0.00		
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	2.40810	0.00241	2.71660	0.00272	2.408	22.22	0.01	0.00	0	1,880.00		
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	132.66620	0.13267	105.70920	0.10571	132.666	17.02	0.25	0.00	0	1,880.00		
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	16.07080	0.01607	19.15940	0.01916	16.071	23.73	0.03	0.00	0	1,880.00		
\$ / R			On 13/11/2018	Any day expiry	14.41800	14.41800	14.52700	14.52700		18.46	0.00	0.00	0	70.00		
\$ / R			On 15/11/2018	Any day expiry	14.42180	14.42180	14.53090	14.53090		18.52	0.00	0.00	0	24.00		
\$ / R			On 16/11/2018	Any day expiry	14.42370	14.42370	14.53280	14.53280		18.56	0.00	4,347,600.00	300	120.00		
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	0.57830	0.00058	0.47260	0.00047	0.578	24.90	0.00	0.00	0	51,000.00		
\$ / R	11.67	Put	On 16/11/2018	Any day expiry	3.59740	0.00360	3.51180	0.00351	3.597	22.94	0.01	0.00	0	51,000.00		
\$ / R	13.22	Call	On 16/11/2018	Any day expiry	1,234.71660	1.23472	1,337.77730	1.33778	1,234.717	15.83	0.92	0.00	0	51,000.00		
\$ / R	14.00	Put	On 16/11/2018	Any day expiry	213.33440	0.21333	178.45670	0.17846	213.334	17.52	0.32	0.00	0	10,000.00		
\$ / R	14.72	Call	On 16/11/2018	Any day expiry	308.98430	0.30898	346.48950	0.34649	308.984	19.39	0.41	0.00	0	5,000.00		
\$ / R	14.74	Call	On 16/11/2018	Any day expiry	302.80290	0.30280	339.55040	0.33955	302.803	19.45	0.40	0.00	0	5,000.00		
\$ / R	14.89	Call	On 16/11/2018	Any day expiry	260.23140	0.26023	291.65010	0.29165	260.231	19.91	0.36	0.00	0	5,000.00		
\$ / R	14.89	Put	On 16/11/2018	Any day expiry	726.53140	0.72653	648.85010	0.64885	726.531	19.91	0.64	0.00	0	15,000.00		
\$ / R			On 19/11/2018	Any day expiry	14.42940	14.42940	14.53860	14.53860		18.46	0.00	0.00	0	0.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	284.36450	0.28436	318.07420	0.31807	284.365	19.64	0.38	0.00	0	10,000.00
\$ / R	On 23/11/2018	Any day expiry			14.43700	14.43700	14.54640	14.54640		18.54	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	372.59730	0.37260	415.35500	0.41535	372.597	19.04	0.45	0.00	0	20,400.00
\$ / R	On 23/11/2018	Any day expiry	15.31	Call	194.24790	0.19425	216.25420	0.21625	194.248	21.02	0.26	0.00	0	10,000.00
\$ / R	On 29/11/2018	Any day expiry			14.44840	14.44840	14.55800	14.55800		18.52	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.45040	14.45040	14.55990	14.55990		18.54	0.00	25,455,125.00	1,775	5,476.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	26.95320	0.02695	26.50140	0.02650	26.953	15.92	0.06	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	174.39840	0.17440	147.04900	0.14705	174.398	17.12	0.26	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	651.47600	0.65148	721.02810	0.72103	651.476	17.73	0.65	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	360.58200	0.36058	312.63410	0.31263	360.582	18.10	0.41	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	337.24570	0.33725	373.69580	0.37370	337.246	19.58	0.40	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	64.62300	0.06462	70.86100	0.07086	64.623	24.16	0.09	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	38.80120	0.03880	42.20950	0.04221	38.801	25.42	0.06	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.46000	14.46000	14.56970	14.56970		18.51	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,199.08420	1.19908	1,110.64510	1.11065	1,199.084	21.21	0.74	490,013,314.56	46,000	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.46190	14.46190	14.57160	14.57160		18.52	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	221.44330	0.22144	188.19000	0.18819	221.443	17.34	0.29	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	399.65460	0.39965	349.16560	0.34917	399.655	18.20	0.43	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	775.14890	0.77515	700.04460	0.70004	775.149	19.74	0.61	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,078.93570	1.07894	993.76500	0.99376	1,078.936	20.81	0.71	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry			14.47150	14.47150	14.58140	14.58140		18.49	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	150.32100	0.15032	128.25110	0.12825	150.321	16.88	0.22	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	216.28400	0.21628	184.08280	0.18408	216.284	17.24	0.28	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	307.05550	0.30706	337.37940	0.33738	307.055	20.16	0.35	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	188.82460	0.18882	206.57390	0.20657	188.825	21.74	0.23	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.47340	14.47340	14.58330	14.58330		18.51	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.47730	14.47730	14.58720	14.58720		18.65	0.00	2,701,652,384.90	186,613	783,832.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	7.67320	0.00767	7.28860	0.00729	7.673	21.26	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	8.78420	0.00878	8.42410	0.00842	8.784	20.86	0.02	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	10.56940	0.01057	10.13390	0.01013	10.569	20.33	0.02	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	11.96210	0.01196	11.46590	0.01147	11.962	19.97	0.02	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	12.26250	0.01226	11.75310	0.01175	12.263	19.90	0.02	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	13.54410	0.01354	12.97640	0.01298	13.544	19.62	0.03	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	15.34260	0.01534	14.69020	0.01469	15.343	19.26	0.03	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	16.33270	0.01633	15.63240	0.01563	16.333	19.08	0.03	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	19.22880	0.01923	18.38290	0.01838	19.229	18.62	0.04	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	22.37630	0.02238	21.36270	0.02136	22.376	18.19	0.04	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,999.67630	1.99968	2,108.56270	2.10856	1,999.676	18.19	0.96	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	26.39700	0.02640	25.15750	0.02516	26.397	17.73	0.05	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	28.13780	0.02814	26.79640	0.02680	28.138	17.55	0.05	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	30.77820	0.03078	29.27770	0.02928	30.778	17.30	0.06	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	39.84860	0.03985	37.76240	0.03776	39.849	16.59	0.07	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	42.52610	0.04253	40.25720	0.04026	42.526	16.41	0.08	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,519.82610	1.51983	1,627.45720	1.62746	1,519.826	16.41	0.92	0.00	0	6,000.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	45.39220	0.04539	42.92280	0.04292	45.392	16.23	0.09	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	51.19110	0.05119	45.77150	0.04577	51.191	16.29	0.09	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,341.75040	1.34175	1,441.86930	1.44187	1,341.750	16.41	0.89	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	67.38470	0.06738	57.16050	0.05716	67.385	16.43	0.12	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	71.96820	0.07197	61.05730	0.06106	71.968	16.47	0.12	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,299.26820	1.29927	1,398.25730	1.39826	1,299.268	16.47	0.88	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	83.55300	0.08355	70.93230	0.07093	83.553	16.55	0.14	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	85.31400	0.08531	72.43440	0.07243	85.314	16.57	0.14	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,135.87060	1.13587	1,229.56960	1.22957	1,135.871	16.71	0.83	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	108.57060	0.10857	92.36960	0.09237	108.571	16.71	0.17	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	119.47630	0.11948	101.76410	0.10176	119.476	16.77	0.18	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,096.77630	1.09678	1,188.96410	1.18896	1,096.776	16.77	0.82	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	143.54440	0.14354	122.59120	0.12259	143.544	16.89	0.21	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	165.04460	0.16504	141.30520	0.14131	165.045	16.98	0.23	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	170.74200	0.17074	146.27960	0.14628	170.742	17.01	0.24	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	185.55090	0.18555	159.24620	0.15925	185.551	17.07	0.25	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	892.13380	0.89213	974.59270	0.97459	892.134	17.10	0.74	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	197.99380	0.19799	170.16960	0.17017	197.994	17.11	0.26	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	201.19620	0.20120	172.97990	0.17298	201.196	17.13	0.27	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	878.49620	0.87850	960.17990	0.96018	878.496	17.13	0.73	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	237.35640	0.23736	203.96720	0.20397	237.356	17.34	0.30	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	784.09260	0.78409	858.50040	0.85850	784.093	17.45	0.69	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	277.13350	0.27713	239.50780	0.23951	277.133	17.56	0.33	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	754.43350	0.75443	826.70780	0.82671	754.434	17.56	0.67	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	320.49950	0.32050	278.56020	0.27856	320.500	17.78	0.36	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	329.60040	0.32960	286.79190	0.28679	329.600	17.82	0.37	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	681.50380	0.68150	748.16160	0.74816	681.504	17.85	0.63	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	343.51350	0.34351	299.40330	0.29940	343.513	17.89	0.38	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	348.22220	0.34822	303.67530	0.30368	348.222	17.91	0.38	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	644.70560	0.64471	708.31640	0.70832	644.706	18.00	0.61	435,195,567.50	50,000	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	367.40560	0.36741	321.11640	0.32112	367.406	18.00	0.39	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	387.13970	0.38714	339.11240	0.33911	387.140	18.08	0.41	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	619.45970	0.61946	680.89910	0.68090	619.460	18.11	0.59	424,620,115.00	50,000	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	417.76610	0.41777	367.14160	0.36714	417.766	18.22	0.43	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	433.53510	0.43354	381.61400	0.38161	433.535	18.28	0.44	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	580.83510	0.58084	638.81400	0.63881	580.835	18.28	0.56	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	444.21130	0.44421	391.43240	0.39143	444.211	18.32	0.44	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	571.51130	0.57151	628.63240	0.62863	571.511	18.32	0.56	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	465.96380	0.46596	411.47210	0.41147	465.964	18.41	0.46	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	531.18130	0.53118	584.47120	0.58447	531.181	18.52	0.53	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	505.72850	0.50573	556.50920	0.55651	505.728	18.65	0.51	3,681,136.68	500	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	528.42850	0.52843	469.30920	0.46931	528.428	18.65	0.49	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	534.42320	0.53442	474.76060	0.47476	534.423	18.68	0.49	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	589.73620	0.58974	525.26190	0.52526	589.736	18.91	0.52	0.00	0	3,000.00

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	14.60	Call	467.03620	0.46704	512.46190	0.51246	467.036	18.91	0.48	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	463.33170	0.46333	508.40710	0.50841	463.332	18.94	0.48	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	459.65350	0.45965	504.38310	0.50438	459.653	18.97	0.48	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	441.70490	0.44170	484.71910	0.48472	441.705	19.10	0.46	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	634.40490	0.63440	567.51910	0.56752	634.405	19.10	0.54	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	431.27620	0.43128	473.28040	0.47328	431.276	19.18	0.45	325,196,915.50	50,000	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	680.45390	0.68045	611.23920	0.61124	680.454	19.28	0.56	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	687.13900	0.68714	617.60110	0.61760	687.139	19.31	0.56	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	414.43900	0.41444	454.80110	0.45480	414.439	19.31	0.44	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	720.97240	0.72097	649.83240	0.64983	720.972	19.44	0.58	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	398.27240	0.39827	437.03240	0.43703	398.272	19.44	0.42	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	385.80490	0.38580	423.31880	0.42332	385.805	19.55	0.41	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	382.75200	0.38275	0.00000	0.00000	382.752	19.57	0.41	296,506,325.00	50,000	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	790.55630	0.79056	716.35510	0.71636	790.556	19.71	0.60	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	862.55310	0.86255	785.47550	0.78548	862.553	19.97	0.63	0.00	0	20,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	339.85310	0.33985	372.67550	0.37268	339.853	19.97	0.37	0.00	0	11,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	337.17950	0.33718	369.72390	0.36972	337.179	20.00	0.37	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	316.57400	0.31657	346.96530	0.34697	316.574	20.21	0.35	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	314.09500	0.31410	344.22480	0.34422	314.095	20.23	0.35	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	302.00440	0.30200	330.85570	0.33086	302.004	20.37	0.34	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,013.11730	1.01312	930.83490	0.93083	1,013.117	20.50	0.67	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,052.01200	1.05201	968.53970	0.96854	1,052.012	20.63	0.68	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,091.23070	1.09123	1,006.75070	1.00675	1,091.231	20.76	0.69	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	254.18980	0.25419	278.23020	0.27823	254.190	20.93	0.29	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	236.96690	0.23697	259.24240	0.25924	236.967	21.16	0.28	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	233.31610	0.23332	255.21740	0.25522	233.316	21.21	0.27	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,252.42740	1.25243	1,164.05790	1.16406	1,252.427	21.26	0.73	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	229.72740	0.22973	251.25790	0.25126	229.727	21.26	0.27	7,729,738.56	2,000	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	227.95720	0.22796	249.30450	0.24930	227.957	21.29	0.27	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	214.32010	0.21432	234.25820	0.23426	214.320	21.49	0.25	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	212.67940	0.21268	232.44920	0.23245	212.679	21.51	0.25	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	211.05480	0.21105	230.65560	0.23066	211.055	21.54	0.25	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	197.03690	0.19704	215.18130	0.21518	197.037	21.77	0.23	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	192.59880	0.19260	210.28410	0.21028	192.599	21.84	0.23	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,539.97560	1.53998	1,446.16360	1.44616	1,539.976	22.12	0.79	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	175.95400	0.17595	191.90130	0.19190	175.954	22.14	0.21	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	168.25250	0.16825	183.39660	0.18340	168.253	22.30	0.20	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	156.97640	0.15698	171.43150	0.17143	156.976	22.50	0.19	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	143.91180	0.14391	157.48440	0.15748	143.912	22.73	0.18	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	140.55830	0.14056	153.78670	0.15379	140.558	22.79	0.17	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	134.10270	0.13410	146.66970	0.14667	134.103	22.91	0.17	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	129.97920	0.12998	142.12280	0.14212	129.979	22.99	0.16	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	101.61870	0.10162	110.85220	0.11085	101.619	23.65	0.13	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	84.89080	0.08489	92.41120	0.09241	84.891	24.15	0.11	0.00	0	13,150.00

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	17.00	Call	73.32480	0.07332	79.66720	0.07967	73.325	24.56	0.10	0.00	0	3,700.00		
\$ / R On 20/12/2018 Any day expiry			14.48880	14.48880	14.59890	14.59890	18.60	0.00	0.00	0	0.00			
\$ / R On 20/12/2018 Any day expiry	13.90	Put	248.07710	0.24808	214.17590	0.21418	248.077	17.32	0.30	0.00	0	35,000.00		
\$ / R On 20/12/2018 Any day expiry	14.30	Put	429.21220	0.42921	378.52270	0.37852	429.212	18.18	0.42	0.00	0	35,000.00		
\$ / R On 20/12/2018 Any day expiry	14.90	Put	800.14190	0.80014	726.50150	0.72650	800.142	19.63	0.59	0.00	0	35,000.00		
\$ / R On 20/12/2018 Any day expiry	15.30	Put	1,098.53390	1.09853	1,014.74660	1.01475	1,098.534	20.65	0.68	0.00	0	35,000.00		
\$ / R On 21/12/2018 Any day expiry	14.49070		14.49070	14.49070	14.60080	14.60080	18.61	0.00	0.00	0	0.00			
\$ / R On 21/12/2018 Any day expiry	13.20	Put	72.42420	0.07242	61.83140	0.06183	72.424	16.44	0.12	0.00	0	1,000.00		
\$ / R On 21/12/2018 Any day expiry	13.30	Put	88.96330	0.08896	76.00830	0.07601	88.963	16.56	0.14	0.00	0	1,000.00		
\$ / R On 21/12/2018 Any day expiry	14.66	Call	471.49010	0.47149	515.50930	0.51551	471.490	19.02	0.47	0.00	0	1,000.00		
\$ / R On 21/12/2018 Any day expiry	14.75	Call	440.25330	0.44025	481.37150	0.48137	440.253	19.25	0.45	0.00	0	1,000.00		
\$ / R On 31/12/2018 Any day expiry	14.50970		14.50970	14.50970	14.62000	14.62000	18.49	0.00	8,253,184.00	572	4,134.00			
\$ / R On 31/12/2018 Any day expiry	13.00	Put	56.02010	0.05602	51.98650	0.05199	56.020	16.32	0.09	0.00	0	500.00		
\$ / R On 31/12/2018 Any day expiry	13.80	Put	228.10370	0.22810	197.87530	0.19788	228.104	17.03	0.27	0.00	0	1,000.00		
\$ / R On 31/12/2018 Any day expiry	14.22	Call	696.76560	0.69677	758.76150	0.75876	696.766	17.91	0.60	0.00	0	500.00		
\$ / R On 31/12/2018 Any day expiry	14.25	Put	422.05190	0.42205	372.52390	0.37252	422.052	17.97	0.41	0.00	0	250.00		
\$ / R On 31/12/2018 Any day expiry	14.96	Put	857.58640	0.85759	782.31070	0.78231	857.586	19.61	0.60	0.00	0	250.00		
\$ / R On 31/12/2018 Any day expiry	16.93	Call	104.84070	0.10484	112.68600	0.11269	104.841	23.93	0.12	0.00	0	500.00		
\$ / R On 31/12/2018 Any day expiry	17.58	Call	70.62190	0.07062	74.80520	0.07481	70.622	25.28	0.08	0.00	0	500.00		
\$ / R On 02/01/2019 Any day expiry	14.51340		14.51340	14.51340	14.62370	14.62370	18.49	0.00	0.00	0	55.00			
\$ / R On 18/01/2019 Any day expiry	14.54320		14.54320	14.54320	14.65380	14.65380	18.62	0.00	0.00	0	0.00			
\$ / R On 18/01/2019 Any day expiry	12.66	Put	47.48460	0.04748	43.32670	0.04333	47.485	17.19	0.07	0.00	0	263.00		
\$ / R On 30/01/2019 Any day expiry	14.56550		14.56550	14.56550	14.67630	14.67630	18.67	0.00	0.00	0	55.00			
\$ / R On 31/01/2019 Any day expiry	14.56730		14.56730	14.56730	14.67820	14.67820	18.68	0.00	0.00	0	1,420.00			
\$ / R On 31/01/2019 Any day expiry	13.00	Put	86.74750	0.08675	78.20390	0.07820	86.748	16.59	0.12	0.00	0	500.00		
\$ / R On 31/01/2019 Any day expiry	14.25	Put	475.24040	0.47524	422.20030	0.42220	475.240	17.98	0.40	0.00	0	250.00		
\$ / R On 31/01/2019 Any day expiry	14.38	Call	730.96790	0.73097	784.27570	0.78428	730.968	18.24	0.57	0.00	0	500.00		
\$ / R On 31/01/2019 Any day expiry	15.13	Call	459.81680	0.45982	491.11580	0.49112	459.817	19.83	0.40	0.00	0	250.00		
\$ / R On 13/02/2019 Any day expiry	14.59150		14.59150	14.59150	14.70260	14.70260	18.66	0.00	0.00	0	70.00			
\$ / R On 28/02/2019 Any day expiry	14.61940		14.61940	14.61940	14.73070	14.73070	18.73	0.00	0.00	0	5,787.00			
\$ / R On 28/02/2019 Any day expiry	13.00	Put	111.04020	0.11104	98.25440	0.09825	111.040	16.62	0.13	0.00	0	500.00		
\$ / R On 28/02/2019 Any day expiry	14.25	Put	515.29800	0.51530	460.26290	0.46026	515.298	17.96	0.39	0.00	0	250.00		
\$ / R On 28/02/2019 Any day expiry	14.52	Call	761.48160	0.76148	809.06050	0.80906	761.482	18.48	0.55	0.00	0	500.00		
\$ / R On 28/02/2019 Any day expiry	15.27	Call	504.09990	0.50410	532.75450	0.53275	504.100	19.95	0.40	0.00	0	250.00		
\$ / R On 18/03/2019 Foreign Exchange Future	14.65290		14.65290	14.65290	14.76450	14.76450	18.69	0.00	14,872,693.50	1,015	37,096.00			
\$ / R On 18/03/2019 Foreign Exchange Future	10.33	Put	5.35490	0.00535	4.91000	0.00491	5.355	21.11	0.01	0.00	0	1,000.00		
\$ / R On 18/03/2019 Foreign Exchange Future	11.74	Put	17.70940	0.01771	15.65040	0.01565	17.709	16.84	0.03	0.00	0	1,000.00		
\$ / R On 18/03/2019 Foreign Exchange Future	12.47	Put	59.62290	0.05962	51.33110	0.05133	59.623	16.68	0.07	0.00	0	721.00		
\$ / R On 18/03/2019 Foreign Exchange Future	12.51	Put	63.27750	0.06328	54.57690	0.05458	63.278	16.67	0.08	0.00	0	720.00		
\$ / R On 18/03/2019 Foreign Exchange Future	12.90	Put	109.17400	0.10917	95.72010	0.09572	109.174	16.59	0.12	0.00	0	16,000.00		
\$ / R On 18/03/2019 Foreign Exchange Future	12.92	Put	112.08800	0.11209	98.35190	0.09835	112.088	16.58	0.13	0.00	0	139,342.00		
\$ / R On 18/03/2019 Foreign Exchange Future	13.00	Put	124.34980	0.12435	109.44730	0.10945	124.350	16.57	0.14	0.00	0	14,028.00		
\$ / R On 18/03/2019 Foreign Exchange Future	13.05	Put	132.52070	0.13252	116.86200	0.11686	132.521	16.55	0.14	0.00	0	1,155.00		
\$ / R On 18/03/2019 Foreign Exchange Future	13.12	Put	144.64790	0.14465	127.88510	0.12789	144.648	16.54	0.16	0.00	0	138,000.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	150.09590	0.15010	132.84760	0.13285	150.096	16.53	0.16	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	198.62070	0.19862	173.58070	0.17358	198.621	16.70	0.20	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	226.03050	0.22603	198.13390	0.19813	226.030	16.81	0.22	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	252.71770	0.25272	222.14360	0.22214	252.718	16.90	0.24	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	294.69940	0.29470	260.10980	0.26011	294.699	17.05	0.26	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	301.52200	0.30152	266.29820	0.26630	301.522	17.07	0.27	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	308.44200	0.30844	272.58410	0.27258	308.442	17.09	0.27	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	319.00520	0.31901	282.19030	0.28219	319.005	17.12	0.28	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	333.43200	0.33343	295.33110	0.29533	333.432	17.17	0.29	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	359.62230	0.35962	319.24310	0.31924	359.622	17.24	0.30	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	375.12780	0.37513	333.43660	0.33344	375.128	17.29	0.31	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	418.50350	0.41850	370.60320	0.37060	418.503	17.47	0.33	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	436.58060	0.43658	387.33880	0.38734	436.581	17.55	0.34	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	553.54360	0.55354	496.49940	0.49650	553.544	18.00	0.39	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	916.83340	0.91683	970.74780	0.97075	916.833	18.03	0.60	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	590.32830	0.59033	531.06180	0.53106	590.328	18.13	0.41	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	639.32880	0.63933	577.25420	0.57725	639.329	18.30	0.43	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	834.60990	0.83461	882.90740	0.88291	834.610	18.37	0.56	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	673.03330	0.67303	609.12570	0.60913	673.033	18.41	0.44	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	690.19370	0.69019	625.37650	0.62538	690.194	18.46	0.45	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	707.55530	0.70756	641.83610	0.64184	707.555	18.52	0.45	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	760.82320	0.76082	692.45250	0.69245	760.823	18.69	0.47	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	815.81080	0.81581	744.87780	0.74488	815.811	18.86	0.49	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	866.09280	0.86609	793.15020	0.79315	866.093	19.01	0.51	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	872.46910	0.87247	799.28440	0.79928	872.469	19.02	0.51	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	878.86520	0.87887	805.43940	0.80544	878.865	19.04	0.51	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	650.02170	0.65002	685.38210	0.68538	650.022	19.27	0.47	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,010.80240	1.01080	932.76660	0.93277	1,010.802	19.42	0.55	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,065.63620	1.06564	985.86720	0.98587	1,065.636	19.57	0.56	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,072.56580	1.07257	992.58990	0.99259	1,072.566	19.58	0.57	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	583.37190	0.58337	614.15860	0.61416	583.372	19.66	0.43	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,114.52270	1.11452	1,033.30310	1.03330	1,114.523	19.70	0.58	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,121.57530	1.12158	1,040.14790	1.04015	1,121.575	19.72	0.58	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,207.47370	1.20747	1,123.67830	1.12368	1,207.474	19.94	0.60	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	506.11360	0.50611	531.37640	0.53138	506.114	20.19	0.38	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	503.59970	0.50360	528.65800	0.52866	503.600	20.21	0.38	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	493.69210	0.49369	0.00000	0.00000	493.692	20.28	0.37	16,278,911.40	3,000	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	484.01110	0.48401	507.59670	0.50760	484.011	20.36	0.37	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	456.27500	0.45627	477.97920	0.47798	456.275	20.59	0.35	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	424.21300	0.42421	443.75230	0.44375	424.213	20.89	0.33	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	408.22590	0.40823	426.68230	0.42668	408.226	21.04	0.32	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	387.42050	0.38742	404.47560	0.40448	387.421	21.25	0.30	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	364.07840	0.36408	380.00820	0.38001	364.078	21.49	0.29	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	334.34800	0.33435	349.98910	0.34999	334.348	21.76	0.27	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	321.31820	0.32132	336.07340	0.33607	321.318	21.88	0.26	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	291.22510	0.29123	303.94050	0.30394	291.225	22.19	0.24	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	288.40090	0.28840	300.92600	0.30093	288.401	22.22	0.23	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	242.66090	0.24266	252.13070	0.25213	242.661	22.78	0.20	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	241.51920	0.24152	250.91240	0.25091	241.519	22.80	0.20	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	235.90350	0.23590	244.92940	0.24493	235.903	22.87	0.20	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	229.37100	0.22937	237.96680	0.23797	229.371	22.97	0.19	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	228.30400	0.22830	236.82880	0.23683	228.304	22.98	0.19	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	227.24300	0.22724	235.70000	0.23570	227.243	23.00	0.19	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	213.97100	0.21397	221.56720	0.22157	213.971	23.20	0.18	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	207.21700	0.20722	214.37830	0.21438	207.217	23.31	0.17	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	189.30940	0.18931	195.33390	0.19533	189.309	23.62	0.16	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	159.74760	0.15975	161.67920	0.16168	159.748	24.73	0.13	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	142.65690	0.14266	143.41670	0.14342	142.657	25.69	0.12	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.66960	14.66960	14.78140	14.78140		18.77	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			14.67340	14.67340	14.78510	14.78510		18.78	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	132.84410	0.13284	115.55050	0.11555	132.844	16.56	0.14	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	551.48870	0.55149	495.10010	0.49510	551.489	17.94	0.39	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	789.64940	0.78965	832.37110	0.83237	789.649	18.72	0.53	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	541.76850	0.54177	567.77850	0.56778	541.768	20.11	0.39	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.68080	14.68080	14.79260	14.79260		18.75	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.73320	14.73320	14.84510	14.84510		18.77	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	151.99520	0.15200	132.18980	0.13219	151.995	16.38	0.15	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,519.72030	1.51972	1,600.21980	1.60022	1,519.720	16.85	0.77	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	584.13540	0.58414	526.98860	0.52699	584.135	17.86	0.38	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	815.68900	0.81569	854.44330	0.85444	815.689	18.93	0.51	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	577.87200	0.57787	601.47460	0.60147	577.872	20.26	0.39	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.79110	14.79110	14.90330	14.90330		18.80	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	168.57970	0.16858	148.11430	0.14811	168.580	16.23	0.15	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	613.40040	0.61340	555.39200	0.55539	613.400	17.82	0.37	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	838.85290	0.83885	874.51930	0.87452	838.853	19.14	0.49	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	609.55150	0.60955	631.53170	0.63153	609.552	20.41	0.38	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.79670	14.79670	14.90890	14.90890		18.77	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.81730	14.81730	14.92950	14.92950		18.85	0.00	74,086.50	5	19,410.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	13.79550	0.01380	13.05570	0.01306	13.795	18.45	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	51.24900	0.05125	44.88130	0.04488	51.249	14.79	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	119.68510	0.11969	104.59950	0.10460	119.685	15.65	0.12	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	168.95950	0.16896	148.07800	0.14808	168.960	16.07	0.15	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	173.78110	0.17378	152.35000	0.15235	173.781	16.10	0.15	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	238.55400	0.23855	210.08880	0.21009	238.554	16.54	0.19	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	437.34480	0.43734	394.54740	0.39455	437.345	17.25	0.29	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	457.23920	0.45724	413.01760	0.41302	457.239	17.30	0.30	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,335.87530	1.33588	1,400.98510	1.40099	1,335.875	17.41	0.68	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,112.63880	1.11264	1,162.06990	1.16207	1,112.639	18.10	0.60	0.00	0	30.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,042.58670		1.04259		1,087.78130	1.08778	1,042.587	18.38	0.57	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	834.39720		0.83440		766.10310	0.76610	834.397	18.47	0.44	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	946.46740		0.94647		985.63520	0.98564	946.467	18.80	0.53	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	705.71430		0.70571		731.54060	0.73154	705.714	19.96	0.42	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	686.63060		0.68663		711.28360	0.71128	686.631	20.08	0.41	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	640.64040		0.64064		662.48320	0.66248	640.640	20.37	0.39	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	612.07650		0.61208		632.35540	0.63236	612.077	20.57	0.37	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	593.91260		0.59391		613.20210	0.61320	593.913	20.70	0.36	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	297.25680		0.29726		298.12910	0.29813	297.257	23.60	0.20	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.82850		14.82850		14.94080	14.94080		18.84	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	892.77310		0.89277		822.17160	0.82217	892.773	18.61	0.45	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	389.29080		0.38929		398.27510	0.39828	389.291	22.43	0.25	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.84350		14.84350		14.95590	14.95590		18.84	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	181.12070		0.18112		158.76800	0.15877	181.121	16.06	0.16	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	637.48610		0.63749		579.19930	0.57920	637.486	17.79	0.37	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	857.44450		0.85744		890.37380	0.89037	857.444	19.33	0.48	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	635.35020		0.63535		655.51590	0.65552	635.350	20.57	0.38	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.84920		14.84920		14.96170	14.96170		18.81	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.85300		14.85300		14.96560	14.96560		18.82	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	317.95810		0.31796		283.11370	0.28311	317.958	16.86	0.23	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	544.79390		0.54479		560.69180	0.56069	544.794	21.28	0.33	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.90640		14.90640		15.01950	15.01950		18.85	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	195.66650		0.19567		168.83990	0.16884	195.667	15.93	0.16	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	662.51890		0.66252		603.61320	0.60361	662.519	17.76	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	884.84120		0.88484		915.51430	0.91551	884.841	19.50	0.47	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	668.54530		0.66855		687.44070	0.68744	668.545	20.70	0.37	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.90830		14.90830		15.02140	15.02140		18.85	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.93120		14.93120		15.04450	15.04450		18.90	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	793.75650		0.79376		728.53300	0.72853	793.756	18.12	0.40	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	650.95000		0.65095		667.62880	0.66763	650.950	20.95	0.36	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			14.96360		14.96360		15.07730	15.07730		18.88	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	204.22480		0.20422		169.88720	0.16989	204.225	15.72	0.16	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	683.84540		0.68385		627.20060	0.62720	683.845	17.74	0.36	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	901.26060		0.90126		929.75020	0.92975	901.261	19.68	0.46	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	691.87940		0.69188		709.30750	0.70931	691.879	20.85	0.37	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.96930		14.96930		15.08310	15.08310		18.93	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.97500		14.97500		15.08890	15.08890		18.94	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	352.44800		0.35245		350.80100	0.35080	352.448	24.83	0.20	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.99600		14.99600		15.11000	15.11000		18.91	0.00	0.00	0	19,892.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	19.95720		0.01996		20.04460	0.02004	19.957	17.05	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	86.11050		0.08611		70.57460	0.07057	86.110	14.06	0.08	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	542.22720		0.54223		494.82140	0.49482	542.227	17.36	0.30	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	567.51900		0.56752		518.53480	0.51853	567.519	17.42	0.31	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	620.03980		0.62004		567.89760	0.56790	620.040	17.54	0.33	0.00	0	33,715.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	642.67640	0.64268	589.21610	0.58922	642.676	17.59	0.34	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	675.10370	0.67510	619.80570	0.61981	675.104	17.66	0.35	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	735.31920	0.73532	674.24280	0.67424	735.319	17.83	0.37	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	952.71130	0.95271	881.56510	0.88157	952.711	18.46	0.42	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,369.57500	1.36958	1,286.53830	1.28654	1,369.575	19.43	0.51	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	931.58410	0.93158	959.76070	0.95976	931.584	19.67	0.46	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,492.52260	1.49252	1,406.53980	1.40654	1,492.523	19.68	0.54	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	839.65570	0.83966	862.77440	0.86277	839.656	20.11	0.43	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	554.12650	0.55413	564.38110	0.56438	554.127	21.94	0.30	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	492.90000	0.49290	500.36590	0.50037	492.900	22.47	0.27	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	465.12040	0.46512	471.34890	0.47135	465.120	22.74	0.26	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	455.11410	0.45511	460.90600	0.46091	455.114	22.84	0.25	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	420.71940	0.42072	422.10460	0.42210	420.719	23.46	0.23	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	406.14630	0.40615	406.62330	0.40662	406.146	23.78	0.22	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	394.06490	0.39406	393.78340	0.39378	394.065	24.07	0.22	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	391.16340	0.39116	390.70330	0.39070	391.163	24.15	0.21	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	350.02990	0.35003	347.01200	0.34701	350.030	25.33	0.19	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.02330	15.02330	15.13770	15.13770		18.91	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	210.13330	0.21013	178.06930	0.17807	210.133	15.47	0.16	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	703.55920	0.70356	648.82680	0.64883	703.559	17.71	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	926.27240	0.92627	954.57010	0.95457	926.272	19.82	0.46	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	720.92850	0.72093	738.91660	0.73892	720.929	20.97	0.37	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.02740	15.02740	15.14180	15.14180		18.99	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.08730	15.08730	15.20180	15.20180		19.10	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	233.66280	0.23366	199.31030	0.19931	233.663	15.74	0.16	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	727.96670	0.72797	671.67210	0.67167	727.967	17.81	0.35	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	950.56810	0.95057	978.05390	0.97805	950.568	20.10	0.45	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	749.93000	0.74993	768.22840	0.76823	749.930	21.21	0.37	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.14710	15.14710	15.26170	15.26170		19.20	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	248.57280	0.24857	215.63160	0.21563	248.573	15.81	0.17	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	747.49670	0.74750	690.81180	0.69081	747.497	17.87	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	977.45760	0.97746	1,003.69010	1.00369	977.458	20.31	0.44	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	778.98400	0.77898	797.38150	0.79738	778.984	21.38	0.36	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.15330	15.15330	15.26790	15.26790		19.19	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.17600	15.17600	15.29060	15.29060		19.27	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	63.57990	0.06358	57.69930	0.05770	63.580	14.67	0.06	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	495.72470	0.49572	451.78640	0.45179	495.725	17.15	0.26	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	711.54720	0.71155	726.47230	0.72647	711.547	21.97	0.33	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	431.45460	0.43145	446.05680	0.44606	431.455	25.62	0.20	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.21320	15.21320	15.32780	15.32780		19.27	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	266.82620	0.26683	235.17040	0.23517	266.826	15.94	0.17	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	766.25030	0.76625	709.92250	0.70992	766.250	17.90	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,004.29120	1.00429	1,029.59300	1.02959	1,004.291	20.50	0.44	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	810.75050	0.81075	828.86100	0.82886	810.751	21.53	0.36	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 02/01/2020		Any day expiry	15.21730	15.21730		15.33190	15.33190		19.34	0.00	0.00	0	55.00
\$ / R	On 31/01/2020		Any day expiry	15.27720	15.27720		15.39190	15.39190		19.41	0.00	0.00	0	55.00
\$ / R	On 02/03/2020		Any day expiry	15.34110	15.34110		15.45590	15.45590		19.45	0.00	0.00	0	55.00
\$ / R	On 16/03/2020		Foreign Exchange Future	15.37000	15.37000		15.48480	15.48480		19.45	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020		Any day expiry	15.40510	15.40510		15.52000	15.52000		19.51	0.00	0.00	0	55.00
\$ / R	On 29/04/2020		Any day expiry	15.46080	15.46080		15.57570	15.57570		19.55	0.00	0.00	0	55.00
\$ / R	On 02/06/2020		Any day expiry	15.53100	15.53100		15.64600	15.64600		19.65	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020		Foreign Exchange Future	15.55160	15.55160		15.66670	15.66670		19.64	0.00	0.00	0	0.00
\$ / R	On 28/07/2020		Any day expiry	15.64660	15.64660		15.76170	15.76170		19.71	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020		Foreign Exchange Future	15.74560	15.74560		15.86090	15.86090		19.77	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018		Foreign Exchange Future	14.47730	14.47730		14.58720	14.58720		18.65	0.00	0.00	0	334.00
\$ / R MAXI	On 18/03/2019		Foreign Exchange Future	14.65290	14.65290		14.76450	14.76450		18.69	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019		Foreign Exchange Future	14.81730	14.81730		14.92950	14.92950		18.85	0.00	0.00	0	0.00
£ / R	On 28/09/2018		Any day expiry	18.76920	18.76920		19.13690	19.13690		16.68	0.00	0.00	0	14.00
£ / R	On 15/10/2018		Any day expiry	18.82470	18.82470		19.19340	19.19340		16.58	0.00	0.00	0	48.00
£ / R	On 14/12/2018		Foreign Exchange Future	19.02570	19.02570		19.39850	19.39850		17.32	0.00	537,209,665.20	28,236	448,255.00
£ / R	On 18/03/2019		Foreign Exchange Future	19.35260	19.35260		19.73170	19.73170		17.33	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	18.00	Put	355.21340	0.35521		271.92200	0.27192	355.213	16.72	0.25	0.00	0	500.00
£ / R	On 18/03/2019	20.00	Call	692.27030	0.69227		840.90620	0.84091	692.270	17.93	0.42	0.00	0	500.00
£ / R	On 18/03/2019	21.44	Call	358.68860	0.35869		437.49220	0.43749	358.689	19.42	0.25	0.00	0	500.00
£ / R	On 14/06/2019		Foreign Exchange Future	19.65880	19.65880		20.04130	20.04130		17.97	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019		Foreign Exchange Future	19.99510	19.99510		20.38260	20.38260		18.37	0.00	0.00	0	10,363.00
¥ / R	On 14/12/2018		Foreign Exchange Future	0.12937	0.12937		0.13052	0.13052		24.26	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019		Foreign Exchange Future	0.13201	0.13201		0.13318	0.13318		23.02	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.13450	0.13450		0.13568	0.13568		22.77	0.00	0.00	0	0.00
€ / R	On 25/09/2018		Any day expiry	16.85640	16.85640		16.96740	16.96740		13.72	0.00	0.00	0	0.00
€ / R	On 15/10/2018		Any day expiry	16.92010	16.92010		17.02880	17.02880		16.76	0.00	0.00	0	34.00
€ / R	On 14/12/2018		Foreign Exchange Future	17.13610	17.13610		17.24630	17.24630		17.59	0.00	19,997,828.70	1,167	111,297.00
€ / R	On 18/03/2019		Foreign Exchange Future	17.49240	17.49240		17.60480	17.60480		17.52	0.00	87,462.00	5	36,651.00
€ / R	On 18/03/2019	15.60	Put	134.33770	0.13434		117.79130	0.11779	134.338	15.54	0.13	0.00	0	462.00
€ / R	On 18/03/2019	16.00	Call	1,705.56410	1.70556		1,787.81750	1.78782	1,705.564	15.64	0.81	0.00	0	650.00
€ / R	On 18/03/2019	17.33	Put	757.72670	0.75773		687.62820	0.68763	757.727	17.25	0.45	0.00	0	462.00
€ / R	On 18/03/2019	19.65	Call	324.88390	0.32488		335.93630	0.33594	324.884	20.86	0.23	0.00	0	462.00
€ / R	On 14/06/2019		Foreign Exchange Future	17.83010	17.83010		17.94450	17.94450		17.64	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019		Any day expiry	18.07310	18.07310		18.18950	18.18950		17.67	0.00	0.00	0	0.00
€ / R	On 14/08/2019	16.03	Put	299.96710	0.29997		274.24530	0.27425	299.967	15.71	0.19	0.00	0	31,200.00
€ / R	On 14/08/2019	16.24	Put	352.39200	0.35239		322.72140	0.32272	352.392	15.72	0.21	0.00	0	30,200.00
€ / R	On 14/08/2019	17.01	Put	631.12880	0.63113		579.22990	0.57923	631.129	16.33	0.32	0.00	0	31,200.00
€ / R	On 14/08/2019	19.65	Call	744.51320	0.74451		764.57110	0.76457	744.513	19.60	0.36	0.00	0	62,400.00
€ / R	On 16/09/2019		Foreign Exchange Future	18.20510	18.20510		18.32300	18.32300		17.72	0.00	0.00	0	6,834.00

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
5Y STND	On 21/12/2021	Interest Rate Swap	96.53000		96.53000		98.25000	98.25000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future	589.25000		589.25000		588.69000	588.69000			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	600.59800		600.59800		600.02600	600.02600			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	610.57100		610.57100		609.99400	609.99400			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	681.41100		681.41100		681.37500	681.37500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	694.53400		694.53400		694.49600	694.49600			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	706.06700		706.06700		706.03400	706.03400			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	616.20000		616.20000		616.02500	616.02500			0.00	0.00	0	864.00
ALBI	On 07/02/2019	Index Future	628.06600		628.06600		627.88800	627.88800			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future	638.49600		638.49600		638.31900	638.31900			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.55060		10.55060		10.61570	10.61570		14.48	0.00	1,160,566.00	110	36,595.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.69050		10.69050		10.75700	10.75700		14.52	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.82650		10.82650		10.89340	10.89340		15.00	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.22470		11.22470		11.32090	11.32090		15.04	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.38160		11.38160		11.47980	11.47980		15.21	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	623.47160		623.47160		623.47160	623.47160			0.00	0.00	0	25,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future	15.22070		15.22070		15.28910	15.28910		17.63	0.00	0.00	0	1,648.00
CHF / R	On 18/03/2019	Foreign Exchange Future	15.55510		15.55510		15.62550	15.62550		17.83	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.86940		15.86940		15.94160	15.94160		18.28	0.00	0.00	0	150.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.10730		2.10730		2.12350	2.12350		16.27	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.12670		2.12670		2.14310	2.14310		16.62	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.14580		2.14580		2.16250	2.16250		16.69	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	325.61650		325.61650		328.89880	328.89880			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.31440		2.31440		2.33020	2.33020		16.10	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.36370		2.36370		2.37910	2.37910		16.25	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.41060		2.41060		2.42700	2.42700		16.83	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

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
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	11.13921	74.91387		11.14566	74.87675				0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.27784	76.35664		11.28456	76.31874				0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.39609	73.83506		11.40294	73.79709				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	11.37279	76.89702		11.37922	76.85524				0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.50390	78.37789		11.51060	78.33521				0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.62127	75.41917		11.62810	75.37644				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	610.67700	610.67700		610.45200	610.45200				0.00	0.00	0	463.00
GOVI	On 07/02/2019	GOVI	622.43700	622.43700		622.20700	622.20700				0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	632.77300	632.77300		632.54400	632.54400				0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.85590	1.85590		1.86220	1.86220			18.53	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.88080	1.88080		1.88750	1.88750			18.95	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.90400	1.90400		1.91070	1.91070			18.74	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.60424	132.60424		132.56436	132.56436				0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	133.77353	133.77353		133.73258	133.73258				0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	136.01744	136.01744		135.97687	135.97687				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	100.21617	100.21617		100.30923	100.30923				0.00	0.00	0	2,938.00
I2029	On 07/02/2019	Bond Future	102.16873	102.16873		102.26353	102.26353				0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.81009	102.81009		102.90715	102.90715				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	102.59664	102.59664		102.72192	102.72192				0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future	104.59556	104.59556		104.72321	104.72321				0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.20557	105.20557		105.33602	105.33602				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	122.95595	122.95595		122.95446	122.95446				0.00	0.00	0	9,904.00
I2038	On 07/02/2019	Bond Future	123.76047	123.76047		123.75880	123.75880				0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	125.83635	125.83635		125.83561	125.83561				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

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 01/11/2018	Bond Future			116.81056		116.81056		116.80900	116.80900			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future			119.08647		119.08647		119.08490	119.08490			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future			119.39893		119.39893		119.39803	119.39803			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			122.57599		122.57599		122.57420	122.57420			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future			123.19275		123.19275		123.19094	123.19094			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future			125.25919		125.25919		125.25816	125.25816			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/11/2018	Index Future			252.69200		252.69200		253.47400	253.47400			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future			257.61500		257.61500		258.41200	258.41200			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future			261.93600		261.93600		262.74900	262.74900			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.14210		0.14210		0.14290	0.14290			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.14150		0.14150		0.14260	0.14260			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.14080		0.14080		0.14200	0.14200			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.79000		1.79000		1.79790	1.79790		15.46	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.81940		1.81940		1.82740	1.82740		15.69	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.84690		1.84690		1.85520	1.85520		16.17	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.68070		9.68070		9.72700	9.72700		15.42	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.80750		9.80750		9.85450	9.85450		15.38	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.93180		9.93180		9.98000	9.98000		15.88	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.35630		1.35630		1.36580	1.36580			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.36590		1.36590		1.37550	1.37550			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37590		1.37590		1.38550	1.38550			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.31420		1.31420		1.32980	1.32980			0.00	0.00	0	500.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.18370		1.18370		1.18230	1.18230			0.00	23,674.00	20	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.19380		1.19380		1.19240	1.19240			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.20330		1.20330		1.20190	1.20190			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.11675		111.75526		9.11768	111.74973		7.21	0.00	63,029,966.64	564	67,870.00
R186	On 01/11/2018	Bond Future	7.96	Call	2.06000		0.00206		2.31000	0.00231	2.060	6.66	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	62.39000		0.06239		65.65000	0.06565	62.390	6.65	0.06	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,816.99000		1.81699		1,831.96000	1.83196	1,816.990	6.93	0.69	0.00	0	2,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 01/11/2018	Bond Future	9.14	Put	997.29000	0.99729		1,012.81000	1.01281	997.290	7.13	0.47	0.00	0	5,000.00	
R186	On 07/02/2019	Bond Future			9.21051	108.60277		9.21152	108.59696		7.81	0.00	0.00	0	719.00	
R186	On 07/02/2019	Bond Future	8.30	Call	311.05000	0.31105		313.91000	0.31391	311.050	6.99	0.13	0.00	0	210.00	
R186	On 07/02/2019	Bond Future	8.50	Call	533.77000	0.53377		537.47000	0.53747	533.770	7.18	0.20	42,086.48	2	1,000.00	
R186	On 07/02/2019	Bond Future	8.77	Call	980.38000	0.98038		984.91000	0.98491	980.380	7.44	0.31	0.00	0	1,170.00	
R186	On 07/02/2019	Bond Future	9.10	Put	2,400.34000	2.40034		2,410.84000	2.41084	2,400.340	7.70	0.54	0.00	0	1,000.00	
R186	On 07/02/2019	Bond Future	9.27	Call	2,264.35000	2.26435		2,268.72000	2.26872	2,264.350	7.83	0.54	0.00	0	1,170.00	
R186	On 07/02/2019	Bond Future	9.90	Put	802.91000	0.80291		810.56000	0.81056	802.910	8.47	0.24	0.00	0	1,000.00	
R186	On 07/02/2019	Bond Future	9.92	Put	780.73000	0.78073		788.28000	0.78828	780.730	8.50	0.23	0.00	0	1,170.00	
R186	On 02/05/2019	Bond Future			9.29545	110.40584		9.29634	110.40085		7.55	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			301.01350	301.01350		301.01165	301.01165				0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.52801	299.52801		299.52573	299.52573				0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.55220	304.55220		304.55220	304.55220				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			234.39474	234.39474		234.66690	234.66690				0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.05739	235.05739		235.33445	235.33445				0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.00050	239.00050		239.28386	239.28386				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			8.54092	98.61021		8.56774	98.51673		4.04	0.00	3,648,577.77	37	38,215.00	
R2023	On 07/02/2019	Bond Future			8.64977	100.50937		8.67878	100.41397		4.39	0.00	0.00	0	0.00	
R2023	On 02/05/2019	Bond Future			8.74244	98.25097		8.77324	98.15476		4.30	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			9.52374	91.73374		9.52460	91.72831		9.88	0.00	7,522,166.68	82	54,822.00	
R2030	On 07/02/2019	Bond Future			9.60998	89.49096		9.61088	89.48539		10.58	0.00	0.00	0	167.00	
R2030	On 07/02/2019	Bond Future	8.90	Call	614.72000	0.61472		619.05000	0.61905	614.720	9.62	0.21	0.00	0	1,920.00	
R2030	On 07/02/2019	Bond Future	9.60	Call	2,270.17000	2.27017		2,275.60000	2.27560	2,270.170	10.44	0.51	0.00	0	1,920.00	
R2030	On 02/05/2019	Bond Future			9.68938	90.97663		9.69020	90.97164		10.31	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			9.71973	89.94129		9.72567	89.90075		11.23	0.00	14,750,371.56	164	40,680.00	
R2032	On 07/02/2019	Bond Future			9.80817	91.67345		9.81435	91.63203		11.35	0.00	0.00	0	456.00	
R2032	On 02/05/2019	Bond Future			9.88533	89.04041		9.89160	88.99905		11.59	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 01/11/2018	Bond Future			9.84507	93.81863		9.84596	93.81190		11.93	0.00	0.00	0	73,872.00	

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
R2035	On 07/02/2019	Bond Future		9.93411	95.62554		9.93505	95.61855		12.07	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future		10.00720	92.71588		10.00806	92.70957		12.37	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		9.92264	90.35301		9.91839	90.38525		12.50	0.00	0.00	0	52,674.00
R2037	On 07/02/2019	Bond Future		10.00543	87.83308		10.00105	87.86580		13.27	0.00	0.00	0	1,188.00
R2037	On 02/05/2019	Bond Future		10.08032	89.29117		10.07571	89.32514		12.97	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future		9.99746	93.64939		10.00335	93.60154		12.89	0.00	0.00	0	25,862.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.24000	0.00024	0.27000	0.00027	0.240	11.61	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	27.87000	0.02787	29.11000	0.02911	27.870	11.61	0.02	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	51.32000	0.05132	53.09000	0.05309	51.320	11.61	0.04	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	905.53000	0.90553	906.57000	0.90657	905.530	12.58	0.35	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,624.08000	1.62408	1,619.31000	1.61931	1,624.080	12.89	0.51	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future		10.07974	90.94229		10.08585	90.89341		13.72	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future		10.15395	92.45204		10.16015	92.40308		13.40	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		10.02637	90.65162		10.03224	90.60334		13.49	0.00	1,087,819.44	12	38,111.00
R2044	On 07/02/2019	Bond Future		10.10578	88.01210		10.11185	87.96290		14.36	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future		10.17725	89.47316		10.18341	89.42385		14.04	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		10.01198	89.70896		10.02293	89.61669		13.92	0.00	0.00	0	99,873.00
R2048	On 07/02/2019	Bond Future		10.09285	91.43666		10.10419	91.34252		14.12	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		10.15892	88.52077		10.17049	88.42585		14.51	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		7.72023	101.70460		7.71032	101.71565		0.69	0.00	1,017,046.00	10	18,869.00
R207	On 07/02/2019	Bond Future		7.86054	100.01834		7.84776	100.02947		0.80	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		8.08057	101.67893		8.06215	101.69104		0.62	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		8.04024	97.91107		7.98870	98.01970		1.86	0.00	5,874,664.20	60	29,608.00
R208	On 07/02/2019	Bond Future		8.15374	99.79674		8.09518	99.90734		2.23	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		8.26755	98.05415		8.20085	98.16739		2.02	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	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			9.80534		71.22073		9.81116	71.18344		13.27	0.00	42,732,438.00	600	124,877.00
R209	On 01/11/2018	Bond Future	8.89	Call	20.88000		0.02088		21.83000	0.02183	20.880	12.09	0.02	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	38.26000		0.03826		39.64000	0.03964	38.260	12.09	0.03	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,602.07000		2.60207	2,641.55000	2.64155	2,602.070	2,602.070	12.35	0.76	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	754.63000		0.75463	754.70000	0.75470	754.630	754.630	12.68	0.37	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,191.05000		1.19105	1,224.01000	1.22401	1,191.050	1,191.050	13.00	0.48	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	774.73000		0.77473	802.31000	0.80231	774.730	774.730	13.24	0.35	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	731.97000		0.73197	758.83000	0.75883	731.970	731.970	13.27	0.34	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.88206		72.59239		9.88809	72.55427		13.65	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	479.67000		0.47967	478.16000	0.47816	479.670	479.670	12.21	0.17	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,422.75000		1.42275	1,416.61000	1.41661	1,422.750	1,422.750	13.05	0.37	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,589.55000		1.58955	1,611.61000	1.61161	1,589.550	1,589.550	13.90	0.36	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.94846		70.64981		9.95456	70.61168		13.96	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			185.48383		185.48383		185.48216	185.48216			0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future			189.09784		189.09784		189.09573	189.09573			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.71510		189.71510		189.71436	189.71436			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			155.44865		155.44865		155.44827	155.44827			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.32228		156.32228		156.32166	156.32166			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.94434		158.94434		158.94492	158.94492			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			9.62466		82.57536		9.62554	82.56992		10.79	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.71280		84.16570		9.71373	84.16005		11.15	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.78533		82.01600		9.78618	82.01091		11.36	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

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 01/11/2018	Bond Future	9.98156		70.27299		9.98743	70.23411		14.23	0.00	0.00	0	28,473.00
R214	On 07/02/2019	Bond Future	10.06127		71.62638		10.06734	71.58672		14.52	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	10.12640		69.52178		10.13255	69.48202		14.89	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.62580		10.62580		10.68950	10.68950		16.01	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.77980		10.77980		10.84470	10.84470		16.08	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.92490		10.92490		10.99090	10.99090		16.24	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.19200		2.19200		2.21990	2.21990		26.74	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.08560		2.08560		2.11620	2.11620		26.25	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	1.99210		1.99210		2.01750	2.01750		25.89	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.17550		1.17550		1.21000	1.21000			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.13560		1.13560		1.16890	1.16890			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.07520		1.07520		1.10650	1.10650			0.00	0.00	0	0.00
Total for Derivatives :												5,480,815,556.75	475,690	10 602 787.00
Grand Total:												5,480,815,556.75	475,690	10 602 787.00