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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 26/09/2018

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 26/09/2018	Any day expiry	14.22980	14.22980		14.38540	14.38540		20.58	0.00	569,192,000.00	40,000	0.00	
\$ / R	On 27/09/2018	Any day expiry	14.19750	14.19750		14.38540	14.38540		20.54	0.00	0.00	0	0.00	
\$ / R	On 27/09/2018	Any day expiry	14.75	Call	2.02590	0.00203	11.23600	0.01124	2.026	35.65	0.02	0.00	0	20,000.00
\$ / R	On 28/09/2018	Any day expiry	14.19750	14.19750		14.38530	14.38530		19.51	0.00	0.00	0	3,004.00	
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	0.08270	0.00008	0.07230	0.00007	0.083	37.72	0.00	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	422.69160	0.42269	610.68060	0.61068	422.692	24.41	0.95	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	6.00540	0.00601	5.92320	0.00592	6.005	24.18	0.06	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	114.66360	0.11466	52.84320	0.05284	114.664	20.44	0.59	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	14.02290	0.01402	48.49080	0.04849	14.023	25.85	0.11	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	0.04080	0.00004	0.15260	0.00015	0.041	52.74	0.00	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	0.03040	0.00003	0.05620	0.00006	0.030	63.47	0.00	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry	14.20340	14.20340		14.39300	14.39300		17.18	0.00	0.00	0	55.00	
\$ / R	On 03/10/2018	Any day expiry	14.20530	14.20530		14.39500	14.39500		17.36	0.00	0.00	0	189.00	
\$ / R	On 12/10/2018	Any day expiry	14.22220	14.22220		14.41180	14.41180		17.44	0.00	0.00	0	0.00	
\$ / R	On 15/10/2018	Any day expiry	14.22780	14.22780		14.41740	14.41740		17.38	0.00	0.00	0	4,041.00	
\$ / R	On 15/10/2018	Any day expiry	14.88	Put	710.09880	0.71010	562.25500	0.56225	710.099	20.08	0.83	0.00	0	314.00

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 15/10/2018	Any day expiry	14.96	Call	48.72850	0.04873	85.29220	0.08529	48.729	20.41	0.15	0.00	0	314.00
\$ / R	On 17/10/2018	Any day expiry			14.23150	14.23150	14.42120	14.42120		17.59	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			14.24070	14.24070	14.43050	14.43050		17.52	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	14.84290	0.01484	11.36280	0.01136	14.843	17.70	0.05	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	392.53120	0.39253	532.28910	0.53229	392.531	16.91	0.66	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			14.24630	14.24630	14.43610	14.43610		17.71	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.25370	14.25370	14.44360	14.44360		17.59	0.00	0.00	0	225.00
\$ / R	On 30/10/2018	Any day expiry			14.25560	14.25560	14.44550	14.44550		17.66	0.00	0.00	0	2,500.00
\$ / R	On 31/10/2018	Any day expiry			14.25740	14.25740	14.44740	14.44740		17.73	0.00	459,376.00	32	4,099.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	12.55330	0.01255	8.77950	0.00878	12.553	17.29	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	117.12110	0.11712	79.92200	0.07992	117.121	16.75	0.26	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	488.57850	0.48858	630.93680	0.63094	488.578	17.04	0.68	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	176.56850	0.17657	125.52680	0.12553	176.568	17.12	0.34	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	308.54730	0.30855	232.29430	0.23229	308.547	17.73	0.49	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	239.77760	0.23978	330.52530	0.33053	239.778	18.45	0.42	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	176.02070	0.17602	248.91330	0.24891	176.021	19.24	0.33	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	704.99960	0.70500	577.28390	0.57728	705.000	19.77	0.73	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	127.19190	0.12719	184.35550	0.18436	127.192	20.06	0.25	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	108.50690	0.10851	159.67500	0.15967	108.507	20.42	0.22	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	10.02960	0.01003	18.73390	0.01873	10.030	23.54	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	3.64900	0.00365	7.11740	0.00712	3.649	24.29	0.01	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.25930	14.25930	14.44930	14.44930		17.79	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.26120	14.26120	14.45120	14.45120		17.85	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.85	Put	735.77020	0.73577	607.00860	0.60701	735.770	19.97	0.73	0.00	0	1,100.00
\$ / R	On 02/11/2018	Any day expiry	15.50	Call	59.36200	0.05936	90.73270	0.09073	59.362	21.96	0.12	0.00	0	1,100.00
\$ / R	On 05/11/2018	Any day expiry			14.26680	14.26680	14.45690	14.45690		17.74	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	1.40100	0.00140	1.60230	0.00160	1.401	21.19	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	151.39710	0.15140	107.14120	0.10714	151.397	16.90	0.29	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	7.72730	0.00773	14.00400	0.01400	7.727	23.56	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.28170	14.28170	14.47220	14.47220		17.98	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.28550	14.28550	14.47600	14.47600		18.06	0.00	0.00	0	24.00
\$ / R	On 16/11/2018	Any day expiry			14.28740	14.28740	14.47790	14.47790		18.10	0.00	0.00	0	120.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.47640	0.00048	0.40500	0.00041	0.476	24.89	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	2.79690	0.00280	2.88060	0.00288	2.797	22.40	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,106.46680	1.10647	1,281.77540	1.28178	1,106.467	16.17	0.91	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.00	Put	241.63260	0.24163	181.96580	0.18197	241.633	17.43	0.37	0.00	0	10,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	238.65430	0.23865	312.57480	0.31257	238.654	19.42	0.35	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	233.42070	0.23342	306.08480	0.30608	233.421	19.49	0.35	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	197.70920	0.19771	261.48490	0.26148	197.709	19.96	0.30	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	800.30920	0.80031	673.58490	0.67358	800.309	19.96	0.70	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.29300	14.29300	14.48360	14.48360		18.00	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	219.09220	0.21909	286.51480	0.28651	219.092	19.67	0.32	0.00	0	10,000.00
\$ / R	On 23/11/2018	Any day expiry			14.30040	14.30040	14.49130	14.49130		18.10	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	296.67490	0.29667	378.67710	0.37868	296.675	19.05	0.40	0.00	0	20,400.00

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 23/11/2018	Any day expiry	15.31	Call	145.62810		0.14563		193.00540	0.19301	145.628	21.04	0.22	0.00	0	10,000.00
\$ / R	On 29/11/2018	Any day expiry			14.31170		14.31170		14.50270	14.50270		18.09	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.31350		14.31350		14.50460	14.50460		18.12	0.00	28,836,000.00	2,000	5,724.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	29.32460		0.02932		22.53790	0.02254	29.325	15.68	0.07	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	198.13190		0.19813		149.05740	0.14906	198.132	17.08	0.29	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	549.06080		0.54906		672.11460	0.67211	549.061	17.66	0.60	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	402.14170		0.40214		322.33450	0.32233	402.142	18.02	0.46	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	269.25260		0.26925		340.93430	0.34093	269.253	19.61	0.35	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	44.30250		0.04430		61.36360	0.06136	44.303	24.09	0.07	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	24.11660		0.02412		36.05960	0.03606	24.117	25.10	0.04	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.32300		14.32300		14.51420	14.51420		18.08	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,288.56310		1.28856	1,143.26590	1.14327	1,288.563	21.21	0.78	0.78	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.32490		14.32490		14.51610	14.51610		18.10	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	249.40330		0.24940		193.20650	0.19321	249.403	17.27	0.33	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	443.22450		0.44322		360.47000	0.36047	443.224	18.10	0.48	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	846.01220		0.84601		724.07500	0.72407	846.012	19.75	0.66	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,163.50170		1.16350	1,024.17640	1.02418	1,163.502	20.81	0.75	0.75	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry			14.33440		14.33440		14.52570	14.52570		18.18	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	167.66200		0.16766		129.89470	0.12989	167.662	16.70	0.25	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	242.63120		0.24263		189.19510	0.18920	242.631	17.14	0.32	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	246.48980		0.24649		308.52250	0.30852	246.490	20.15	0.31	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	146.03200		0.14603		186.08800	0.18609	146.032	21.72	0.19	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.33630		14.33630		14.52760	14.52760		18.20	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.34010		14.34010		14.53140	14.53140		18.22	0.00	2,202,926,162.00	153,620	825,315.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	6.58870		0.00659		6.53110	0.00653	6.589	20.66	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	7.56730		0.00757		7.51460	0.00751	7.567	20.24	0.02	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	9.15160		0.00915		9.06050	0.00906	9.152	19.67	0.02	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	10.39700		0.01040		10.26890	0.01027	10.397	19.29	0.02	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	10.66680		0.01067		10.53000	0.01053	10.667	19.22	0.02	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	11.82150		0.01182		11.64400	0.01164	11.822	18.91	0.02	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	13.45270		0.01345		13.20950	0.01321	13.453	18.53	0.03	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	14.35530		0.01436		14.07240	0.01407	14.355	18.34	0.03	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	17.01600		0.01702		16.60050	0.01660	17.016	17.85	0.04	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	19.93820		0.01994		19.35410	0.01935	19.938	17.39	0.04	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,860.03820		1.86004	2,050.75410	2.05075	1,860.038	17.39	0.96	0.96	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	23.71530		0.02372		22.88080	0.02288	23.715	16.90	0.05	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	25.36490		0.02536		24.41010	0.02441	25.365	16.71	0.05	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	27.88210		0.02788		26.73240	0.02673	27.882	16.44	0.06	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	39.03180		0.03903		34.73390	0.03473	39.032	15.93	0.08	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	44.38670		0.04439		37.10320	0.03710	44.387	15.99	0.09	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,384.48670		1.38449	1,568.50320	1.56850	1,384.487	15.99	0.91	0.91	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	50.28660		0.05029		39.64140	0.03964	50.287	16.05	0.10	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	56.76330		0.05676		42.39280	0.04239	56.763	16.11	0.11	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,211.67100		1.21167	1,385.27070	1.38527	1,211.671	16.22	0.87	0.87	0.00	0	7,100.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	74.84680	0.07485		56.42530	0.05643	74.847	16.25	0.13	0.00	0	5,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	79.96210	0.07996		60.42700	0.06043	79.962	16.28	0.14	0.00	0	17,800.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,170.06210	1.17006	1,341.82700	1.34183	1,170.062	16.28	0.86	0.00	0	10,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	92.88710	0.09289		70.59400	0.07059	92.887	16.37	0.16	0.00	0	13,650.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	94.84820	0.09485		72.14340	0.07214	94.848	16.38	0.16	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,010.85590	1.01086	1,174.16490	1.17416	1,010.856	16.52	0.81	0.00	0	500.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	120.75590	0.12076		92.76490	0.09276	120.756	16.52	0.19	0.00	0	4,080.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	132.88620	0.13289		102.51090	0.10251	132.886	16.58	0.21	1,487,550.41	500	29,800.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	972.98620	0.97299	1,133.91090	1.13391	972.986	16.58	0.79	0.00	0	228,616.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	159.61530	0.15962		124.16530	0.12417	159.615	16.69	0.24	0.00	0	66,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	184.05170	0.18405		143.66160	0.14366	184.052	16.82	0.26	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	190.76950	0.19077		148.84790	0.14885	190.770	16.86	0.27	0.00	0	7,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	208.22210	0.20822		162.37150	0.16237	208.222	16.96	0.28	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	779.24610	0.77925	922.27550	0.92228	779.246	17.03	0.71	0.00	0	100.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	222.86290	0.22286		173.77420	0.17377	222.863	17.05	0.30	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	226.61520	0.22662		176.70790	0.17671	226.615	17.07	0.30	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	766.71520	0.76672	908.10790	0.90811	766.715	17.07	0.70	5,034,181.68	500	3,264.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	266.23800	0.26624		210.02210	0.21002	266.238	17.28	0.33	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	677.56100	0.67756	809.44110	0.80944	677.561	17.38	0.65	0.00	0	39,589.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	309.61840	0.30962		246.96680	0.24697	309.618	17.49	0.37	0.00	0	58,250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	649.71840	0.64972	778.36680	0.77837	649.718	17.49	0.63	0.00	0	20,200.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	356.70380	0.35670		287.53510	0.28754	356.704	17.70	0.40	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	366.55860	0.36656		296.08380	0.29608	366.559	17.74	0.41	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	581.64010	0.58164	701.81220	0.70181	581.640	17.76	0.59	0.00	0	20,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	381.61090	0.38161		309.17400	0.30917	381.611	17.80	0.42	0.00	0	236,970.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	386.69980	0.38670		313.61000	0.31361	386.700	17.82	0.42	0.00	0	36,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	547.50810	0.54751	663.10820	0.66311	547.508	17.91	0.56	0.00	0	51,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	407.40810	0.40741		331.70820	0.33171	407.408	17.91	0.44	0.00	0	13,650.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	428.68110	0.42868		350.37440	0.35037	428.681	17.99	0.45	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	524.18630	0.52419	636.52980	0.63653	524.186	18.01	0.55	0.00	0	51,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	461.62710	0.46163		379.42950	0.37943	461.627	18.12	0.47	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	478.55780	0.47856		394.42520	0.39443	478.558	18.18	0.48	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	488.65780	0.48866	595.82520	0.59583	488.658	18.18	0.52	0.00	0	100.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	490.01170	0.49001		404.59630	0.40460	490.012	18.22	0.49	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	480.11170	0.48011	585.99630	0.58600	480.112	18.22	0.51	0.00	0	500.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	513.91300	0.51391		425.34550	0.42535	513.913	18.33	0.50	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	460.06910	0.46007	0.00000	0.00000	460.069	18.36	0.50	322,752,913.92	44,640	100,000.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	444.61670	0.44462	543.44150	0.54344	444.617	18.46	0.48	0.00	0	11,300.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	422.37860	0.42238	516.56810	0.51657	422.379	18.62	0.47	0.00	0	1,200.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	582.27860	0.58228		485.16810	0.48517	582.279	18.62	0.53	0.00	0	15,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	588.68190	0.58868		490.80420	0.49080	588.682	18.65	0.54	0.00	0	3,388.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	647.62780	0.64763		543.80020	0.54380	647.628	18.89	0.56	4,077,101.18	500	3,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	387.72780	0.38773	475.20020	0.47520	387.728	18.89	0.44	0.00	0	84,900.00		
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	384.42160	0.38442		471.32040	0.47132	384.422	18.92	0.43	0.00	0	1,500.00	

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 14/12/2018	Foreign Exchange Future	14.62	Call	381.14360	0.38114	467.47150	0.46747	381.144	18.94	0.43	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	365.17330	0.36517	448.68250	0.44868	365.173	19.08	0.42	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	695.07330	0.69507	587.28250	0.58728	695.073	19.08	0.58	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	355.91890	0.35592	437.76730	0.43777	355.919	19.16	0.41	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	743.84920	0.74385	632.22150	0.63222	743.849	19.26	0.60	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	750.92100	0.75092	638.75670	0.63876	750.921	19.29	0.61	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	341.02100	0.34102	420.15670	0.42016	341.021	19.29	0.39	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	786.66230	0.78666	671.85330	0.67185	786.662	19.42	0.62	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	326.76230	0.32676	403.25330	0.40325	326.762	19.42	0.38	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	315.80040	0.31580	390.22460	0.39022	315.800	19.53	0.37	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	313.11950	0.31312	387.03450	0.38703	313.120	19.55	0.37	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	859.96930	0.85997	740.07780	0.74008	859.969	19.69	0.65	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	935.55630	0.93556	810.86120	0.81086	935.556	19.95	0.67	0.00	0	20,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	275.65630	0.27566	342.26120	0.34226	275.656	19.95	0.33	480,361,800.00	100,000	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	273.33550	0.27334	339.47340	0.33947	273.335	19.98	0.33	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	255.38960	0.25539	318.00810	0.31801	255.390	20.19	0.31	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	253.22490	0.25322	315.42690	0.31543	253.225	20.21	0.31	2,226,240.45	500	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	242.68570	0.24269	302.84920	0.30285	242.686	20.34	0.30	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,092.51640	1.09252	959.40320	0.95940	1,092.516	20.47	0.71	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,132.89300	1.13289	997.86850	0.99787	1,132.893	20.60	0.72	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,173.69900	1.17370	1,036.82260	1.03682	1,173.699	20.73	0.73	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	201.61560	0.20162	253.36360	0.25336	201.616	20.91	0.25	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	187.05670	0.18706	235.54880	0.23555	187.057	21.14	0.24	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	183.98090	0.18398	231.77590	0.23178	183.981	21.19	0.23	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,340.86110	1.34086	1,196.67100	1.19667	1,340.861	21.24	0.77	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	180.96110	0.18096	228.07100	0.22807	180.961	21.24	0.23	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	179.47290	0.17947	226.24280	0.22624	179.473	21.26	0.23	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	168.04160	0.16804	212.17820	0.21218	168.042	21.47	0.22	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	166.67160	0.16667	210.48720	0.21049	166.672	21.49	0.21	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	165.31220	0.16531	208.81310	0.20881	165.312	21.52	0.21	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	153.63560	0.15364	194.38930	0.19439	153.636	21.75	0.20	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	149.95310	0.14995	189.82980	0.18983	149.953	21.83	0.19	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,636.83590	1.63684	1,482.71010	1.48271	1,636.836	22.09	0.82	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	135.76330	0.13576	172.75590	0.17276	135.763	22.11	0.18	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	128.94490	0.12894	164.87330	0.16487	128.945	22.23	0.17	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	119.39660	0.11940	153.80740	0.15381	119.397	22.42	0.16	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	108.75130	0.10875	140.54530	0.14055	108.751	22.64	0.15	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	106.02970	0.10603	137.14530	0.13715	106.030	22.71	0.14	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	100.80840	0.10081	130.60800	0.13061	100.808	22.83	0.14	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	97.48420	0.09748	126.43820	0.12644	97.484	22.91	0.13	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	74.85960	0.07486	97.88980	0.09789	74.860	23.57	0.10	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	61.73830	0.06174	81.17900	0.08118	61.738	24.07	0.09	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	52.78080	0.05278	69.69360	0.06969	52.781	24.48	0.08	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.35150	14.35150	14.54290	14.54290		18.17	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 20/12/2018	Any day expiry	13.90	Put	277.27250	0.27727	220.84150	0.22084	277.273	17.25	0.34	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	472.87150	0.47287	391.16910	0.39117	472.872	18.07	0.47	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	868.50500	0.86850	750.04040	0.75004	868.505	19.59	0.64	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,179.78630	1.17979	1,044.36770	1.04437	1,179.786	20.61	0.72	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.35340	14.35340	14.54480	14.54480		18.18	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	80.22250	0.08022	61.57500	0.06157	80.223	16.25	0.14	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	98.58170	0.09858	76.18360	0.07618	98.582	16.36	0.16	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	393.54590	0.39355	479.09860	0.47910	393.546	18.98	0.43	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	365.67840	0.36568	446.43830	0.44644	365.678	19.21	0.40	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.37240	14.37240	14.56370	14.56370		18.04	0.00	0.00	0	4,014.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	59.54260	0.05954	49.77080	0.04977	59.543	15.97	0.10	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	254.56180	0.25456	203.17910	0.20318	254.562	16.95	0.30	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	599.77980	0.59978	714.86100	0.71486	599.780	17.79	0.56	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	463.40150	0.46340	385.39980	0.38540	463.402	17.85	0.44	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	925.98900	0.92599	807.37630	0.80738	925.989	19.54	0.64	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	79.74030	0.07974	101.17620	0.10118	79.740	23.85	0.10	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	53.00090	0.05300	66.94810	0.06695	53.001	25.25	0.07	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.37610	14.37610	14.56750	14.56750		18.15	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.40570	14.40570	14.59740	14.59740		18.16	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	46.93150	0.04693	42.01530	0.04202	46.931	16.62	0.08	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.42790	14.42790	14.61990	14.61990		18.21	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.42970	14.42970	14.62180	14.62180		18.21	0.00	0.00	0	1,420.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	87.75490	0.08775	75.76960	0.07577	87.755	16.00	0.12	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	515.10020	0.51510	438.25840	0.43826	515.100	17.81	0.43	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	637.34140	0.63734	745.66790	0.74567	637.341	18.07	0.53	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	390.60790	0.39061	463.13630	0.46314	390.608	19.70	0.36	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.45380	14.45380	14.64610	14.64610		18.18	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.48150	14.48150	14.67420	14.67420		18.24	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	114.30380	0.11430	98.52110	0.09852	114.304	16.14	0.14	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	553.79120	0.55379	478.09340	0.47809	553.791	17.77	0.42	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	669.80680	0.66981	773.90210	0.77390	669.807	18.28	0.51	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	434.03700	0.43404	506.97970	0.50698	434.037	19.79	0.36	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.51480	14.51480	14.70800	14.70800		18.20	0.00	25,662,166.40	1,768	38,779.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	4.60010	0.00460	4.67730	0.00468	4.600	20.53	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	18.42390	0.01842	15.26870	0.01527	18.424	16.60	0.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	61.74920	0.06175	52.49100	0.05249	61.749	16.33	0.08	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	65.53590	0.06554	55.79700	0.05580	65.536	16.32	0.08	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	113.19600	0.11320	97.71190	0.09771	113.196	16.18	0.13	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	116.22770	0.11623	100.39260	0.10039	116.228	16.17	0.14	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	128.99460	0.12899	111.69870	0.11170	128.995	16.14	0.15	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	137.50950	0.13751	119.25310	0.11925	137.510	16.12	0.16	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	152.61860	0.15262	130.48670	0.13049	152.619	16.19	0.17	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	159.43230	0.15943	135.54400	0.13554	159.432	16.23	0.17	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	183.63680	0.18364	153.48780	0.15349	183.637	16.33	0.19	0.00	0	224,707.00

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	13.36	Put	212.98660		0.21299		178.97490	0.17897	212.987	16.44	0.22	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	242.21390		0.24221		204.52620	0.20453	242.214	16.55	0.24	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	270.63380		0.27063		229.50620	0.22951	270.634	16.64	0.26	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	315.27260		0.31527		268.98110	0.26898	315.273	16.78	0.28	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	322.52200		0.32252		275.41460	0.27541	322.522	16.80	0.29	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	329.86950		0.32987		281.94840	0.28195	329.869	16.82	0.29	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	341.08490		0.34108		291.92510	0.29193	341.085	16.85	0.30	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	356.39010		0.35639		305.57450	0.30557	356.390	16.89	0.31	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	385.91290		0.38591		330.40040	0.33040	385.913	17.01	0.33	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	403.53220		0.40353		345.13000	0.34513	403.532	17.09	0.33	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	449.45930		0.44946		385.11790	0.38512	449.459	17.27	0.36	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	468.57210		0.46857		402.42010	0.40242	468.572	17.35	0.37	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	591.85470		0.59185		514.91570	0.51492	591.855	17.79	0.42	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	817.57750		0.81758		932.94510	0.93295	817.578	17.83	0.57	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	630.50710		0.63051		550.46080	0.55046	630.507	17.92	0.44	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	681.90940		0.68191		597.92230	0.59792	681.909	18.09	0.46	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	740.15480		0.74015		847.63410	0.84763	740.155	18.16	0.53	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	732.01570		0.73202		838.63330	0.83863	732.016	18.20	0.53	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	717.21570		0.71722		630.63330	0.63063	717.216	18.20	0.47	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	735.22320		0.73522		647.30700	0.64731	735.223	18.25	0.48	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	753.43470		0.75343		664.18870	0.66419	753.435	18.31	0.48	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	809.23610		0.80924		716.05600	0.71606	809.236	18.48	0.50	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	866.74940		0.86675		769.79110	0.76979	866.749	18.65	0.52	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	919.25540		0.91926		819.09490	0.81909	919.255	18.80	0.54	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	925.90710		0.92591		825.35330	0.82535	925.907	18.82	0.54	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	932.57830		0.93258		831.63230	0.83163	932.578	18.84	0.54	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	568.91920		0.56892		656.53650	0.65654	568.919	19.07	0.43	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,069.95010		1.06995		961.37410	0.96137	1,069.950	19.22	0.58	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,126.90110		1.12690		1,015.41210	1.01541	1,126.901	19.37	0.59	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,134.09600		1.13410		1,022.25050	1.02225	1,134.096	19.39	0.60	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	507.84520		0.50785		587.77500	0.58778	507.845	19.46	0.40	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,177.61630		1.17762		1,063.64330	1.06364	1,177.616	19.50	0.61	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,184.92610		1.18493		1,070.60560	1.07061	1,184.926	19.52	0.61	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,274.10270		1.27410		1,155.46670	1.15547	1,274.103	19.75	0.63	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	438.11100		0.43811		508.04620	0.50805	438.111	20.01	0.35	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	435.83940		0.43584		505.46320	0.50546	435.839	20.03	0.35	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	426.90120		0.42690		495.28870	0.49529	426.901	20.11	0.34	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	418.17460		0.41817		485.34640	0.48535	418.175	20.19	0.34	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	393.23980		0.39324		456.88860	0.45689	393.240	20.43	0.32	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	364.53340		0.36453		424.03330	0.42403	364.533	20.72	0.30	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	350.26170		0.35026		407.66580	0.40767	350.262	20.88	0.29	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	331.04570		0.33105		386.38310	0.38638	331.046	21.08	0.27	0.00	0	15,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	308.94810		0.30895		362.95520	0.36296	308.948	21.28	0.26	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	282.52530		0.28253		332.88250	0.33288	282.525	21.54	0.24	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	270.98890	0.27099	319.60520	0.31961	270.989	21.67	0.23	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	244.45060	0.24445	288.97000	0.28897	244.451	21.98	0.21	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	241.96650	0.24197	286.09830	0.28610	241.967	22.01	0.21	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	201.95460	0.20195	239.67270	0.23967	201.955	22.57	0.18	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	200.96180	0.20096	238.51760	0.23852	200.962	22.58	0.18	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	196.07730	0.19608	232.82960	0.23283	196.077	22.66	0.17	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	190.40440	0.19040	226.21820	0.22622	190.404	22.76	0.17	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	189.47950	0.18948	225.13740	0.22514	189.480	22.77	0.17	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	188.55750	0.18856	224.06540	0.22407	188.558	22.79	0.17	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	177.06910	0.17707	210.64810	0.21065	177.069	22.99	0.16	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	171.23660	0.17124	203.82660	0.20383	171.237	23.10	0.15	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	157.74770	0.15775	185.76900	0.18577	157.748	23.50	0.14	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	134.34500	0.13434	155.18300	0.15518	134.345	24.70	0.12	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	119.85450	0.11985	138.21810	0.13822	119.855	25.67	0.11	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.53140	14.53140	14.72480	14.72480		18.27	0.00	19,964,568.10	1,366	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	460.13510	0.46014	0.00000	0.00000	460.135	17.27	0.36	261,156,210.00	50,000	50,000.00
\$ / R	On 29/03/2019	Any day expiry			14.53510	14.53510	14.72860	14.72860		18.29	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	139.43730	0.13944	119.51160	0.11951	139.437	16.21	0.15	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	589.15620	0.58916	513.48440	0.51348	589.156	17.74	0.41	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	699.36880	0.69937	799.99200	0.79999	699.369	18.51	0.50	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	471.27230	0.47127	544.28190	0.54428	471.272	19.92	0.36	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.54250	14.54250	14.73610	14.73610		18.27	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.59400	14.59400	14.78860	14.78860		18.33	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	162.35970	0.16236	137.14000	0.13714	162.360	16.16	0.16	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,399.01790	1.39902	1,552.70970	1.55271	1,399.018	16.63	0.75	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	623.01430	0.62301	547.19850	0.54720	623.014	17.71	0.40	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	728.41390	0.72841	825.47910	0.82548	728.414	18.74	0.48	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	508.71150	0.50871	580.16120	0.58016	508.712	20.09	0.36	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.65110	14.65110	14.84680	14.84680		18.39	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	183.23480	0.18323	152.79220	0.15279	183.235	16.13	0.17	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	652.83440	0.65283	577.04680	0.57705	652.834	17.69	0.40	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	754.09920	0.75410	848.25960	0.84826	754.099	18.97	0.47	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	541.62440	0.54162	612.09100	0.61209	541.624	20.27	0.36	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.65660	14.65660	14.85240	14.85240		18.37	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.67680	14.67680	14.87300	14.87300		18.44	0.00	0.00	0	19,430.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	11.79910	0.01180	12.22420	0.01222	11.799	17.76	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	60.26290	0.06026	47.51910	0.04752	60.263	14.92	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	133.32390	0.13332	110.28630	0.11029	133.324	15.65	0.13	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	184.82330	0.18482	155.74330	0.15574	184.823	16.01	0.16	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	189.83380	0.18983	160.20490	0.16020	189.834	16.04	0.17	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	256.82570	0.25683	220.33460	0.22033	256.826	16.41	0.21	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	462.85900	0.46286	408.90360	0.40890	462.859	17.02	0.31	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	483.69180	0.48369	427.96130	0.42796	483.692	17.07	0.32	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,224.69660	1.22470	1,360.62780	1.36063	1,224.697	17.19	0.66	0.00	0	1,000.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,014.67100		1.01467	1,130.47300	1.13047	1,014.671		17.95	0.58	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	948.02410		0.94802	1,058.12020	1.05812	948.024		18.23	0.55	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	881.38450		0.88138	793.53360	0.79353	881.384		18.32	0.46	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	856.09180		0.85609	958.77020	0.95877	856.092		18.63	0.51	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	630.91880		0.63092	710.42660	0.71043	630.919		19.80	0.40	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	613.36360		0.61336	690.76920	0.69077	613.364		19.91	0.39	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	570.87840		0.57088	643.48390	0.64348	570.878		20.21	0.36	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	544.56890		0.54457	614.13720	0.61414	544.569		20.41	0.35	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	527.87000		0.52787	595.47960	0.59548	527.870		20.54	0.34	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	259.38160		0.25938	293.40040	0.29340	259.382		23.48	0.18	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.68790		14.68790	14.88430	14.88430			18.43	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	941.36200		0.94136	850.19740	0.85020	941.362		18.46	0.47	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	339.07470		0.33907	386.28090	0.38628	339.075		22.21	0.23	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.70260		14.70260	14.89930	14.89930			18.43	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	198.22200		0.19822	166.61730	0.16662	198.222		16.02	0.17	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	676.52260		0.67652	601.72750	0.60173	676.523		17.66	0.39	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	773.55230		0.77355	866.27840	0.86628	773.552		19.16	0.46	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	567.30210		0.56730	637.56510	0.63757	567.302		20.41	0.35	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.70820		14.70820	14.90510	14.90510			18.41	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.71190		14.71190	14.90900	14.90900			18.43	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	337.29190		0.33729	295.90090	0.29590	337.292		16.65	0.25	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	482.35380		0.48235	544.94950	0.54495	482.354		21.09	0.31	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.76410		14.76410	14.96290	14.96290			18.48	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	213.40200		0.21340	178.00150	0.17800	213.402		15.89	0.17	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	702.34540		0.70235	627.47430	0.62747	702.345		17.65	0.38	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	802.38700		0.80239	893.37420	0.89337	802.387		19.35	0.45	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	600.87630		0.60088	670.77530	0.67078	600.876		20.56	0.35	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.76590		14.76590	14.96490	14.96490			18.48	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.78830		14.78830	14.98800	14.98800			18.53	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	838.26610		0.83827	755.47980	0.75548	838.266		18.01	0.42	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	584.81830		0.58482	652.24910	0.65225	584.818		20.80	0.34	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			14.82000		14.82000	15.02080	15.02080			18.53	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	226.94980		0.22695	186.03820	0.18604	226.950		15.80	0.17	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	724.10890		0.72411	648.96920	0.64897	724.109		17.64	0.38	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	820.10580		0.82011	909.59430	0.90959	820.106		19.54	0.44	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	624.28090		0.62428	693.86940	0.69387	624.281		20.71	0.35	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.82560		14.82560	15.02650	15.02650			18.58	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.83120		14.83120	15.03230	15.03230			18.59	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	314.99150		0.31499	344.83180	0.34483	314.992		24.74	0.18	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.85170		14.85170	15.05350	15.05350			18.57	0.00	0.00	0	19,892.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	18.20490		0.01820	19.02270	0.01902	18.205		16.52	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	99.69990		0.09970	75.76670	0.07577	99.700		14.18	0.10	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	571.68570		0.57169	513.69620	0.51370	571.686		17.18	0.32	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	597.97190		0.59797	538.18030	0.53818	597.972		17.24	0.33	0.00	0	800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	652.50530	0.65251	589.09110	0.58909	652.505	17.36	0.35	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	677.32930	0.67733	611.06250	0.61106	677.329	17.43	0.36	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	713.33430	0.71333	642.56360	0.64256	713.334	17.55	0.37	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	777.15480	0.77715	699.53890	0.69954	777.155	17.74	0.39	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	1,001.93950	1.00194	911.92900	0.91193	1,001.939	18.36	0.44	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,428.99540	1.42900	1,322.30660	1.32231	1,428.995	19.29	0.54	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	849.72160	0.84972	940.23100	0.94023	849.722	19.53	0.44	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,555.13150	1.55513	1,443.57450	1.44357	1,555.131	19.54	0.56	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	763.67950	0.76368	845.43700	0.84544	763.679	19.98	0.41	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	496.06910	0.49607	552.35570	0.55236	496.069	21.77	0.28	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	439.43310	0.43943	489.68050	0.48968	439.433	22.29	0.25	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	415.01780	0.41502	461.27080	0.46127	415.018	22.58	0.24	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	407.71280	0.40771	451.04570	0.45105	407.713	22.73	0.23	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	377.74640	0.37775	414.44600	0.41445	377.746	23.38	0.22	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	364.37650	0.36438	399.42510	0.39943	364.377	23.70	0.21	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	353.30630	0.35331	386.97000	0.38697	353.306	23.99	0.20	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	350.65000	0.35065	383.98230	0.38398	350.650	24.06	0.20	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	311.71460	0.31171	341.60520	0.34161	311.715	25.20	0.18	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.87780	14.87780	15.08100	15.08100		18.63	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	232.04040	0.23204	195.05730	0.19506	232.040	15.52	0.17	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	743.53510	0.74354	671.67810	0.67168	743.535	17.61	0.37	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	845.44060	0.84544	934.25730	0.93426	845.441	19.69	0.43	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	652.24500	0.65225	722.91480	0.72291	652.245	20.81	0.35	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.88180	14.88180	15.08510	15.08510		18.65	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.94070	14.94070	15.14530	15.14530		18.78	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	252.01440	0.25201	210.33750	0.21034	252.014	15.68	0.18	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	765.90320	0.76590	694.96130	0.69496	765.903	17.68	0.36	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	871.51960	0.87152	959.50470	0.95950	871.520	19.98	0.43	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	682.14620	0.68215	753.61040	0.75361	682.146	21.07	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.99950	14.99950	15.20550	15.20550		18.89	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	268.50290	0.26850	227.03950	0.22704	268.503	15.78	0.18	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	784.66220	0.78466	714.52440	0.71452	784.662	17.73	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	899.48740	0.89949	987.33420	0.98733	899.487	20.21	0.42	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	712.17140	0.71217	784.14300	0.78414	712.171	21.27	0.35	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.00560	15.00560	15.21170	15.21170		18.89	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.02790	15.02790	15.23450	15.23450		18.97	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	61.05760	0.06106	57.30020	0.05730	61.058	14.17	0.06	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	525.01080	0.52501	467.24580	0.46725	525.011	17.06	0.27	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	650.33900	0.65034	716.01160	0.71601	650.339	21.87	0.31	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	380.06330	0.38006	436.35120	0.43635	380.063	25.28	0.19	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.06440	15.06440	15.27190	15.27190		18.99	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	285.19400	0.28519	243.76500	0.24377	285.194	15.86	0.18	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	804.05400	0.80405	733.62310	0.73362	804.054	17.78	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	927.42870	0.92743	1,015.01960	1.01502	927.429	20.42	0.42	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	744.82500		0.74483		817.67410	0.81767	744.825	21.44	0.35	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.06850		15.06850		15.27600	15.27600		18.99	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.12730		15.12730		15.33620	15.33620		19.14	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.19020		15.19020		15.40060	15.40060		19.20	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.21860		15.21860		15.42960	15.42960		19.20	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.25310		15.25310		15.46490	15.46490		19.27	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.30790		15.30790		15.52090	15.52090		19.32	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.37690		15.37690		15.59150	15.59150		19.42	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.39720		15.39720		15.61230	15.61230		19.42	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.49050		15.49050		15.70770	15.70770		19.50	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.58790		15.58790		15.80730	15.80730		19.57	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.34010		14.34010		14.53140	14.53140		18.22	0.00	0.00	0	334.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.51480		14.51480		14.70800	14.70800		18.20	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.67680		14.67680		14.87300	14.87300		18.44	0.00	0.00	0	0.00
£ / R	On 28/09/2018	Any day expiry			18.72630		18.72630		18.93460	18.93460		17.96	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			18.77720		18.77720		18.99070	18.99070		16.49	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.97880		18.97880		19.19280	19.19280		17.23	0.00	19,491,227.60	1,027	448,253.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.30650		19.30650		19.52360	19.52360		17.20	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	359.05550		0.35906		317.14960	0.31715	359.056	16.78	0.25	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	651.85460		0.65185		754.27610	0.75428	651.855	17.78	0.41	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	324.14330		0.32414		388.11020	0.38811	324.143	19.13	0.23	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.61070		19.61070		19.83150	19.83150		17.76	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.94360		19.94360		20.17230	20.17230		18.15	0.00	0.00	0	10,363.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12762		0.12762		0.12946	0.12946		24.90	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13026		0.13026		0.13211	0.13211		23.28	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13271		0.13271		0.13461	0.13461		22.88	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry			16.73350		16.73350		17.00740	17.00740		16.12	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.94930		16.94930		17.22400	17.22400		17.01	0.00	129,984,181.70	7,669	112,823.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.30300		17.30300		17.58230	17.58230		17.06	0.00	0.00	0	36,651.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	144.15880		0.14416		117.30090	0.11730	144.159	15.14	0.15	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,540.60090		1.54060		1,765.43650	1.76544	1,540.601	15.45	0.79	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	826.79300		0.82679		691.66340	0.69166	826.793	17.11	0.48	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	266.03770		0.26604		324.29880	0.32430	266.038	20.67	0.21	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.63560		17.63560		17.92190	17.92190		17.25	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			17.87440		17.87440		18.16750	18.16750		17.33	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	324.17120		0.32417		274.64600	0.27465	324.171	15.51	0.21	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	386.54280		0.38654		323.80090	0.32380	386.543	15.64	0.23	42,893,938.62	10,200	20,000.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	682.11080		0.68211		583.38300	0.58338	682.111	16.22	0.34	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	660.42120		0.66042		751.45090	0.75145	660.421	19.51	0.34	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			18.00400		18.00400		18.30060	18.30060		17.40	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	98.19000		98.19000		98.33000	98.33000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future	590.00800		590.00800		588.16700	588.16700			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	601.36200		601.36200		599.48800	599.48800			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	611.35300		611.35300		609.44400	609.44400			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	682.06500		682.06500		678.96400	678.96400			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	695.19000		695.19000		692.03300	692.03300			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	706.74000		706.74000		703.52600	703.52600			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	616.67200		616.67200		613.49400	613.49400			0.00	12,333,440.00	2	864.00
ALBI	On 07/02/2019	Index Future	628.53900		628.53900		625.30200	625.30200			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future	638.98200		638.98200		635.68700	635.68700			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.41550		10.41550		10.54360	10.54360		14.10	0.00	1,999,776.00	192	36,596.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.55490		10.55490		10.68370	10.68370		14.09	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.68900		10.68900		10.81960	10.81960		14.47	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.07290		11.07290		11.23840	11.23840		14.69	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.22820		11.22820		11.39480	11.39480		14.81	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	627.79280		627.79280		627.79280	627.79280			0.00	0.00	0	25,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.91670		14.91670		15.18320	15.18320		17.13	0.00	0.00	0	1,648.00
CHF / R	On 18/03/2019	Foreign Exchange Future	15.24490		15.24490		15.51740	15.51740		17.51	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.55310		15.55310		15.83240	15.83240		17.91	0.00	0.00	0	150.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.07800		2.07800		2.10780	2.10780		16.22	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.09690		2.09690		2.12680	2.12680		15.96	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.11590		2.11590		2.14580	2.14580		16.15	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	205.76940		205.76940		278.79660	278.79660			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.29070		2.29070		2.32870	2.32870		16.11	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.33930		2.33930		2.37810	2.37810		16.02	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.38610		2.38610		2.42530	2.42530		16.59	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	11.11858	75.03278		11.19882	74.57186				0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.25659	76.47666		11.34003	76.00704				0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.37401	73.95768		11.46041	73.47961				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	11.36745	76.93175		11.44259	76.44557				0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.49853	78.41213		11.57665	77.91664				0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.61562	75.45455		11.69659	74.95021				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	611.15800	611.15800		607.83200	607.83200				0.00	0.00	0	462.00
GOVI	On 07/02/2019	GOVI	622.91900	622.91900		619.53200	619.53200				0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	633.26800	633.26800		629.82100	629.82100				0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.83710	1.83710		1.86190	1.86190			18.42	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.86210	1.86210		1.88700	1.88700			18.09	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.88500	1.88500		1.91020	1.91020			18.52	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.45250	132.45250		132.44930	132.44930				0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	133.61753	133.61753		133.61374	133.61374				0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	135.85915	135.85915		135.85481	135.85481				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	100.21998	100.21998		100.21692	100.21692				0.00	0.00	0	2,938.00
I2029	On 07/02/2019	Bond Future	102.17176	102.17176		102.16808	102.16808				0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.81337	102.81337		102.80936	102.80936				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	102.28625	102.28625		102.28213	102.28213				0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future	104.27827	104.27827		104.27354	104.27354				0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	104.88309	104.88309		104.87800	104.87800				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	122.96151	122.96151		122.95706	122.95706				0.00	0.00	0	9,904.00
I2038	On 07/02/2019	Bond Future	123.76493	123.76493		123.75991	123.75991				0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	125.84118	125.84118		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		116.59210	116.59210		116.81168	116.81168			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future		118.86272	118.86272		119.08603	119.08603			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		119.17155	119.17155		119.39825	119.39825			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		122.32410	122.32410		122.06242	122.06242			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future		122.93496	122.93496		122.66761	122.66761			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		124.99751	124.99751		124.72519	124.72519			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/11/2018	Index Future		253.15200	253.15200		252.45000	252.45000			0.00	7,594,560.00	3	746.00
IGOV	On 07/02/2019	Index Future		258.08200	258.08200		257.36600	257.36600			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		262.41200	262.41200		261.68400	261.68400			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		0.14040	0.14040		0.14180	0.14180			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14020	0.14020		0.14080	0.14080			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13860	0.13860		0.14170	0.14170			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.77950	1.77950		1.80440	1.80440		15.21	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.80880	1.80880		1.83400	1.83400		14.82	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.83640	1.83640		1.86200	1.86200		15.87	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.53910	9.53910		9.67020	9.67020		15.01	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.66420	9.66420		9.79700	9.79700		14.93	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.78540	9.78540		9.92100	9.92100		15.42	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.34580	1.34580		1.35520	1.35520			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.35550	1.35550		1.36220	1.36220			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.36530	1.36530		1.36930	1.36930			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future		1.32350	1.32350		1.32080	1.32080			0.00	0.00	0	500.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future		1.18200	1.18200		1.18530	1.18530			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future		1.19210	1.19210		1.19540	1.19540			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future		1.20160	1.20160		1.20500	1.20500			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future		9.10290	111.83757		9.18218	111.36749		7.21	0.00	19,795,249.89	177	67,839.00
R186	On 01/11/2018	Bond Future	7.96	Call	1.15000	0.00115	0.66000	0.00066	1.150	6.66	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	49.48000	0.04948	32.40000	0.03240	49.480	6.65	0.05	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,702.50000	1.70250	2,051.33000	2.05133	1,702.500	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	891.91000	0.89191		1,139.63000	1.13963	891.910	7.13	0.46		0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.19625	108.68495		9.27956	108.20603			7.81	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	303.70000	0.30370		248.24000	0.24824	303.700	6.99	0.13		0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	525.77000	0.52577		439.92000	0.43992	525.770	7.18	0.20		0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	974.08000	0.97408		837.45000	0.83745	974.080	7.44	0.32		0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,318.98000	2.31898		2,591.23000	2.59123	2,318.980	7.70	0.53		0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,270.82000	2.27082		2,027.62000	2.02762	2,270.820	7.83	0.54		0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	752.51000	0.75251		874.23000	0.87423	752.510	8.47	0.23		0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	731.11000	0.73111		850.05000	0.85005	731.110	8.50	0.22		0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.28039	110.49026		9.36762	110.00245		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			300.47992	300.47992		300.74379	300.74379				0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			298.98130	298.98130		299.24894	299.24894				0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			303.99704	303.99704		304.26820	304.26820				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			234.40590	234.40590		234.39692	234.39692				0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.06661	235.06661		235.05657	235.05657				0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.01022	239.01022		238.99915	238.99915				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			8.50603	98.73199		8.59660	98.41625			4.04	0.00	1,382,247.86	14	38,201.00
R2023	On 07/02/2019	Bond Future			8.61254	100.63198		8.71034	100.31030			4.39	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.70235	98.37638		8.80729	98.04853			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			9.50516	91.85136		9.58895	91.32261			9.88	0.00	0.00	0	54,822.00
R2030	On 07/02/2019	Bond Future			9.59087	89.60945		9.67804	89.07068			10.58	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	611.85000	0.61185		510.51000	0.51051	611.850	6.92	0.21		0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,289.14000	2.28914		2,029.39000	2.02939	2,289.140	10.44	0.52		0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future			9.66949	91.09776		9.75985	90.54927			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			9.71125	89.99922		9.78487	89.49811			11.23	0.00	0.00	0	40,680.00
R2032	On 07/02/2019	Bond Future			9.79957	91.73113		9.87597	91.22057			11.35	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.87634	89.09975		9.95538	88.57992			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			9.82131	93.99875		9.90001	93.40417			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			9.90967		95.80764		9.99127	95.20176		12.07	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			9.98190		92.90178		10.06613	92.28505		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			9.90925		90.45466		9.97760	89.93765		12.50	0.00	0.00	0	52,674.00
R2037	On 07/02/2019	Bond Future			9.99176		87.93526		10.06250	87.40850		13.27	0.00	0.00	0	1,188.00
R2037	On 02/05/2019	Bond Future			10.06614		89.39574		10.13914	88.85942		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			9.99422		93.67572		10.06763	93.08199		12.89	0.00	18,735,144.00	200	25,662.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.09000		0.00009		0.05000	0.00005	0.090	11.61	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	18.19000		0.01819		12.18000	0.01218	18.190	11.61	0.02	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	35.79000		0.03579		24.46000	0.02446	35.790	11.61	0.03	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	823.02000		0.82302		654.81000	0.65481	823.020	12.58	0.34	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,535.97000		1.53597		1,270.51000	1.27051	1,535.970	12.89	0.51	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.07656		90.96775		10.15252	90.36277		13.72	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.15059		92.47859		10.22894	91.86275		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			10.02830		90.63574		10.10161	90.03616		13.49	0.00	8,429,123.82	93	38,084.00
R2044	On 07/02/2019	Bond Future			10.10794		87.99459		10.18376	87.38356		14.36	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.17939		89.45602		10.25754	88.83413		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			10.01385		89.69319		10.08215	89.12061		13.92	0.00	6,009,443.73	67	99,873.00
R2048	On 07/02/2019	Bond Future			10.09495		91.41921		10.16560	90.83582		14.12	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.16099		88.50378		10.23377	87.90993		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			7.69997		101.72718		7.79055	101.62627		0.69	0.00	9,867,536.46	97	18,869.00
R207	On 07/02/2019	Bond Future			7.83588		100.03982		7.95383	99.93713		0.80	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			8.04623		101.70152		8.20633	101.59626		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			8.02595		97.94117		8.10755	97.76943		1.86	0.00	2,448,529.25	25	29,584.00
R208	On 07/02/2019	Bond Future			8.13828		99.82592		8.23101	99.65105		2.23	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.24964		98.08454		8.35501	97.90594		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			9.78718		71.33727		9.86539	70.83737		13.27	0.00	2,068,780.83	29	124,877.00
R209	On 01/11/2018	Bond Future	8.89	Call	14.98000		0.01498		9.73000	0.00973	14.980	12.09	0.02	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	29.12000		0.02912		19.33000	0.01933	29.120	12.09	0.03	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,455.80000		2.45580		2,861.58000	2.86158	2,455.800	12.35	0.76	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	725.96000		0.72596		567.83000	0.56783	725.960	12.68	0.38	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,058.30000		1.05830		1,322.78000	1.32278	1,058.300	13.00	0.46	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	661.62000		0.66162		858.47000	0.85847	661.620	13.24	0.33	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	621.68000		0.62168		810.55000	0.81055	621.680	13.27	0.32	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.86348		72.71005		9.94425	72.20067		13.65	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	474.53000		0.47453		398.19000	0.39819	474.530	12.21	0.17	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,426.37000		1.42637		1,251.89000	1.25189	1,426.370	13.05	0.37	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,505.91000		1.50591		1,700.26000	1.70026	1,505.910	13.90	0.35	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.92926		70.77000		10.01243	70.25154		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			185.49070		185.49070		185.48521	185.48521			0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future			189.10311		189.10311		189.09663	189.09663			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.72076		189.72076		189.71362	189.71362			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			155.30284		155.30284		155.30137	155.30137			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.17219		156.17219		156.16999	156.16999			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.79212		158.79212		158.78936	158.78936			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			9.61107		82.65956		9.68979	82.17351		10.79	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.69889		84.25029		9.78062	83.75499		11.15	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.77087		82.10260		9.85535	81.59840		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	9.97841		70.29387		10.05170	69.81068		14.23	0.00	0.00	0	28,473.00
R214	On 07/02/2019	Bond Future	10.05818		71.64659		10.13389	71.15426		14.52	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	10.12314		69.54287		10.20104	69.04176		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	10.52180		10.52180		10.65800	10.65800		15.51	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.67500		10.67500		10.81200	10.81200		15.63	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.81940		10.81940		10.95900	10.95900		15.83	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.23970		2.23970		2.23010	2.23010		25.61	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.13090		2.13090		2.12430	2.12430		25.31	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.03500		2.03500		2.02780	2.02780		25.21	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.13200		1.13200		1.14910	1.14910			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.07710		1.07710		1.11150	1.11150			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.03250		1.03250		1.05220	1.05220			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>4,207,169,449.89</b>	<b>415,221</b>	<b>11 502 437.00</b>
<b>Grand Total:</b>												<b>4,207,169,449.89</b>	<b>415,221</b>	<b>11 502 437.00</b>