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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 06/09/2018	Any day expiry	15.36580	15.36580		15.43120	15.43120		31.70	0.00	4,605,000.00	300	0.00	
\$ / R	On 07/09/2018	Any day expiry	15.37640	15.37640		15.43120	15.43120		32.43	0.00	0.00	0	0.00	
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	0.00000	0.00000	0.08230	0.00008	0.000	58.30	0.00	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	0.00000	0.00000	0.10100	0.00010	0.000	58.24	0.00	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	2,056.40010	2.05640	2,111.33140	2.11133	2,056.400	58.17	1.00	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	1,926.40050	1.92640	1,981.35380	1.98135	1,926.400	58.13	1.00	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	1,576.42010	1.57642	1,631.44640	1.63145	1,576.420	58.01	1.00	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	1,476.44240	1.47644	1,531.48650	1.53149	1,476.442	57.21	1.00	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	14.45	Call	927.28150	0.92728	985.05460	0.98505	927.281	48.44	0.99	0.00	0	20,000.00
\$ / R	On 13/09/2018	Any day expiry	15.37650		15.37650	15.44230	15.44230		26.46	0.00	0.00	0	0.00	
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	0.74110	0.00074	1.23450	0.00123	0.741	38.43	0.00	0.00	0	747.00
\$ / R	On 14/09/2018	Any day expiry	15.37860		15.37860	15.44460	15.44460		26.56	0.00	0.00	0	0.00	
\$ / R	On 14/09/2018	Any day expiry	15.25	Put	173.97770	0.17398	176.90180	0.17690	173.978	25.72	0.41	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.38510		15.38510	15.45110	15.45110		25.42	0.00	501,477,334.50	32,595	456,546.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.00000	0.00000	0.05860	0.00006	0.000	31.07	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	0.00000	0.00000	0.05990	0.00006	0.000	31.23	0.00	0.00	0	45,000.00

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 17/09/2018	Foreign Exchange Future	11.60	Put	0.00000	0.00000		0.06690	0.00007	0.000	32.03	0.00	0.00	0	2,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	0.00020	0.00000		0.07900	0.00008	0.000	33.23	0.00	0.00	0	93,314.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	0.00080	0.00000		0.08840	0.00009	0.001	34.03	0.00	0.00	0	48,200.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	0.00150	0.00000		0.09350	0.00009	0.002	34.43	0.00	0.00	0	3,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	0.00450	0.00000		0.10470	0.00010	0.005	35.22	0.00	0.00	0	13,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	0.04650	0.00005		0.13930	0.00014	0.047	37.22	0.00	0.00	0	40,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	3,135.14650	3.13515	3,201.23930	3.20124	3,135.147	37.22	1.00	0.00	0.00	0	500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	0.06990	0.00007		0.14770	0.00015	0.070	37.62	0.00	0.00	0	100.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	0.08850	0.00009		0.17030	0.00017	0.088	37.21	0.00	0.00	0	60,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	2,885.22580	2.88523	2,951.33880	2.95134	2,885.226	36.59	1.00	0.00	0.00	0	3,600.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	0.12580	0.00013		0.23880	0.00024	0.126	36.59	0.00	0.00	0	44,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	0.15880	0.00016		0.29870	0.00030	0.159	36.18	0.00	0.00	0	8,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	0.17330	0.00017		0.32480	0.00032	0.173	36.03	0.00	0.00	0	13,231.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	0.19470	0.00019		0.36300	0.00036	0.195	35.82	0.00	0.00	0	1,550.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	2,615.37550	2.61538	2,681.60560	2.68161	2,615.375	35.21	1.00	0.00	0.00	0	5,200.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	0.30040	0.00030		0.54910	0.00055	0.300	35.05	0.00	0.00	0	500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	2,585.40040	2.58540	2,651.64910	2.65165	2,585.400	35.05	1.00	0.00	0.00	0	50.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	0.34690	0.00035		0.62960	0.00063	0.347	34.80	0.00	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	0.53320	0.00053		0.94600	0.00095	0.533	34.03	0.00	0.00	0	70,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	2,385.63320	2.38563	2,452.04600	2.45205	2,385.633	34.03	1.00	0.00	0.00	0	7,500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	0.70900	0.00071		1.23770	0.00124	0.709	33.51	0.00	0.00	0	2,500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	0.94140	0.00094		1.61550	0.00162	0.941	33.00	0.00	0.00	0	4,500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	2,186.04140	2.18604	2,252.71550	2.25272	2,186.041	33.00	1.00	0.00	0.00	0	4,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	0.99610	0.00100		1.70340	0.00170	0.996	32.90	0.00	0.00	0	10,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	2,136.18410	2.13618	2,202.94400	2.20294	2,136.184	32.74	1.00	0.00	0.00	0	1,250.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1.08410	0.00108		1.84400	0.00184	1.084	32.74	0.00	0.00	0	74,064.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	2,086.34810	2.08635	2,153.20360	2.15320	2,086.348	32.49	1.00	0.00	0.00	0	500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	1,887.28330	1.88728	1,954.64050	1.95464	1,887.283	31.46	0.99	0.00	0.00	0	500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	2.88030	0.00288		4.57560	0.00458	2.880	30.95	0.01	0.00	0	4,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	1,787.98030	1.78798	1,855.67560	1.85568	1,787.980	30.95	0.99	0.00	0.00	0	26,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,738.40600	1.73841	1,806.29630	1.80630	1,738.406	30.69	0.99	0.00	0.00	0	1,464.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	1,392.55310	1.39255	1,462.56570	1.46257	1,392.553	28.23	0.97	0.00	0.00	0	60,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	7.45310	0.00745		11.46570	0.01147	7.453	28.23	0.03	0.00	0	22,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	1,195.91730	1.19592	1,267.24150	1.26724	1,195.917	26.33	0.96	0.00	0.00	0	500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	904.85080	0.90485	978.84950	0.97885	904.851	23.46	0.93	0.00	0.00	0	500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	719.12730	0.71913	791.73830	0.79174	719.127	22.26	0.88	0.00	0.00	0	63,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	101.91820	0.10192		108.73960	0.10874	101.918	23.61	0.26	0.00	0	50.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	487.01820	0.48702	559.83960	0.55984	487.018	23.61	0.74	0.00	0.00	0	4,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	101.86490	0.10186	144.68100	0.14468	101.865	28.61	0.23	0.00	0.00	0	5,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	90.44380	0.09044	130.70750	0.13071	90.444	29.00	0.21	0.00	0.00	0	1,550.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	76.33160	0.07633	113.08820	0.11309	76.332	29.56	0.18	0.00	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	56.08820	0.05609	89.96700	0.08997	56.088	29.87	0.14	0.00	0.00	0	73,314.00	
\$ / R	On 18/09/2018	Any day expiry			15.38720	15.38720	15.45320	15.45320		25.58	0.00	0.00	0.00	0	0.00	
\$ / R	On 18/09/2018	Any day expiry	15.00	Call	500.42430	0.50042	572.19840	0.57220	500.424	23.90	0.73	0.00	0.00	0	7,500.00	

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 21/09/2018	Any day expiry	15.39360	15.39360	15.37350	15.37350		25.74	0.00	4,612,050.00	300	300.00
\$ / R			On 25/09/2018	Any day expiry	15.40210	15.40210	15.46830	15.46830		24.81	0.00	0.00	0	197.00
\$ / R			On 26/09/2018	Any day expiry	15.40420	15.40420	15.47050	15.47050		24.83	0.00	0.00	0	0.00
\$ / R	14.48	Put	On 26/09/2018	Any day expiry	48.12140	0.04812	53.86130	0.05386	48.121	22.74	0.12	0.00	0	40,000.00
\$ / R			On 28/09/2018	Any day expiry	15.40840	15.40840	15.47480	15.47480		24.84	0.00	0.00	0	2,673.00
\$ / R	13.00	Put	On 28/09/2018	Any day expiry	2.25100	0.00225	3.69390	0.00369	2.251	28.19	0.01	0.00	0	500.00
\$ / R	13.78	Call	On 28/09/2018	Any day expiry	1,638.00310	1.63800	1,706.41900	1.70642	1,638.003	24.00	0.97	0.00	0	500.00
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	9.97650	0.00998	11.98450	0.01198	9.976	23.90	0.03	0.00	0	1,000.00
\$ / R	14.25	Put	On 28/09/2018	Any day expiry	31.71420	0.03171	35.19160	0.03519	31.714	22.99	0.08	0.00	0	250.00
\$ / R	14.54	Call	On 28/09/2018	Any day expiry	931.21780	0.93122	1,003.58600	1.00359	931.218	22.53	0.86	0.00	0	250.00
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	143.68850	0.14369	182.60160	0.18260	143.689	28.59	0.24	0.00	0	500.00
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	75.24710	0.07525	102.68930	0.10269	75.247	30.64	0.13	0.00	0	500.00
\$ / R			On 02/10/2018	Any day expiry	15.41690	15.41690	15.48340	15.48340		24.57	0.00	0.00	0	55.00
\$ / R			On 12/10/2018	Any day expiry	15.43820	15.43820	15.50510	15.50510		24.18	0.00	0.00	0	0.00
\$ / R			On 15/10/2018	Any day expiry	15.44460	15.44460	15.56800	15.56800		23.87	0.00	31,036,000.00	2,000	2,000.00
\$ / R			On 17/10/2018	Any day expiry	15.44890	15.44890	15.51610	15.51610		23.90	0.00	0.00	0	235.00
\$ / R			On 22/10/2018	Any day expiry	15.45970	15.45970	15.52710	15.52710		23.66	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 22/10/2018	Any day expiry	13.76290	0.01376	17.71230	0.01771	13.763	23.62	0.03	0.00	0	1,630.00
\$ / R	14.00	Call	On 22/10/2018	Any day expiry	1,502.37820	1.50238	1,574.54970	1.57455	1,502.378	20.51	0.92	0.00	0	1,630.00
\$ / R			On 25/10/2018	Any day expiry	15.46610	15.46610	15.53370	15.53370		23.69	0.00	0.00	0	70.00
\$ / R			On 29/10/2018	Any day expiry	15.47470	15.47470	15.54250	15.54250		23.50	0.00	0.00	0	225.00
\$ / R			On 31/10/2018	Any day expiry	15.47900	15.47900	15.54690	15.54690		23.66	0.00	0.00	0	4,847.00
\$ / R	13.00	Put	On 31/10/2018	Any day expiry	16.08380	0.01608	18.59290	0.01859	16.084	24.12	0.03	0.00	0	500.00
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	43.48410	0.04348	49.73120	0.04973	43.484	21.07	0.07	0.00	0	1,000.00
\$ / R	13.93	Call	On 31/10/2018	Any day expiry	1,600.17100	1.60017	1,675.17530	1.67518	1,600.171	20.58	0.91	0.00	0	500.00
\$ / R	14.25	Put	On 31/10/2018	Any day expiry	97.02220	0.09702	102.96110	0.10296	97.022	20.93	0.14	0.00	0	250.00
\$ / R	14.67	Call	On 31/10/2018	Any day expiry	1,006.95940	1.00696	1,081.17980	1.08118	1,006.959	21.52	0.75	0.00	0	250.00
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	277.14850	0.27715	327.21490	0.32721	277.148	26.59	0.29	0.00	0	500.00
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	188.76940	0.18877	230.55710	0.23056	188.769	28.17	0.21	0.00	0	500.00
\$ / R			On 01/11/2018	Any day expiry	15.48120	15.48120	15.54910	15.54910		23.66	0.00	0.00	0	55.00
\$ / R			On 02/11/2018	Any day expiry	15.48330	15.48330	15.55130	15.55130		23.68	0.00	0.00	0	0.00
\$ / R	14.85	Put	On 02/11/2018	Any day expiry	267.38050	0.26738	273.23450	0.27323	267.380	21.94	0.30	0.00	0	1,100.00
\$ / R	15.50	Call	On 02/11/2018	Any day expiry	569.71810	0.56972	637.26870	0.63727	569.718	23.68	0.51	0.00	0	1,100.00
\$ / R			On 05/11/2018	Any day expiry	15.48980	15.48980	15.55790	15.55790		23.50	0.00	0.00	0	0.00
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	4.33630	0.00434	5.48350	0.00548	4.336	27.32	0.01	0.00	0	1,880.00
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	53.48550	0.05349	60.35370	0.06035	53.486	20.74	0.09	0.00	0	1,880.00
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	237.79410	0.23779	284.71070	0.28471	237.794	27.26	0.25	0.00	0	1,880.00
\$ / R			On 13/11/2018	Any day expiry	15.50700	15.50700	15.57510	15.57510		23.31	0.00	0.00	0	70.00
\$ / R			On 15/11/2018	Any day expiry	15.51120	15.51120	15.44000	15.44000		23.28	0.00	370,560.00	24	24.00
\$ / R			On 16/11/2018	Any day expiry	15.51330	15.51330	15.58150	15.58150		23.27	0.00	0.00	0	420.00
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	2.02790	0.00203	2.81970	0.00282	2.028	30.51	0.00	0.00	0	51,000.00
\$ / R	11.67	Put	On 16/11/2018	Any day expiry	4.80140	0.00480	6.18660	0.00619	4.801	27.23	0.01	0.00	0	51,000.00
\$ / R	13.22	Call	On 16/11/2018	Any day expiry	2,323.34380	2.32334	2,395.16180	2.39516	2,323.344	22.20	0.95	0.00	0	51,000.00
\$ / R	14.00	Put	On 16/11/2018	Any day expiry	83.52660	0.08353	90.73770	0.09074	83.527	20.38	0.12	0.00	0	10,000.00

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\$ / R	On 16/11/2018	Any day expiry	14.72	Call	1,049.90220	1.04990	1,123.90660	1.12391	1,049.902	21.34	0.73	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	1,036.65830	1.03666	1,110.62690	1.11063	1,036.658	21.36	0.72	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	945.01860	0.94502	1,017.08370	1.01708	945.019	21.73	0.68	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	321.71860	0.32172	325.58370	0.32558	321.719	21.73	0.32	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			15.51960	15.51960	15.58800	15.58800		23.23	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	986.07770	0.98608	1,058.95100	1.05895	986.078	21.45	0.70	0.00	0	10,000.00
\$ / R	On 23/11/2018	Any day expiry			15.52810	15.52810	15.59660	15.59660		23.17	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	1,146.68830	1.14669	1,222.04220	1.22204	1,146.688	21.01	0.75	0.00	0	20,400.00
\$ / R	On 29/11/2018	Any day expiry			15.54070	15.54070	15.60940	15.60940		23.00	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			15.54280	15.54280	15.61160	15.61160		23.00	0.00	0.00	0	7,449.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	27.30410	0.02730	30.14190	0.03014	27.304	21.78	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	79.78990	0.07979	86.94030	0.08694	79.790	20.42	0.10	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	1,579.46100	1.57946	1,654.83410	1.65483	1,579.461	20.19	0.86	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	151.99490	0.15199	159.17280	0.15917	151.995	20.40	0.18	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	1,046.98220	1.04698	1,121.81320	1.12181	1,046.982	21.22	0.70	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	355.40090	0.35540	408.36960	0.40837	355.401	25.97	0.30	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	255.03860	0.25504	300.67620	0.30068	255.039	27.45	0.23	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			15.55340	15.55340	15.62230	15.62230		22.86	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	643.84240	0.64384	646.43700	0.64644	643.842	22.62	0.45	0.00	0	23,000.00
\$ / R	On 11/12/2018	Any day expiry			15.56600	15.56600	15.63510	15.63510		22.82	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	75.43780	0.07544	81.76460	0.08176	75.438	20.34	0.09	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	98.92510	0.09893	106.22850	0.10623	98.925	20.12	0.12	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	946.50900	0.94651	1,019.12580	1.01913	946.509	21.57	0.63	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	676.13340	0.67613	743.52150	0.74352	676.133	23.05	0.50	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.57220	15.57220	15.64140	15.64140		22.67	0.00	183,424,943.80	11,779	458,745.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	7.43410	0.00743	8.53010	0.00853	7.434	24.87	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	8.07780	0.00808	9.23480	0.00923	8.078	24.43	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	9.04910	0.00905	10.29280	0.01029	9.049	23.83	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	9.76310	0.00976	11.06740	0.01107	9.763	23.43	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	9.91300	0.00991	11.22920	0.01123	9.913	23.35	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	10.53670	0.01054	11.90270	0.01190	10.537	23.03	0.02	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	11.37530	0.01138	12.80470	0.01280	11.375	22.63	0.02	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	11.82080	0.01182	13.28260	0.01328	11.821	22.43	0.02	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	13.06920	0.01307	14.61700	0.01462	13.069	21.91	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	14.95560	0.01496	15.98250	0.01598	14.956	21.58	0.02	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	3,087.15560	3.08716	3,157.38250	3.15738	3,087.156	21.58	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	18.34620	0.01835	19.69860	0.01970	18.346	21.42	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	19.82120	0.01982	21.31590	0.02132	19.821	21.37	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	22.06120	0.02206	23.77260	0.02377	22.061	21.29	0.03	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	29.73490	0.02973	32.18400	0.03218	29.735	21.05	0.04	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	31.98430	0.03198	34.64790	0.03465	31.984	21.00	0.04	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	2,604.18430	2.60418	2,676.04790	2.67605	2,604.184	21.00	0.96	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	34.38070	0.03438	37.27030	0.03727	34.381	20.94	0.05	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	36.93100	0.03693	40.06000	0.04006	36.931	20.88	0.05	0.00	0	11,300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	2,414.72970	2.41473	2,487.57440	2.48757	2,414.730	20.76	0.94	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	43.73350	0.04373	47.48730	0.04749	43.734	20.74	0.06	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	45.59430	0.04559	49.51640	0.04952	45.594	20.71	0.06	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	2,367.79430	2.36779	2,440.91640	2.44092	2,367.794	20.71	0.94	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	50.20270	0.05020	54.53590	0.05454	50.203	20.62	0.07	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	50.89280	0.05089	55.28720	0.05529	50.893	20.61	0.07	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	2,182.02960	2.18203	2,256.39470	2.25639	2,182.030	20.47	0.92	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	59.82960	0.05983	64.99470	0.06499	59.830	20.47	0.08	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	63.93160	0.06393	69.43940	0.06944	63.932	20.41	0.08	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	2,136.13160	2.13613	2,210.83940	2.21084	2,136.132	20.41	0.92	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	72.85620	0.07286	79.08870	0.07909	72.856	20.30	0.09	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	80.73710	0.08074	87.58330	0.08758	80.737	20.21	0.10	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	82.81600	0.08282	89.81980	0.08982	82.816	20.18	0.10	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	83.87230	0.08387	90.95630	0.09096	83.872	20.17	0.10	0.00	0	20.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	88.21130	0.08821	95.61760	0.09562	88.211	20.12	0.11	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,883.78650	1.88379	1,960.64110	1.96064	1,883.786	20.09	0.89	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	92.73580	0.09274	100.47410	0.10047	92.736	20.08	0.11	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	93.89720	0.09390	101.71790	0.10172	93.897	20.07	0.11	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,866.09720	1.86610	1,943.11790	1.94312	1,866.097	20.07	0.89	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,735.02800	1.73503	1,813.34420	1.81334	1,735.028	19.89	0.87	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	119.81680	0.11982	129.36530	0.12937	119.817	19.84	0.14	0.00	0	68,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,692.01680	1.69202	1,770.76530	1.77077	1,692.017	19.84	0.86	0.00	0	20,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	139.54170	0.13954	145.29370	0.14529	139.542	19.96	0.16	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	143.74370	0.14374	149.53030	0.14953	143.744	19.99	0.16	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,588.07740	1.58808	1,663.09440	1.66309	1,588.077	20.00	0.84	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	150.20860	0.15021	156.08900	0.15609	150.209	20.03	0.17	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	152.40820	0.15241	158.31770	0.15832	152.408	20.04	0.17	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	1,533.62960	1.53363	1,608.85240	1.60885	1,533.630	20.09	0.82	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	161.42960	0.16143	167.45240	0.16745	161.430	20.09	0.18	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	170.80890	0.17081	176.93910	0.17694	170.809	20.14	0.18	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	1,495.41110	1.49541	1,570.76580	1.57077	1,495.411	20.15	0.82	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	193.25710	0.19326	199.59380	0.19959	193.257	20.25	0.20	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	1,435.45710	1.43546	1,510.99380	1.51099	1,435.457	20.25	0.80	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	198.50240	0.19850	204.87700	0.20488	198.502	20.28	0.20	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	1,420.70240	1.42070	1,496.27700	1.49628	1,420.702	20.28	0.80	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	1,398.74510	1.39875	1,474.37650	1.47438	1,398.745	20.32	0.79	0.00	0	20.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	1,355.47850	1.35548	1,431.20120	1.43120	1,355.479	20.39	0.78	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	1,313.07720	1.31308	1,388.86630	1.38887	1,313.077	20.47	0.77	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	240.87720	0.24088	247.46630	0.24747	240.877	20.47	0.24	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	272.16550	0.27217	278.80570	0.27881	272.165	20.60	0.26	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	1,244.36550	1.24437	1,320.20570	1.32021	1,244.366	20.60	0.74	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	1,237.63030	1.23763	1,313.47050	1.31347	1,237.630	20.61	0.74	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	1,230.91720	1.23092	1,306.76200	1.30676	1,230.917	20.62	0.74	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	1,197.73810	1.19774	1,273.56990	1.27357	1,197.738	20.69	0.73	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	295.53810	0.29554	302.16990	0.30217	295.538	20.69	0.27	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	1,178.12720	1.17813	1,253.94520	1.25395	1,178.127	20.72	0.72	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	320.13350	0.32013	326.71410	0.32671	320.133	20.77	0.29	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	323.74780	0.32375	330.31960	0.33032	323.748	20.79	0.29	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	1,145.94780	1.14595	1,221.71960	1.22172	1,145.948	20.79	0.71	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	343.71210	0.34371	348.70020	0.34870	343.712	20.90	0.30	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	1,115.91210	1.11591	1,190.10020	1.19010	1,115.912	20.90	0.70	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	1,092.39120	1.09239	1,165.24230	1.16524	1,092.391	21.00	0.69	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	1,002.61830	1.00262	1,074.52360	1.07452	1,002.618	21.38	0.65	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	997.23350	0.99723	1,069.09290	1.06909	997.234	21.40	0.65	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	955.10130	0.95510	1,026.56640	1.02657	955.101	21.59	0.63	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	949.95130	0.94995	1,021.36380	1.02136	949.951	21.61	0.63	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	924.58710	0.92459	995.72590	0.99573	924.587	21.73	0.62	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	527.65950	0.52766	529.31000	0.52931	527.659	21.85	0.39	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	820.43100	0.82043	890.16760	0.89017	820.431	22.25	0.57	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	781.19450	0.78119	850.26550	0.85027	781.194	22.46	0.55	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	772.73070	0.77273	841.64730	0.84165	772.731	22.51	0.54	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	692.15830	0.69216	691.71850	0.69172	692.158	22.56	0.46	714,737.66	100	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	764.35830	0.76436	833.11850	0.83312	764.358	22.56	0.54	0.00	0	4,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	760.20620	0.76021	828.88740	0.82889	760.206	22.58	0.54	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	727.88990	0.72789	795.82990	0.79583	727.890	22.77	0.52	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	720.05360	0.72005	787.78360	0.78778	720.054	22.82	0.52	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	685.85890	0.68586	752.53380	0.75253	685.859	23.04	0.50	0.00	0	11,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	674.83970	0.67484	741.13580	0.74114	674.840	23.11	0.49	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	903.81550	0.90382	899.48580	0.89949	903.816	23.38	0.53	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	632.60520	0.63261	697.34520	0.69735	632.605	23.40	0.47	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	612.55410	0.61255	676.49600	0.67650	612.554	23.55	0.45	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	583.75200	0.58375	646.48330	0.64648	583.752	23.77	0.44	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	550.54400	0.55054	611.76790	0.61177	550.544	24.04	0.42	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	541.85120	0.54185	602.66180	0.60266	541.851	24.11	0.41	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	524.92270	0.52492	584.90350	0.58490	524.923	24.25	0.40	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	513.96370	0.51396	573.39040	0.57339	513.964	24.35	0.39	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	435.46510	0.43547	490.26990	0.49027	435.465	25.14	0.34	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	385.86080	0.38586	437.42800	0.43743	385.861	25.74	0.31	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	349.65660	0.34966	398.60210	0.39860	349.657	26.24	0.28	0.00	0	3,700.00
\$ / R	On 21/12/2018	Any day expiry			15.58670	15.58670	15.65630	15.65630		22.62	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	44.74730	0.04475	48.67530	0.04868	44.747	20.38	0.06	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	51.68620	0.05169	55.96380	0.05596	51.686	20.31	0.07	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	1,231.00090	1.23100	1,305.16910	1.30517	1,231.001	20.56	0.73	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	1,173.09060	1.17309	1,247.02680	1.24703	1,173.091	20.68	0.71	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			15.60750	15.60750	15.67750	15.67750		22.34	0.00	0.00	0	3,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	35.41000	0.03541	37.15620	0.03716	35.410	20.00	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	108.96570	0.10897	114.38340	0.11438	108.966	19.65	0.12	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	1,574.48590	1.57449	1,648.14520	1.64815	1,574.486	19.76	0.81	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 31/12/2018	Any day expiry	14.25	Put	194.52570	0.19453	198.20260	0.19820	194.526	19.80	0.19	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	439.18230	0.43918	438.50180	0.43850	439.182	20.87	0.34	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	413.02940	0.41303	461.81260	0.46181	413.029	25.41	0.31	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	305.49630	0.30550	348.25210	0.34825	305.496	26.75	0.24	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			15.61160	15.61160	15.68180	15.68180		22.31	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			15.64480	15.64480	15.71580	15.71580		22.21	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	22.51570	0.02252	22.93560	0.02294	22.516	19.25	0.03	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			15.66970	15.66970	15.74130	15.74130		22.04	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			15.67180	15.67180	15.74340	15.74340		22.03	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	42.98240	0.04298	41.32770	0.04133	42.982	18.82	0.05	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	234.96080	0.23496	234.49660	0.23450	234.961	19.51	0.20	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	1,564.44830	1.56445	1,635.27310	1.63527	1,564.448	19.68	0.77	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	1,113.35920	1.11336	1,177.61550	1.17762	1,113.359	20.89	0.63	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			15.69870	15.69870	15.77100	15.77100		21.99	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			15.72980	15.72980	15.80280	15.80280		21.94	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	43.73870	0.04374	43.03550	0.04304	43.739	17.58	0.05	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	268.76190	0.26876	264.92540	0.26493	268.762	19.36	0.21	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	1,564.83570	1.56484	1,632.54100	1.63254	1,564.836	19.71	0.74	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	1,143.92530	1.14393	1,205.08650	1.20509	1,143.925	20.93	0.61	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.76720	15.76720	15.84130	15.84130		21.83	0.00	290,589,496.00	18,430	30,826.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	3.58930	0.00359	3.94430	0.00394	3.589	22.79	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	15.57360	0.01557	17.32780	0.01733	15.574	20.00	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	19.64550	0.01965	21.41750	0.02142	19.645	17.06	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	19.89900	0.01990	21.66760	0.02167	19.899	16.90	0.03	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	36.44500	0.03644	35.62300	0.03562	36.445	16.79	0.04	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	37.99380	0.03799	37.14350	0.03714	37.994	16.83	0.05	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	44.69290	0.04469	43.71700	0.04372	44.693	16.98	0.05	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	49.30290	0.04930	0.00000	0.00000	49.303	17.07	0.06	1,423,300.59	2,310	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	56.33520	0.05634	55.14740	0.05515	56.335	17.19	0.06	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	71.29970	0.07130	69.84580	0.06985	71.300	17.43	0.08	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	86.03300	0.08603	84.32290	0.08432	86.033	17.63	0.09	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	101.18580	0.10119	99.21780	0.09922	101.186	17.81	0.10	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	140.84840	0.14085	138.21920	0.13822	140.848	18.22	0.13	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	144.90570	0.14491	142.20980	0.14221	144.906	18.25	0.13	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	155.38820	0.15539	152.52180	0.15252	155.388	18.34	0.14	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	164.12910	0.16413	161.12040	0.16112	164.129	18.42	0.14	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	180.19220	0.18019	176.92250	0.17692	180.192	18.54	0.15	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	189.81610	0.18982	186.39180	0.18639	189.816	18.62	0.16	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	215.30730	0.21531	211.48020	0.21148	215.307	18.80	0.17	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	226.08490	0.22608	222.08780	0.22209	226.085	18.87	0.18	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	296.33730	0.29634	292.17450	0.29217	296.337	19.27	0.22	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,769.68330	1.76968	1,839.52580	1.83953	1,769.683	19.29	0.78	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	318.19890	0.31820	313.69710	0.31370	318.199	19.36	0.23	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	347.73580	0.34774	342.78220	0.34278	347.736	19.47	0.24	0.00	0	7,000.00

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	14.48	Call	1,648.58290	1.64858	1,717.51790	1.71752	1,648.583	19.52	0.75	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	368.32670	0.36833	363.05770	0.36306	368.327	19.55	0.25	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	378.89270	0.37889	373.46170	0.37346	378.893	19.59	0.26	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	389.63910	0.38964	384.03970	0.38404	389.639	19.63	0.26	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	457.91100	0.45791	451.25700	0.45126	457.911	19.86	0.30	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	490.33590	0.49034	483.18020	0.48318	490.336	19.96	0.31	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	494.47810	0.49448	487.26040	0.48726	494.478	19.97	0.31	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	498.64020	0.49864	491.36020	0.49136	498.640	19.98	0.31	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	1,357.32830	1.35733	1,423.35860	1.42336	1,357.328	20.14	0.67	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	587.31240	0.58731	0.00000	0.00000	587.312	20.27	0.35	422,019,011.91	77,255	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	627.11180	0.62711	616.38820	0.61639	627.112	20.43	0.36	1,122,246,093.90	197,056	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	632.17880	0.63218	621.39500	0.62139	632.179	20.45	0.36	38,456,977.72	6,664	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	1,249.84820	1.24985	1,312.90930	1.31291	1,249.848	20.54	0.63	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	662.99870	0.66300	651.83810	0.65184	662.999	20.58	0.37	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	668.20590	0.66821	656.98010	0.65698	668.206	20.60	0.37	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	732.21920	0.73222	720.22420	0.72022	732.219	20.84	0.40	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	1,121.87900	1.12188	1,183.14020	1.18314	1,121.879	21.11	0.58	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	1,117.58380	1.11758	1,178.77750	1.17878	1,117.584	21.13	0.58	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	1,083.87440	1.08387	1,144.54400	1.14454	1,083.874	21.29	0.57	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	1,035.44630	1.03545	1,095.32430	1.09532	1,035.446	21.54	0.55	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	978.28090	0.97828	1,037.25680	1.03726	978.281	21.85	0.52	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	948.56650	0.94857	1,007.26240	1.00726	948.566	21.99	0.51	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	909.34570	0.90935	966.92840	0.96693	909.346	22.19	0.50	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	865.35590	0.86536	921.61990	0.92162	865.356	22.43	0.48	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	787.51790	0.78752	841.24320	0.84124	787.518	22.89	0.44	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	725.81280	0.72581	777.33250	0.77733	725.813	23.29	0.41	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	637.48360	0.63748	0.00000	0.00000	637.484	23.96	0.37	146,978,092.30	25,200	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	635.22840	0.63523	0.00000	0.00000	635.228	23.98	0.37	738,329,775.56	127,000	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	624.10360	0.62410	671.82140	0.67182	624.104	24.08	0.36	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	611.08030	0.61108	658.28530	0.65829	611.080	24.19	0.36	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	608.94370	0.60894	656.06300	0.65606	608.944	24.21	0.36	1,121,025,326.63	199,648	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	606.81680	0.60682	653.85040	0.65385	606.817	24.22	0.35	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	580.02430	0.58002	625.96550	0.62597	580.024	24.47	0.34	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	528.01940	0.52802	572.37580	0.57238	528.019	24.94	0.31	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	443.42680	0.44343	484.47770	0.48448	443.427	25.73	0.27	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	387.82320	0.38782	426.41840	0.42642	387.823	26.37	0.24	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			15.78590	15.78590	15.86050	15.86050		21.75	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			15.79000	15.79000	15.86480	15.86480		21.74	0.00	0.00	0	400.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	47.49490	0.04749	46.56940	0.04657	47.495	16.83	0.05	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	298.44530	0.29845	294.95560	0.29496	298.445	19.17	0.22	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	1,563.08680	1.56309	1,632.20970	1.63221	1,563.087	19.70	0.72	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	1,166.66340	1.16666	1,229.31200	1.22931	1,166.663	20.99	0.59	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			15.79840	15.79840	15.87340	15.87340		21.69	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.85650	15.85650	15.93340	15.93340		21.51	0.00	0.00	0	1,280.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	51.50100	0.05150	50.32860	0.05033	51.501	16.19	0.06	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	2,488.95430	2.48895	2,563.47200	2.56347	2,488.954	17.27	0.89	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	326.26500	0.32627	320.92370	0.32092	326.265	18.95	0.22	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	1,559.95850	1.55996	1,632.61010	1.63261	1,559.959	19.69	0.69	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	1,188.47910	1.18848	1,253.11070	1.25311	1,188.479	21.04	0.57	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.92090	15.92090	15.99980	15.99980		21.37	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	58.73560	0.05874	53.37070	0.05337	58.736	15.91	0.06	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	350.29990	0.35030	343.79240	0.34379	350.300	18.77	0.22	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	1,558.98280	1.55898	1,633.38350	1.63338	1,558.983	19.75	0.67	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	1,210.13620	1.21014	1,276.20540	1.27621	1,210.136	21.17	0.55	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.92720	15.92720	16.00620	16.00620		21.41	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.95030	15.95030	16.03010	16.03010		21.36	0.00	8,373,907.50	525	19,210.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	13.28980	0.01329	12.78870	0.01279	13.290	21.14	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	31.10410	0.03110	33.61400	0.03361	31.104	16.77	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	33.65630	0.03366	36.52920	0.03653	33.656	14.96	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	55.59340	0.05559	49.94450	0.04994	55.593	15.52	0.06	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	90.88590	0.09089	84.13250	0.08413	90.886	16.15	0.08	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	220.05230	0.22005	212.28450	0.21228	220.052	17.60	0.16	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	234.39350	0.23439	226.64950	0.22665	234.393	17.72	0.17	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	2,235.01900	2.23502	2,307.16950	2.30717	2,235.019	17.97	0.82	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,950.66040	1.95066	2,027.61790	2.02762	1,950.660	18.96	0.75	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,849.85520	1.84986	1,927.98760	1.92799	1,849.855	19.16	0.73	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,707.13780	1.70714	1,784.12030	1.78412	1,707.138	19.46	0.70	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	1,346.36760	1.34637	1,415.89420	1.41589	1,346.368	20.62	0.59	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	1,317.40120	1.31740	1,386.49990	1.38650	1,317.401	20.75	0.58	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	1,246.36740	1.24637	1,314.35070	1.31435	1,246.367	21.08	0.56	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	1,201.66290	1.20166	1,268.89770	1.26890	1,201.663	21.30	0.54	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			15.98050	15.98050	16.06060	16.06060		21.36	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	56.46910	0.05647	55.02470	0.05502	56.469	15.21	0.06	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	363.59900	0.36360	361.20180	0.36120	363.599	18.48	0.22	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,559.96670	1.55997	1,634.90560	1.63491	1,559.967	19.86	0.65	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	1,227.43160	1.22743	1,296.63560	1.29664	1,227.432	21.28	0.54	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.98700	15.98700	16.06720	16.06720		21.32	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.99130	15.99130	16.07150	16.07150		21.32	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	130.21300	0.13021	128.30620	0.12831	130.213	16.36	0.11	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	1,075.27160	1.07527	1,141.61380	1.14161	1,075.272	21.99	0.48	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			16.05160	16.05160	16.13270	16.13270		21.25	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	58.59010	0.05859	56.71350	0.05671	58.590	14.78	0.06	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	381.00820	0.38101	375.40270	0.37540	381.008	18.26	0.22	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,574.78480	1.57478	1,650.52250	1.65052	1,574.785	20.00	0.63	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	1,255.30760	1.25531	1,327.53770	1.32754	1,255.308	21.38	0.53	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			16.05370	16.05370	16.13480	16.13480		21.24	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			16.07960	16.07960	16.16100	16.16100		21.25	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	482.87180	0.48287	481.92160	0.48192	482.872	18.76	0.25	0.00	0	3,950.00

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 13/08/2019	Any day expiry	16.35	Call	1,217.32540	1.21733	1,289.33950	1.28934	1,217.325	21.60	0.51	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			16.11620	16.11620	16.19810	16.19810		21.18	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	59.97870	0.05998	57.97800	0.05798	59.979	14.43	0.06	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	394.60410	0.39460	389.22980	0.38923	394.604	18.07	0.22	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,580.11070	1.58011	1,657.46400	1.65746	1,580.111	20.19	0.61	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	1,270.98660	1.27099	1,345.08500	1.34508	1,270.987	21.50	0.52	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			16.12270	16.12270	16.20470	16.20470		21.15	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			16.12910	16.12910	16.21120	16.21120		21.21	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	673.24430	0.67324	727.70930	0.72771	673.244	25.07	0.30	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			16.15420	16.15420	16.23660	16.23660		21.22	0.00	48,462,600.00	3,000	15,184.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	18.83300	0.01883	17.79970	0.01780	18.833	19.52	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	46.35170	0.04635	60.06010	0.06006	46.352	15.39	0.04	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	293.22990	0.29323	300.06090	0.30006	293.230	17.13	0.18	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	384.13900	0.38414	387.09760	0.38710	384.139	17.83	0.21	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	604.53280	0.60453	606.57770	0.60658	604.533	19.05	0.28	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	918.55320	0.91855	0.00000	0.00000	918.553	19.93	0.37	29,536,012.80	5,000	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,617.83570	1.61784	1,696.43180	1.69643	1,617.836	20.21	0.61	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,019.35620	1.01936	1,015.50510	1.01551	1,019.356	20.23	0.39	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	1,487.95280	1.48795	1,564.70490	1.56470	1,487.953	20.75	0.58	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	1,049.74630	1.04975	1,117.32360	1.11732	1,049.746	22.69	0.43	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	951.06990	0.95107	0.00000	0.00000	951.070	23.26	0.40	32,270,928.80	5,000	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	905.11390	0.90511	967.81450	0.96781	905.114	23.54	0.38	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	888.25130	0.88825	950.53480	0.95053	888.251	23.64	0.38	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	785.33490	0.78533	843.95550	0.84396	785.335	24.35	0.34	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			16.18750	16.18750	16.26990	16.26990		21.32	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	77.23440	0.07723	79.58590	0.07959	77.234	14.90	0.07	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	412.99170	0.41299	414.12740	0.41413	412.992	18.02	0.22	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,609.57270	1.60957	1,686.98660	1.68699	1,609.573	20.47	0.60	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	1,308.24790	1.30825	1,382.60300	1.38260	1,308.248	21.72	0.51	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			16.19230	16.19230	16.27460	16.27460		21.34	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			16.26130	16.26130	16.34350	16.34350		21.46	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	99.22030	0.09922	115.93150	0.11593	99.220	15.49	0.08	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	438.38640	0.43839	442.31770	0.44232	438.386	18.15	0.22	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,634.22290	1.63422	1,710.70080	1.71070	1,634.223	20.84	0.59	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	1,341.53710	1.34154	1,414.64980	1.41465	1,341.537	22.04	0.50	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			16.33030	16.33030	16.41240	16.41240		21.63	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	130.57470	0.13057	128.53180	0.12853	130.575	16.33	0.09	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	462.65700	0.46266	461.46620	0.46147	462.657	18.30	0.22	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,665.01840	1.66502	1,741.33580	1.74134	1,665.018	21.14	0.58	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	1,377.34750	1.37735	1,449.83110	1.44983	1,377.348	22.29	0.50	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			16.33740	16.33740	16.41950	16.41950		21.62	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			16.36360	16.36360	16.44570	16.44570		21.64	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	57.13410	0.05713	59.12860	0.05913	57.134	17.29	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	276.44580	0.27645	278.49210	0.27849	276.446	17.27	0.15	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 13/12/2019	Foreign Exchange Future	17.38	Call	1,271.83430	1.27183	1,341.10540	1.34111	1,271.834	22.93	0.46	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	796.48400	0.79648	842.80880	0.84281	796.484	26.39	0.30	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			16.40650	16.40650	16.48850	16.48850		21.71	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	142.90410	0.14290	154.72790	0.15473	142.904	16.41	0.09	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	481.91070	0.48191	484.40750	0.48441	481.911	18.32	0.22	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,696.54770	1.69655	1,771.99760	1.77200	1,696.548	21.43	0.57	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	1,416.55920	1.41656	1,488.42360	1.48842	1,416.559	22.51	0.49	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			16.41120	16.41120	16.49320	16.49320		21.72	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			16.48020	16.48020	16.56210	16.56210		21.85	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			16.55400	16.55400	16.63580	16.63580		21.91	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			16.58740	16.58740	16.66900	16.66900		21.96	0.00	23,719,982.00	1,430	2,756.00
\$ / R	On 02/04/2020	Any day expiry			16.62780	16.62780	16.70940	16.70940		22.01	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			16.69210	16.69210	16.77360	16.77360		22.04	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			16.77300	16.77300	16.85440	16.85440		22.08	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.79680	16.79680	16.87810	16.87810		22.12	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.90630	16.90630	16.98740	16.98740		22.17	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			17.02250	17.02250	17.10450	17.10450		22.22	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			15.38510	15.38510	15.45110	15.45110		25.42	0.00	0.00	0	340.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			15.57220	15.57220	15.64140	15.64140		22.67	0.00	186,866.40	12	110.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			15.76720	15.76720	15.84130	15.84130		21.83	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.95030	15.95030	16.03010	16.03010		21.36	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.93690	19.93690	20.02610	20.02610		23.31	0.00	43,801,369.30	2,197	195,821.00
£ / R	On 28/09/2018	Any day expiry			19.97620	19.97620	20.06520	20.06520		23.01	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			20.03850	20.03850	20.12940	20.12940		22.08	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future			20.25860	20.25860	20.35310	20.35310		21.08	0.00	8,103,440.00	400	309,827.00
£ / R	On 18/03/2019	Foreign Exchange Future			20.61030	20.61030	20.71080	20.71080		20.38	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	229.63390	0.22963	223.49160	0.22349	229.634	18.99	0.15	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	920.28770	0.92029	991.27550	0.99128	920.288	21.22	0.43	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.94190	20.94190	21.05040	21.05040		20.60	0.00	3,141,285.00	150	6,006.00
£ / R	On 16/09/2019	Foreign Exchange Future			21.31150	21.31150	21.42320	21.42320		20.77	0.00	0.00	0	4,645.00
¥ / R	On 06/09/2018	Any day expiry			0.13820	0.13820	0.13830	0.13830		28.59	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.13882	0.13882	0.13855	0.13855		31.92	0.00	0.00	0	6,905.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.14142	0.14142	0.14119	0.14119		25.93	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.14433	0.14433	0.14413	0.14413		24.01	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14709	0.14709	0.14694	0.14694		23.10	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry			17.90100	17.90100	17.93570	17.93570		31.83	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			17.89360	17.89360	17.94710	17.94710		24.72	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.91610	17.91610	17.97010	17.97010		24.11	0.00	16,482,812.00	920	97,706.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	0.00000	0.00000	0.03990	0.00004	0.000	31.42	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	0.03130	0.00003	0.11000	0.00011	0.031	36.09	0.00	0.00	0	57,090.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	2.52160		0.00252		4.74870	0.00475	2.522	29.68	0.01	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	1,169.56150		1.16956	1,231.10490	1.23110	1,169.561		22.96	0.95	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	19.84850		0.01985	40.52350	0.04052	19.848		30.43	0.05	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			17.94620		17.94620	18.00030	18.00030			23.56	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			18.25920		18.25920	18.31870	18.31870			21.63	0.00	111,235,046.40	6,092	41,234.00
€ / R	On 18/03/2019	Foreign Exchange Future			18.64020		18.64020	18.70480	18.70480			20.66	0.00	14,352,954.00	770	5,496.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	2,763.51570		2.76352	2,831.13110	2.83113	2,763.516		17.51	0.90	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			19.00300		19.00300	19.07410	19.07410			20.20	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			19.26510		19.26510	19.33920	19.33920			20.05	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	208.72930		0.20873	219.21540	0.21922	208.729		17.47	0.12	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	244.86720		0.24487	255.39780	0.25540	244.867		17.49	0.14	0.00	0	30,200.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	416.12410		0.41612	425.25360	0.42525	416.124		17.58	0.21	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	1,355.66910		1.35567	1,419.83590	1.41984	1,355.669		20.54	0.50	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			19.40480		19.40480	19.47890	19.47890			20.03	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.53000		98.53000	98.65000	98.65000				0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			586.52800		586.52800	585.85500	585.85500				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			597.83900		597.83900	597.15600	597.15600				0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			607.76700		607.76700	607.08000	607.08000				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			677.19900		677.19900	675.49400	675.49400				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			690.25900		690.25900	688.52400	688.52400				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			701.72100		701.72100	699.96600	699.96600				0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			612.35400		612.35400	610.50900	610.50900				0.00	0.00	0	865.00
ALBI	On 07/02/2019	Index Future			624.16300		624.16300	622.28600	622.28600				0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future			634.52800		634.52800	632.62700	632.62700				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			11.09020		11.09020	11.11050	11.11050			20.41	0.00	11,090.20	1	12,197.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			11.22870		11.22870	11.25210	11.25210			18.09	0.00	11,228.70	1	11,468.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			11.38000		11.38000	11.40690	11.40690			17.18	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			11.52690		11.52690	11.55730	11.55730			17.14	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.82670		11.82670	11.88290	11.88290			19.09	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.99470		11.99470	12.05430	12.05430			18.28	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future			662.74410		662.74410	653.09730	653.09730				0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future			15.90840		15.90840	15.91730	15.91730			24.09	0.00	0.00	0	1,775.00
CHF / R	On 14/12/2018	Foreign Exchange Future			16.22880		16.22880	16.24190	16.24190			21.73	0.00	0.00	0	755.00
CHF / R	On 18/03/2019	Foreign Exchange Future			16.58580		16.58580	16.60260	16.60260			20.92	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			16.92680		16.92680	16.94630	16.94630			20.69	0.00	0.00	0	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
CNH / R	On 17/09/2018	Foreign Exchange Future		2.24900	2.24900		2.25500	2.25500		22.31	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		2.26870	2.26870		2.27710	2.27710		20.34	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.29170	2.29170		2.30090	2.30090		19.12	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.31360	2.31360		2.32360	2.32360		18.78	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future		1,027.28180	1,027.28180		1,012.10580	1,012.10580			0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.41440	2.41440		2.42180	2.42180		22.42	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.46330	2.46330		2.47160	2.47160		20.14	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.51520	2.51520		2.52440	2.52440		19.24	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.56540	2.56540		2.57580	2.57580		19.26	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future		11.24233	74.32370		11.28968	74.05504			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.38477	75.75705		11.43398	75.48354			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.50670	73.22537		11.55743	72.94825			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		11.46057	76.33002		11.50289	76.05924			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.59488	77.80182		11.63883	77.52622			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.71548	74.83339		11.76084	74.55414			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		606.62000	606.62000		604.67900	604.67900			0.00	0.00	0	463.00
GOVI	On 07/02/2019	GOVI		618.31800	618.31800		616.34300	616.34300			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		628.58600	628.58600		626.58600	626.58600			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.96030	1.96030		1.96880	1.96880		24.63	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.98720	1.98720		1.99580	1.99580		22.91	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		2.01470	2.01470		2.02400	2.02400		21.58	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.04010	2.04010		2.05030	2.05030		21.39	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.12131	132.12131		132.04196	132.04196			0.00	0.00	0	365.00

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
I2025	On 07/02/2019	Bond Future		133.28178	133.28178		133.20178	133.20178			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.51874	135.51874		135.43910	135.43910			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future		99.63639	99.63639		99.87007	99.87007			0.00	0.00	0	2,210.00
I2029	On 07/02/2019	Bond Future		101.57810	101.57810		101.81706	101.81706			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.21055	102.21055		102.45482	102.45482			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		101.69349	101.69349		101.69200	101.69200			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future		103.67542	103.67542		103.67456	103.67456			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		104.27098	104.27098		104.27135	104.27135			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		122.18800	122.18800		122.37244	122.37244			0.00	0.00	0	9,825.00
I2038	On 07/02/2019	Bond Future		122.97799	122.97799		123.16692	123.16692			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		125.04203	125.04203		125.23575	125.23575			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 01/11/2018	Bond Future		115.00592	115.00592		115.00395	115.00395			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future		117.24713	117.24713		117.24603	117.24603			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		117.52981	117.52981		117.53025	117.53025			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		120.76079	120.76079		120.75903	120.75903			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future		121.34298	121.34298		121.34172	121.34172			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		123.37934	123.37934		123.37985	123.37985			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		251.98200	251.98200		252.02000	252.02000			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future		256.89300	256.89300		256.93400	256.93400			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		261.20500	261.20500		261.25000	261.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.15260	0.15260		0.15320	0.15320			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.15230	0.15230		0.15260	0.15260			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.15160	0.15160		0.15250	0.15250			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.15030	0.15030		0.15240	0.15240			0.00	0.00	0	1,628.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.83530	1.83530		1.84320	1.84320		21.87	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
NOK/R	On 14/12/2018	Foreign Exchange Future			1.86470		1.86470		1.87310	1.87310		18.70	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.89530		1.89530		1.90460	1.90460		18.20	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.92460		1.92460		1.93440	1.93440		18.28	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			10.16350		10.16350		10.16980	10.16980		21.42	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			10.28970		10.28970		10.29730	10.29730		19.25	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			10.42780		10.42780		10.43820	10.43820		18.41	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.56230		10.56230		10.57760	10.57760		18.31	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.40260		1.40260		1.39910	1.39910			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.41510		1.41510		1.40910	1.40910			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.42540		1.42540		1.42060	1.42060			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.43630		1.43630		1.43180	1.43180			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.29590		1.29590		1.29610	1.29610			0.00	0.00	0	250.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16450		1.16450		1.16300	1.16300			0.00	0.00	0	7,143.00
R / ¥	On 06/09/2018	Any day expiry			7.23390		7.23390	0.13862	7.23080	7.23080		28.59	0.00	0.00	0	0.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.20380		7.20380	0.13862	7.21780	7.21780		25.53	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.23416		111.06074		9.27631	110.81284		7.56	0.00	27,320,942.04	246	67,825.00
R186	On 01/11/2018	Bond Future	7.96	Call	4.96000		0.00496		4.12000	0.00412	4.960	6.80	0.01	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	83.31000		0.08331		71.56000	0.07156	83.310	6.89	0.06	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,512.03000		2.51203	2,704.69000	2.70469	2,512.030	2,512.030	7.29	0.73	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,598.66000		1.59866	1,752.89000	1.75289	1,598.660	1,598.660	7.48	0.56	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.33347		107.89761		9.37770	107.64545		7.99	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	287.56000		0.28756	261.60000	0.26160	287.560	287.560	7.09	0.12	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	452.46000		0.45246	414.33000	0.41433	452.460	452.460	7.09	0.17	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	842.87000		0.84287	781.44000	0.78144	842.870	842.870	7.35	0.27	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,895.45000		2.89545	3,052.83000	3.05283	2,895.450	2,895.450	7.67	0.59	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,011.68000		2.01168	1,899.06000	1.89906	2,011.680	2,011.680	7.82	0.48	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	1,059.31000		1.05931	1,138.95000	1.13895	1,059.310	1,059.310	8.37	0.28	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	1,032.05000		1.03205	1,110.10000	1.11010	1,032.050	1,032.050	8.40	0.28	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.42399		109.68876		9.46998	109.43373		8.03	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			300.71660		300.71660		300.44142	300.44142			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.22679		299.22679		298.94818	298.94818			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
R197	On 02/05/2019	Bond Future		304.24873	304.24873		303.96932	303.96932			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		233.80027	233.80027		234.07241	234.07241			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future		234.45252	234.45252		234.73144	234.73144			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future		238.38759	238.38759		238.67411	238.67411			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		8.67172	98.15533		8.70416	98.04291		4.73	0.00	0.00	0	38,272.00
R2023	On 07/02/2019	Bond Future		8.79031	100.04823		8.82520	99.93417		5.00	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future		8.89291	97.78203		8.92989	97.66721		5.20	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		9.61380	91.16661		9.66072	90.87307		10.09	0.00	0.00	0	54,440.00
R2030	On 07/02/2019	Bond Future		9.70332	88.91525		9.75208	88.61650		10.73	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	593.17000	0.59317	541.56000	0.54156	593.170	9.72	0.20	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,140.40000	2.14040	2,010.04000	2.01004	2,140.400	10.58	0.47	0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future		9.78604	90.39114		9.83634	90.08851		10.88	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		9.80039	89.39298		9.84730	89.07629		11.17	0.00	0.00	0	40,851.00
R2032	On 07/02/2019	Bond Future		9.89157	91.11682		9.94021	90.79447		11.41	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future		9.97151	88.47437		10.02160	88.14772		12.16	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		9.94064	93.09945		9.98240	92.78783		11.85	0.00	0.00	0	73,994.00
R2035	On 07/02/2019	Bond Future		10.03292	94.89481		10.07617	94.57770		12.13	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future		10.10909	91.97288		10.15354	91.65158		12.98	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		9.99678	89.79341		10.04353	89.44337		12.40	0.00	0.00	0	52,651.00
R2037	On 07/02/2019	Bond Future		10.08189	87.26496		10.13024	86.90863		13.32	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future		10.15913	88.71344		10.20882	88.35221		13.59	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future		10.06643	93.09164		10.10807	92.75757		12.77	0.00	0.00	0	25,392.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.50000	0.00050	0.41000	0.00041	0.500	10.88	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	36.30000	0.03630	30.66000	0.03066	36.300	11.00	0.02	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	66.31000	0.06631	56.54000	0.05654	66.310	11.13	0.04	0.00	0	3,940.00

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
R2040	On 01/11/2018	Bond Future	9.80	Call	945.06000	0.94506		854.53000	0.85453	945.060	12.47	0.33	0.00	0	1,770.00	
R2040	On 01/11/2018	Bond Future	10.00	Call	1,606.54000	1.60654		1,472.48000	1.47248	1,606.540	12.77	0.46	0.00	0	3,940.00	
R2040	On 07/02/2019	Bond Future			10.15082	90.37624		10.19386	90.03626		13.75	0.00	0.00	0	100.00	
R2040	On 02/05/2019	Bond Future			10.22720	91.87635		10.27141	91.53176		14.04	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			10.10508	90.00796		10.14668	89.67097		13.36	0.00	0.00	0	38,979.00	
R2044	On 07/02/2019	Bond Future			10.18691	87.35833		10.22989	87.01533		14.39	0.00	0.00	0	108.00	
R2044	On 02/05/2019	Bond Future			10.26080	88.80835		10.30493	88.46067		14.71	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			10.09605	89.00489		10.13767	88.65999		13.78	0.00	0.00	0	99,873.00	
R2048	On 07/02/2019	Bond Future			10.17956	90.72136		10.22258	90.37030		14.15	0.00	0.00	0	0.00	
R2048	On 02/05/2019	Bond Future			10.24814	87.79352		10.29229	87.43760		15.21	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			7.88867	101.51712		7.92985	101.47136		0.87	0.00	0.00	0	19,671.00	
R207	On 07/02/2019	Bond Future			8.07728	99.82983		8.13042	99.78369		0.91	0.00	0.00	0	0.00	
R207	On 02/05/2019	Bond Future			8.37266	101.48712		8.44244	101.44139		0.80	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			8.15742	97.66465		8.19607	97.58355		2.20	0.00	4,883,232.50	50	29,548.00	
R208	On 07/02/2019	Bond Future			8.28574	99.54803		8.32945	99.46585		2.56	0.00	0.00	0	0.00	
R208	On 02/05/2019	Bond Future			8.41696	97.80113		8.46571	97.71875		2.51	0.00	0.00	0	0.00	
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 01/11/2018	Bond Future			9.89927	70.62244		9.94594	70.32797		13.51	0.00	97,458,967.20	1,380	127,327.00	
R209	On 01/11/2018	Bond Future	8.89	Call	29.24000	0.02924		24.23000	0.02423	29.240	11.82	0.02	0.00	0	2,000.00	
R209	On 01/11/2018	Bond Future	8.99	Call	49.15000	0.04915		41.03000	0.04103	49.150	11.82	0.04	0.00	0	760.00	
R209	On 01/11/2018	Bond Future	9.47	Put	3,231.87000	3.23187		3,473.07000	3.47307	3,231.870	12.57	0.78	0.00	0	760.00	
R209	On 01/11/2018	Bond Future	9.64	Call	759.25000	0.75925		677.09000	0.67709	759.250	12.93	0.33	0.00	0	2,000.00	
R209	On 01/11/2018	Bond Future	9.82	Put	1,733.37000	1.73337		1,911.03000	1.91103	1,733.370	13.25	0.54	0.00	0	760.00	
R209	On 01/11/2018	Bond Future	9.98	Put	1,241.93000	1.24193		1,387.80000	1.38780	1,241.930	13.48	0.44	0.00	0	2,000.00	
R209	On 01/11/2018	Bond Future	10.00	Put	1,188.87000	1.18887		1,330.83000	1.33083	1,188.870	13.51	0.42	0.00	0	5,850.00	
R209	On 07/02/2019	Bond Future			9.97883	71.98426		10.02699	71.68451		13.81	0.00	0.00	0	340.00	
R209	On 07/02/2019	Bond Future	9.04	Call	462.56000	0.46256		421.15000	0.42115	462.560	12.31	0.16	0.00	0	4,000.00	
R209	On 07/02/2019	Bond Future	9.54	Call	1,343.37000	1.34337		1,250.61000	1.25061	1,343.370	13.18	0.34	0.00	0	4,000.00	
R209	On 07/02/2019	Bond Future	10.20	Put	1,975.50000	1.97550		2,106.21000	2.10621	1,975.500	14.07	0.40	0.00	0	4,000.00	

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
R209	On 02/05/2019	Bond Future	10.04800		70.03152		10.09742	69.72754		14.70	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future	184.37289		184.37289		184.37062	184.37062			0.00	0.00	0	2,414.00
R210	On 07/02/2019	Bond Future	187.96604		187.96604		187.96499	187.96499			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future	188.56620		188.56620		188.56753	188.56753			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	155.34597		155.34597		155.34545	155.34545			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	156.21837		156.21837		156.21886	156.21886			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	158.84026		158.84026		158.84277	158.84277			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	9.70479		82.08134		9.75167	81.79421		11.12	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.79567		83.66423		9.84428	83.37204		11.32	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.87090		81.50605		9.92093	81.20992		12.00	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 01/11/2018	Bond Future	10.06031		69.75428		10.10188	69.48300		14.26	0.00	0.00	0	28,493.00
R214	On 07/02/2019	Bond Future	10.14236		71.09954		10.18528	70.82332		14.59	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	10.20976		68.98603		10.25374	68.70610		15.60	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	11.19560		11.19560		11.22640	11.22640		22.12	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	11.35060		11.35060		11.38400	11.38400		19.81	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	11.52000		11.52000		11.55700	11.55700		18.89	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.68200		11.68200		11.72290	11.72290		18.73	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.32320		2.32320		2.32520	2.32520		41.00	0.00	13,939,200.00	6,000	5,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.22690		2.22690		2.22550	2.22550		33.54	0.00	0.00	0	6,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.11820		2.11820		2.11510	2.11510		31.08	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.01480		2.01480		2.01320	2.01320		29.82	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.47950		1.47950		1.48150	1.48150			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
ZMW / R	On 14/12/2018		Foreign Exchange Future	1.41000	1.41000	1.41200	1.41200			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019		Foreign Exchange Future	1.34090	1.34090	1.34340	1.34340			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019		Foreign Exchange Future	1.28510	1.28510	1.28830	1.28830			0.00	0.00	0	0.00
Total for Derivatives :											5,090,600,565.41	733,835	10 537 921.00
Grand Total:											5,090,600,565.41	733,835	10 537 921.00