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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/09/2018

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 07/09/2018	Any day expiry	15.10580	15.10580		15.37640	15.37640		15.54	0.00	302,116,000.00	20,000	0.00
\$ / R	On 13/09/2018	Any day expiry	15.13770	15.13770		15.37650	15.37650		24.08	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	0.49890	0.00050	0.74110	0.00074	0.499	36.05	0.00	0	747.00
\$ / R	On 14/09/2018	Any day expiry	15.13980	15.13980		15.37860	15.37860		24.96	0.00	0.00	0	0.00
\$ / R	On 14/09/2018	Any day expiry	15.25	Put	274.26130	0.27426	173.97770	0.17398	274.261	25.57	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.14630	15.14630		15.38510	15.38510		23.65	0.00	1,504,209,345.60	99,312	484,193.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.03440	0.00003	0.00000	0.00000	0.034	46.09	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	0.03460	0.00003	0.00000	0.00000	0.035	45.84	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	0.03600	0.00004	0.00000	0.00000	0.036	44.58	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	0.03790	0.00004	0.00020	0.00000	0.038	42.70	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	0.03920	0.00004	0.00080	0.00000	0.039	41.44	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	0.03980	0.00004	0.00150	0.00000	0.040	40.81	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	0.04100	0.00004	0.00450	0.00000	0.041	39.55	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	0.06640	0.00007	0.04650	0.00005	0.066	37.44	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,896.36640	2.89637	3,135.14650	3.13515	2,896.366	37.44	1.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	0.07720	0.00008	0.06990	0.00007	0.077	37.16	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	0.09830	0.00010	0.08850	0.00009	0.098	36.71	0.00	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	2,646.44110	2.64644	2,885.22580	2.88523	2,646.441	36.03	1.00	0.00	0	3,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	0.14110	0.00014	0.12580	0.00013	0.141	36.03	0.00	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	0.17940	0.00018	0.15880	0.00016	0.179	35.58	0.00	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	0.19630	0.00020	0.17330	0.00017	0.196	35.41	0.00	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	0.22130	0.00022	0.19470	0.00019	0.221	35.19	0.00	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	2,376.61680	2.37662	2,615.37550	2.61538	2,376.617	34.51	1.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	0.34650	0.00035	0.30040	0.00030	0.346	34.34	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	2,346.64650	2.34665	2,585.40040	2.58540	2,346.646	34.34	1.00	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	0.40210	0.00040	0.34690	0.00035	0.402	34.06	0.00	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	0.62810	0.00063	0.53320	0.00053	0.628	33.21	0.00	0.00	0	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	2,146.92810	2.14693	2,385.63320	2.38563	2,146.928	33.21	1.00	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	0.84450	0.00084	0.70900	0.00071	0.845	32.65	0.00	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	1.13450	0.00113	0.94140	0.00094	1.135	32.08	0.00	0.00	0	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	1,947.43450	1.94743	2,186.04140	2.18604	1,947.435	32.08	1.00	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	1.20340	0.00120	0.99610	0.00100	1.203	31.97	0.00	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,897.61450	1.89761	2,136.18410	2.13618	1,897.615	31.80	0.99	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1.31450	0.00131	1.08410	0.00108	1.314	31.80	0.01	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	1,847.82250	1.84782	2,086.34810	2.08635	1,847.823	31.52	0.99	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	1,649.03200	1.64903	1,887.28330	1.88728	1,649.032	30.39	0.99	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	3.65210	0.00365	2.88030	0.00288	3.652	29.83	0.01	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	1,549.95210	1.54995	1,787.98030	1.78798	1,549.952	29.83	0.99	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,500.51990	1.50052	1,738.40600	1.73841	1,500.520	29.55	0.98	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	1,153.63530	1.15364	1,392.55310	1.39255	1,153.635	25.44	0.97	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	7.33530	0.00734	7.45310	0.00745	7.335	25.44	0.03	0.00	0	22,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	956.84150	0.95684	1,195.91730	1.19592	956.841	23.09	0.96	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	672.65920	0.67266	904.85080	0.90485	672.659	21.12	0.90	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	508.48040	0.50848	719.12730	0.71913	508.480	21.90	0.80	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	163.77180	0.16377	101.91820	0.10192	163.772	23.06	0.39	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	310.07180	0.31007	487.01820	0.48702	310.072	23.06	0.61	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	47.09140	0.04709	101.86490	0.10186	47.091	28.31	0.13	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	40.50270	0.04050	90.44380	0.09044	40.503	28.61	0.12	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	32.62520	0.03263	76.33160	0.07633	32.625	29.04	0.10	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	23.55810	0.02356	56.08820	0.05609	23.558	29.68	0.07	0.00	0	73,314.00
\$ / R	On 18/09/2018	Any day expiry	15.14850		15.14850	15.14850	15.38720	15.38720		23.77	0.00	0.00	0	0.00
\$ / R	On 18/09/2018	Any day expiry	15.00	Call	321.40350	0.32140	500.42430	0.50042	321.403	22.98	0.61	0.00	0	7,500.00
\$ / R	On 21/09/2018	Any day expiry	15.15480		15.15480	15.15480	15.39360	15.39360		23.99	0.00	0.00	0	300.00
\$ / R	On 25/09/2018	Any day expiry	15.16320		15.16320	15.16320	15.40210	15.40210		23.20	0.00	0.00	0	197.00
\$ / R	On 26/09/2018	Any day expiry	15.16530		15.16530	15.16530	15.40420	15.40420		23.25	0.00	0.00	0	0.00
\$ / R	On 26/09/2018	Any day expiry	14.48	Put	63.91390	0.06391	48.12140	0.04812	63.914	21.09	0.16	0.00	0	40,000.00
\$ / R	On 28/09/2018	Any day expiry	15.16950		15.16950	15.16950	15.40840	15.40840		23.53	0.00	0.00	0	2,673.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	2.25540	0.00226	2.25100	0.00225	2.255	26.54	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	1,402.47000	1.40247	1,638.00310	1.63800	1,402.470	22.93	0.96	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	13.67650	0.01368	9.97650	0.00998	13.677	22.88	0.04	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	42.32740	0.04233	31.71420	0.03171	42.327	21.63	0.11	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	716.71030	0.71671	931.21780	0.93122	716.710	21.37	0.80	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	85.53050	0.08553	143.68850	0.14369	85.530	28.19	0.16	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	40.97370	0.04097	75.24710	0.07525	40.974	30.10	0.08	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			15.17790	15.17790	15.41690	15.41690		23.14	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			15.19900	15.19900	15.43820	15.43820		23.02	0.00	0.00	0	0.00
\$ / R	On 15/10/2018	Any day expiry			15.20540	15.20540	15.44460	15.44460		22.80	0.00	0.00	0	2,000.00
\$ / R	On 17/10/2018	Any day expiry			15.20960	15.20960	15.44890	15.44890		22.89	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			15.22010	15.22010	15.45970	15.45970		22.78	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	14.65920	0.01466	13.76290	0.01376	14.659	22.18	0.03	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	1,279.98340	1.27998	1,502.37820	1.50238	1,279.983	20.12	0.89	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			15.22650	15.22650	15.46610	15.46610		23.03	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			15.23490	15.23490	15.47470	15.47470		22.90	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			15.23920	15.23920	15.47900	15.47900		22.97	0.00	0.00	0	4,847.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	18.08290	0.01808	16.08380	0.01608	18.083	23.04	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	52.69890	0.05270	43.48410	0.04348	52.699	20.08	0.09	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	1,379.22120	1.37922	1,600.17100	1.60017	1,379.221	20.25	0.88	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	130.23130	0.13023	97.02220	0.09702	130.231	20.68	0.19	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	828.13150	0.82813	1,006.95940	1.00696	828.131	21.45	0.69	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	210.94030	0.21094	277.14850	0.27715	210.940	26.70	0.24	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	140.43380	0.14043	188.76940	0.18877	140.434	28.21	0.17	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			15.24130	15.24130	15.48120	15.48120		22.99	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			15.24340	15.24340	15.48330	15.48330		23.02	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.85	Put	343.60920	0.34361	267.38050	0.26738	343.609	21.98	0.36	0.00	0	1,100.00
\$ / R	On 02/11/2018	Any day expiry	15.50	Call	451.82840	0.45183	569.71810	0.56972	451.828	23.78	0.45	0.00	0	1,100.00
\$ / R	On 05/11/2018	Any day expiry			15.24970	15.24970	15.48980	15.48980		22.88	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	5.18730	0.00519	4.33630	0.00434	5.187	26.74	0.01	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	68.97690	0.06898	53.48550	0.05349	68.977	20.16	0.11	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	182.97150	0.18297	237.79410	0.23779	182.972	27.45	0.20	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			15.26660	15.26660	15.50700	15.50700		22.79	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			15.27080	15.27080	15.51120	15.51120		22.80	0.00	370,560.00	24	24.00
\$ / R	On 16/11/2018	Any day expiry			15.27290	15.27290	15.51330	15.51330		22.81	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	2.24850	0.00225	2.02790	0.00203	2.248	29.87	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	5.44320	0.00544	4.80140	0.00480	5.443	26.55	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	2,089.54410	2.08954	2,323.34380	2.32334	2,089.544	21.54	0.94	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.00	Put	113.35030	0.11335	83.52660	0.08353	113.350	20.34	0.15	0.00	0	10,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	882.23330	0.88223	1,049.90220	1.04990	882.233	21.50	0.67	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	870.79000	0.87079	1,036.65830	1.03666	870.790	21.55	0.66	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	788.88110	0.78888	945.01860	0.94502	788.881	21.92	0.62	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	405.98110	0.40598	321.71860	0.32172	405.981	21.92	0.38	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			15.27920	15.27920	15.51960	15.51960		22.79	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	827.10780	0.82711	986.07770	0.98608	827.108	21.65	0.64	0.00	0	10,000.00
\$ / R	On 23/11/2018	Any day expiry			15.28760	15.28760	15.52810	15.52810		22.79	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	972.03820	0.97204	1,146.68830	1.14669	972.038	21.10	0.69	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 29/11/2018	Any day expiry	15.30010	15.30010	15.54070	15.54070		22.68	0.00	0.00	0	461.00
\$ / R		On 30/11/2018	Any day expiry	15.30220	15.30220	15.54280	15.54280		22.69	0.00	0.00	0	7,449.00
\$ / R	13.00	On 30/11/2018	Any day expiry	Put 34.41110	0.03441	27.30410	0.02730	34.411	21.38	0.05	0.00	0	500.00
\$ / R	13.80	On 30/11/2018	Any day expiry	Put 99.15980	0.09916	79.78990	0.07979	99.160	19.94	0.13	0.00	0	1,000.00
\$ / R	14.08	On 30/11/2018	Any day expiry	Call 1,377.72550	1.37773	1,579.46100	1.57946	1,377.725	20.29	0.82	0.00	0	500.00
\$ / R	14.25	On 30/11/2018	Any day expiry	Put 198.88210	0.19888	151.99490	0.15199	198.882	20.50	0.22	0.00	0	250.00
\$ / R	14.82	On 30/11/2018	Any day expiry	Call 890.77890	0.89078	1,046.98220	1.04698	890.779	21.52	0.64	0.00	0	250.00
\$ / R	16.70	On 30/11/2018	Any day expiry	Call 292.48500	0.29248	355.40090	0.35540	292.485	26.35	0.26	0.00	0	500.00
\$ / R	17.31	On 30/11/2018	Any day expiry	Call 206.93240	0.20693	255.03860	0.25504	206.932	27.74	0.19	0.00	0	500.00
\$ / R		On 05/12/2018	Any day expiry	15.31270	15.31270	15.55340	15.55340		22.60	0.00	0.00	0	0.00
\$ / R	15.45	On 05/12/2018	Any day expiry	Put 766.64050	0.76664	643.84240	0.64384	766.641	22.98	0.51	0.00	0	23,000.00
\$ / R		On 06/12/2018	Any day expiry	15.31480	15.31480	15.30830	15.30830		22.60	0.00	0.00	0	0.00
\$ / R	13.90	On 06/12/2018	Any day expiry	Put 126.50960	0.12651	0.00000	0.00000	126.510	20.02	0.15	70,134,193.80	30,000	30,000.00
\$ / R	14.30	On 06/12/2018	Any day expiry	Put 224.92510	0.22493	0.00000	0.00000	224.925	20.50	0.23	107,628,979.20	30,000	30,000.00
\$ / R	14.90	On 06/12/2018	Any day expiry	Put 460.93180	0.46093	0.00000	0.00000	460.932	21.64	0.38	174,001,452.45	30,000	30,000.00
\$ / R	15.30	On 06/12/2018	Any day expiry	Put 677.45390	0.67745	0.00000	0.00000	677.454	22.60	0.47	217,775,875.80	30,000	30,000.00
\$ / R		On 11/12/2018	Any day expiry	15.32530	15.32530	15.56600	15.56600		22.57	0.00	0.00	0	0.00
\$ / R	13.65	On 11/12/2018	Any day expiry	Put 93.98230	0.09398	75.43780	0.07544	93.982	19.97	0.12	0.00	0	20,000.00
\$ / R	13.86	On 11/12/2018	Any day expiry	Put 124.66120	0.12466	98.92510	0.09893	124.661	19.85	0.15	0.00	0	7,500.00
\$ / R	15.08	On 11/12/2018	Any day expiry	Call 807.70050	0.80770	946.50900	0.94651	807.701	21.92	0.58	0.00	0	7,500.00
\$ / R	15.69	On 11/12/2018	Any day expiry	Call 570.47770	0.57048	676.13340	0.67613	570.478	23.41	0.45	0.00	0	20,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future	15.33140	15.33140	15.57220	15.57220		22.53	0.00	3,509,311,465.80	228,897	425,727.00
\$ / R	11.64	On 14/12/2018	Foreign Exchange Future	Put 8.35560	0.00836	7.43410	0.00743	8.356	24.24	0.01	0.00	0	2,764.00
\$ / R	11.75	On 14/12/2018	Foreign Exchange Future	Put 9.09020	0.00909	8.07780	0.00808	9.090	23.79	0.01	0.00	0	228,616.00
\$ / R	11.90	On 14/12/2018	Foreign Exchange Future	Put 10.20260	0.01020	9.04910	0.00905	10.203	23.18	0.02	0.00	0	11,300.00
\$ / R	12.00	On 14/12/2018	Foreign Exchange Future	Put 11.02330	0.01102	9.76310	0.00976	11.023	22.77	0.02	0.00	0	174,530.00
\$ / R	12.02	On 14/12/2018	Foreign Exchange Future	Put 11.19570	0.01120	9.91300	0.00991	11.196	22.69	0.02	0.00	0	5,500.00
\$ / R	12.10	On 14/12/2018	Foreign Exchange Future	Put 11.91470	0.01191	10.53670	0.01054	11.915	22.36	0.02	0.00	0	8,580.00
\$ / R	12.20	On 14/12/2018	Foreign Exchange Future	Put 12.88370	0.01288	11.37530	0.01138	12.884	21.95	0.02	0.00	0	7,300.00
\$ / R	12.25	On 14/12/2018	Foreign Exchange Future	Put 13.40010	0.01340	11.82080	0.01182	13.400	21.74	0.02	0.00	0	3,300.00
\$ / R	12.38	On 14/12/2018	Foreign Exchange Future	Put 15.86490	0.01586	13.06920	0.01307	15.865	21.44	0.02	0.00	0	39,589.00
\$ / R	12.50	On 14/12/2018	Foreign Exchange Future	Put 19.19540	0.01920	14.95560	0.01496	19.195	21.30	0.03	0.00	0	26,400.00
\$ / R	12.50	On 14/12/2018	Foreign Exchange Future	Call 2,850.59540	2.85060	3,087.15560	3.08716	2,850.595	21.30	0.97	0.00	0	228,616.00
\$ / R	12.63	On 14/12/2018	Foreign Exchange Future	Put 23.48760	0.02349	18.34620	0.01835	23.488	21.14	0.03	0.00	0	39,589.00
\$ / R	12.68	On 14/12/2018	Foreign Exchange Future	Put 25.35020	0.02535	19.82120	0.01982	25.350	21.08	0.04	0.00	0	10,000.00
\$ / R	12.75	On 14/12/2018	Foreign Exchange Future	Put 28.17610	0.02818	22.06120	0.02206	28.176	21.00	0.04	0.00	0	1,000.00
\$ / R	12.95	On 14/12/2018	Foreign Exchange Future	Put 37.82200	0.03782	29.73490	0.02973	37.822	20.76	0.05	0.00	0	500.00
\$ / R	13.00	On 14/12/2018	Foreign Exchange Future	Put 40.64010	0.04064	31.98430	0.03198	40.640	20.70	0.06	0.00	0	177,520.00
\$ / R	13.00	On 14/12/2018	Foreign Exchange Future	Call 2,372.04010	2.37204	2,604.18430	2.60418	2,372.040	20.70	0.94	0.00	0	6,000.00
\$ / R	13.05	On 14/12/2018	Foreign Exchange Future	Put 43.63920	0.04364	34.38070	0.03438	43.639	20.64	0.06	0.00	0	1,500.00
\$ / R	13.10	On 14/12/2018	Foreign Exchange Future	Put 46.82780	0.04683	36.93100	0.03693	46.828	20.58	0.06	0.00	0	11,300.00
\$ / R	13.20	On 14/12/2018	Foreign Exchange Future	Call 2,185.21050	2.18521	2,414.72970	2.41473	2,185.210	20.46	0.93	0.00	0	7,100.00
\$ / R	13.22	On 14/12/2018	Foreign Exchange Future	Put 55.30970	0.05531	43.73350	0.04373	55.310	20.44	0.07	0.00	0	5,500.00
\$ / R	13.25	On 14/12/2018	Foreign Exchange Future	Put 57.62560	0.05763	45.59430	0.04559	57.626	20.40	0.08	0.00	0	17,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	2,139.02560	2.13903	2,367.79430	2.36779	2,139.026	20.40	0.92	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	63.35410	0.06335	50.20270	0.05020	63.354	20.32	0.08	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	64.21080	0.06421	50.89280	0.05089	64.211	20.30	0.08	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,956.68440	1.95668	2,182.02960	2.18203	1,956.684	20.16	0.90	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	75.28440	0.07528	59.82960	0.05983	75.284	20.16	0.10	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	80.35490	0.08035	63.93160	0.06393	80.355	20.10	0.10	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,911.75490	1.91175	2,136.13160	2.13613	1,911.755	20.10	0.90	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	91.36200	0.09136	72.85620	0.07286	91.362	19.98	0.11	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	101.05380	0.10105	80.73710	0.08074	101.054	19.88	0.12	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	103.60690	0.10361	82.81600	0.08282	103.607	19.86	0.13	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	104.90350	0.10490	83.87230	0.08387	104.904	19.85	0.13	0.00	0	20.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	110.22560	0.11023	88.21130	0.08821	110.226	19.80	0.13	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,665.76280	1.66576	1,883.78650	1.88379	1,665.763	19.76	0.86	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	115.77010	0.11577	92.73580	0.09274	115.770	19.75	0.14	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	117.20590	0.11721	93.89720	0.09390	117.206	19.74	0.14	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,648.60590	1.64861	1,866.09720	1.86610	1,648.606	19.74	0.86	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	136.90870	0.13691	0.00000	0.00000	136.909	19.87	0.16	84,648,259.50	35,000	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,528.98330	1.52898	1,735.02800	1.73503	1,528.983	19.93	0.83	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	158.82000	0.15882	119.81680	0.11982	158.820	19.99	0.18	0.00	0	68,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,490.22000	1.49022	1,692.01680	1.69202	1,490.220	19.99	0.82	0.00	0	20,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	183.03100	0.18303	139.54170	0.13954	183.031	20.12	0.20	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	188.15630	0.18816	143.74370	0.14374	188.156	20.14	0.20	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,392.15590	1.39216	1,588.07740	1.58808	1,392.156	20.15	0.80	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	196.02500	0.19602	150.20860	0.15021	196.025	20.18	0.21	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	198.69460	0.19869	152.40820	0.15241	198.695	20.19	0.21	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	1,341.02030	1.34102	1,533.62960	1.53363	1,341.020	20.24	0.78	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	209.62030	0.20962	161.42960	0.16143	209.620	20.24	0.22	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	220.93710	0.22094	170.80890	0.17081	220.937	20.29	0.23	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	1,305.22910	1.30523	1,495.41110	1.49541	1,305.229	20.31	0.77	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	238.65380	0.23865	0.00000	0.00000	238.654	20.37	0.24	269,027,441.96	73,752	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	247.84750	0.24785	193.25710	0.19326	247.848	20.41	0.24	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	1,249.24750	1.24925	1,435.45710	1.43546	1,249.248	20.41	0.76	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	254.10300	0.25410	198.50240	0.19850	254.103	20.43	0.25	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	1,235.50300	1.23550	1,420.70240	1.42070	1,235.503	20.43	0.75	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	1,215.07640	1.21508	1,398.74510	1.39875	1,215.076	20.47	0.74	0.00	0	20.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	266.91650	0.26692	0.00000	0.00000	266.917	20.48	0.26	3,953,285.66	1,000	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	1,174.90500	1.17490	1,355.47850	1.35548	1,174.905	20.54	0.73	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	1,135.65120	1.13565	1,313.07720	1.31308	1,135.651	20.62	0.72	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	304.25120	0.30425	240.87720	0.24088	304.251	20.62	0.28	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	340.89960	0.34090	272.16550	0.27217	340.900	20.75	0.31	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	1,072.29960	1.07230	1,244.36550	1.24437	1,072.300	20.75	0.69	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	1,066.41850	1.06642	1,237.63030	1.23763	1,066.419	20.77	0.69	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	1,060.56520	1.06057	1,230.91720	1.23092	1,060.565	20.79	0.69	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	1,031.71290	1.03171	1,197.73810	1.19774	1,031.713	20.91	0.68	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	370.31290		0.37031		295.53810	0.29554	370.313	20.91	0.32	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	1,014.73510		1.01474	1,178.12720	1.17813	1,014.735	20.98	0.67	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	401.08300		0.40108	320.13350	0.32013	401.083	21.08	0.34	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	405.58840		0.40559	323.74780	0.32375	405.588	21.10	0.34	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	986.98840		0.98699	1,145.94780	1.14595	986.988	21.10	0.66	0.00	0	127,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	428.52020		0.42852	343.71210	0.34371	428.520	21.22	0.35	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	959.92020		0.95992	1,115.91210	1.11591	959.920	21.22	0.65	0.00	0	400.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	938.75400		0.93875	1,092.39120	1.09239	938.754	21.32	0.64	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	476.40590		0.47641	0.00000	0.00000	476.406	21.46	0.38	202,439,813.10	35,000	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	858.32340		0.85832	1,002.61830	1.00262	858.323	21.70	0.60	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	853.51770		0.85352	997.23350	0.99723	853.518	21.72	0.60	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	815.98560		0.81599	955.10130	0.95510	815.986	21.91	0.58	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	811.40710		0.81141	949.95130	0.94995	811.407	21.93	0.58	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	788.88260		0.78888	924.58710	0.92459	788.883	22.05	0.56	0.00	0	27,030.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	635.57190		0.63557	527.65950	0.52766	635.572	22.17	0.45	0.00	0	50.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	664.26100		0.66426	0.00000	0.00000	664.261	22.29	0.46	3,516,246.71	500	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	693.53470		0.69353	0.00000	0.00000	693.535	22.41	0.47	252,023,505.30	35,000	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	696.92880		0.69693	820.43100	0.82043	696.929	22.58	0.51	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	662.66030		0.66266	781.19450	0.78119	662.660	22.80	0.50	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	655.28510		0.65529	772.73070	0.77273	655.285	22.85	0.49	0.00	0	29,600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	816.59550		0.81660	692.15830	0.69216	816.596	22.90	0.51	0.00	0	600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	647.99550		0.64800	764.35830	0.76436	647.996	22.90	0.49	0.00	0	4,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	644.38090		0.64438	760.20620	0.76021	644.381	22.92	0.48	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	616.22810		0.61623	727.88990	0.72789	616.228	23.12	0.47	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	609.39490		0.60939	720.05360	0.72005	609.395	23.17	0.46	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	579.62810		0.57963	685.85890	0.68586	579.628	23.39	0.45	0.00	0	11,580.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	570.05750		0.57006	674.83970	0.67484	570.058	23.46	0.44	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,044.99660		1.04500	903.81550	0.90382	1,044.997	23.73	0.58	0.00	0	2,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	533.44440		0.53344	632.60520	0.63261	533.444	23.75	0.42	0.00	0	20,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	516.11020		0.51611	612.55410	0.61255	516.110	23.90	0.41	0.00	0	121,970.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	491.26360		0.49126	583.75200	0.58375	491.264	24.12	0.39	0.00	0	50.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	462.71060		0.46271	550.54400	0.55054	462.711	24.39	0.37	0.00	0	38,250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	455.30260		0.45530	541.85120	0.54185	455.303	24.46	0.37	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	440.89160		0.44089	524.92270	0.52492	440.892	24.61	0.36	0.00	0	2,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	431.57770		0.43158	513.96370	0.51396	431.578	24.71	0.35	0.00	0	750.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	364.81550		0.36482	435.46510	0.43547	364.816	25.52	0.30	0.00	0	13,650.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	322.75640		0.32276	385.86080	0.38586	322.756	26.12	0.27	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	291.06410		0.29106	349.65660	0.34966	291.064	26.57	0.25	0.00	0	3,700.00	
\$ / R	On 20/12/2018	Any day expiry			15.34360	15.34360		15.33740	15.33740		22.35	0.00	0.00	0	0.00	
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	143.62620		0.14363	0.00000	0.00000	143.626	19.72	0.16	85,413,373.18	34,629	34,629.00	
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	247.13070		0.24713	0.00000	0.00000	247.131	20.22	0.24	128,758,648.20	35,000	35,000.00	
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	486.36890		0.48637	0.00000	0.00000	486.369	21.30	0.38	202,054,907.60	35,000	35,000.00	
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	703.50980		0.70351	0.00000	0.00000	703.510	22.24	0.47	250,582,441.20	35,000	35,000.00	
\$ / R	On 21/12/2018	Any day expiry			15.34560	15.34560		15.58670	15.58670		22.34	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 21/12/2018	Any day expiry	13.20	Put	57.41530	0.05742	44.74730	0.04475	57.415	20.17	0.07	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	65.80530	0.06581	51.68620	0.05169	65.805	20.08	0.08	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	1,063.16720	1.06317	1,231.00090	1.23100	1,063.167	20.73	0.68	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	1,012.94680	1.01295	1,173.09060	1.17309	1,012.947	20.94	0.66	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			15.36590	15.36590	15.60750	15.60750		22.03	0.00	0.00	0	3,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	46.45460	0.04645	35.41000	0.03541	46.455	19.89	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	134.05840	0.13406	108.96570	0.10897	134.058	19.34	0.15	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	1,382.95500	1.38296	1,574.48590	1.57449	1,382.955	19.86	0.77	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	245.95570	0.24596	194.52570	0.19453	245.956	19.89	0.23	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	532.77970	0.53278	439.18230	0.43918	532.780	21.15	0.39	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	348.02680	0.34803	413.02940	0.41303	348.027	25.70	0.27	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	254.28700	0.25429	305.49630	0.30550	254.287	26.96	0.21	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			15.37000	15.37000	15.61160	15.61160		22.00	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			15.40250	15.40250	15.64480	15.64480		21.87	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	31.29240	0.03129	22.51570	0.02252	31.292	19.34	0.04	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			15.42690	15.42690	15.66970	15.66970		21.77	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			15.42890	15.42890	15.67180	15.67180		21.77	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	55.87110	0.05587	42.98240	0.04298	55.871	18.76	0.07	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	288.32460	0.28832	234.96080	0.23496	288.325	19.56	0.24	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	1,380.54490	1.38054	1,564.44830	1.56445	1,380.545	19.72	0.73	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	969.65990	0.96966	1,113.35920	1.11336	969.660	21.06	0.58	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			15.45540	15.45540	15.69870	15.69870		21.61	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			15.48590	15.48590	15.72980	15.72980		21.54	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	61.34260	0.06134	43.73870	0.04374	61.343	17.85	0.07	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	322.84530	0.32285	268.76190	0.26876	322.845	19.37	0.25	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	1,385.72430	1.38572	1,564.83570	1.56484	1,385.724	19.70	0.71	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	1,003.53410	1.00353	1,143.92530	1.14393	1,003.534	21.06	0.57	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.52250	15.52250	15.76720	15.76720		21.35	0.00	931,520,747.50	60,011	30,826.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	4.54380	0.00454	3.58930	0.00359	4.544	22.71	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	15.85810	0.01586	15.57360	0.01557	15.858	19.23	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	23.94700	0.02395	19.64550	0.01965	23.947	16.75	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	26.10400	0.02610	19.89900	0.01990	26.104	16.81	0.03	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	55.91470	0.05591	36.44500	0.03644	55.915	17.37	0.06	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	57.93450	0.05793	37.99380	0.03799	57.934	17.39	0.06	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	66.56180	0.06656	44.69290	0.04469	66.562	17.51	0.07	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	72.41380	0.07241	49.30290	0.04930	72.414	17.58	0.08	508,530.51	419	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	81.22460	0.08122	56.33520	0.05634	81.225	17.68	0.08	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	99.60170	0.09960	71.29970	0.07130	99.602	17.87	0.10	15,382,448.00	10,000	0.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	117.31570	0.11732	86.03300	0.08603	117.316	18.02	0.11	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	135.23320	0.13523	101.18580	0.10119	135.233	18.17	0.13	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	181.09330	0.18109	140.84840	0.14085	181.093	18.48	0.16	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	185.71920	0.18572	144.90570	0.14491	185.719	18.51	0.16	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	197.62110	0.19762	155.38820	0.15539	197.621	18.58	0.17	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	207.49710	0.20750	164.12910	0.16413	207.497	18.64	0.17	0.00	0	262,812.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	225.54690	0.22555	180.19220	0.18019	225.547	18.74	0.18	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	236.30270	0.23630	189.81610	0.18982	236.303	18.80	0.19	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	264.23430	0.26423	215.30730	0.21531	264.234	18.93	0.21	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	275.81540	0.27582	226.08490	0.22608	275.815	18.98	0.21	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	352.06100	0.35206	296.33730	0.29634	352.061	19.26	0.25	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,581.44130	1.58144	1,769.68330	1.76968	1,581.441	19.29	0.74	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	376.50070	0.37650	318.19890	0.31820	376.501	19.35	0.26	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	409.39210	0.40939	347.73580	0.34774	409.392	19.46	0.28	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,467.04450	1.46704	1,648.58290	1.64858	1,467.045	19.50	0.71	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	432.24120	0.43224	368.32670	0.36833	432.241	19.53	0.29	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	443.94120	0.44394	378.89270	0.37889	443.941	19.56	0.30	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	455.82070	0.45582	389.63910	0.38964	455.821	19.60	0.30	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	530.95320	0.53095	457.91100	0.45791	530.953	19.81	0.33	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	568.88660	0.56889	490.33590	0.49034	568.887	19.97	0.35	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	573.76460	0.57376	494.47810	0.49448	573.765	19.99	0.35	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	578.66360	0.57866	498.64020	0.49864	578.664	20.01	0.35	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	1,201.60510	1.20161	1,357.32830	1.35733	1,201.605	20.25	0.63	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	681.03780	0.68104	587.31240	0.58731	681.038	20.42	0.39	2,548,581.03	419	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	724.25710	0.72426	627.11180	0.62711	724.257	20.58	0.40	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	729.75090	0.72975	632.17880	0.63218	729.751	20.60	0.40	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	1,104.40800	1.10441	1,249.84820	1.24985	1,104.408	20.68	0.59	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	763.10460	0.76310	662.99870	0.66300	763.105	20.72	0.41	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	768.72950	0.76873	668.20590	0.66821	768.729	20.74	0.42	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	837.72380	0.83772	732.21920	0.73222	837.724	20.99	0.44	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	987.94250	0.98794	1,121.87900	1.12188	987.943	21.25	0.54	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	984.04850	0.98405	1,117.58380	1.11758	984.049	21.27	0.54	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	953.13500	0.95314	1,083.87440	1.08387	953.135	21.43	0.53	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	908.24580	0.90825	1,035.44630	1.03545	908.246	21.65	0.51	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	855.40510	0.85541	978.28090	0.97828	855.405	21.92	0.49	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	828.64810	0.82865	948.56650	0.94857	828.648	22.07	0.47	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	793.40890	0.79341	909.34570	0.90935	793.409	22.27	0.46	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	753.97650	0.75398	865.35590	0.86536	753.976	22.51	0.44	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	684.64290	0.68464	787.51790	0.78752	684.643	22.97	0.41	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	630.27090	0.63027	725.81280	0.72581	630.271	23.38	0.38	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	552.48490	0.55248	637.48360	0.63748	552.485	24.06	0.34	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	550.50660	0.55051	635.22840	0.63523	550.507	24.08	0.34	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	540.74390	0.54074	624.10360	0.62410	540.744	24.18	0.33	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	529.00230	0.52900	611.08030	0.61108	529.002	24.28	0.32	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	527.02280	0.52702	608.94370	0.60894	527.023	24.30	0.32	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	525.05210	0.52505	606.81680	0.60682	525.052	24.31	0.32	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	500.22820	0.50023	580.02430	0.58002	500.228	24.52	0.31	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	453.12210	0.45312	528.01940	0.52802	453.122	24.96	0.28	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	379.71980	0.37972	443.42680	0.44343	379.720	25.77	0.24	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	331.76130	0.33176	387.82320	0.38782	331.761	26.42	0.21	0.00	0	7,100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 27/03/2019	Any day expiry			15.54080	15.54080		15.78590	15.78590	21.36	0.00	0.00	0	4,414.00
\$ / R			On 29/03/2019	Any day expiry			15.54490	15.54490		15.79000	15.79000	21.35	0.00	0.00	0	400.00
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	67.50570	0.06751	47.49490	0.04749	67.506	17.19	0.07	0.00	0	500.00		
\$ / R	14.25	Put	On 29/03/2019	Any day expiry	353.44160	0.35344	298.44530	0.29845	353.442	19.17	0.25	0.00	0	250.00		
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	1,388.24860	1.38825	1,563.08680	1.56309	1,388.249	19.66	0.68	0.00	0	500.00		
\$ / R	15.43	Call	On 29/03/2019	Any day expiry	1,030.41460	1.03041	1,166.66340	1.16666	1,030.415	21.11	0.55	0.00	0	250.00		
\$ / R			On 02/04/2019	Any day expiry	15.55300	15.55300	15.79840	15.79840		21.30	0.00	0.00	0	55.00		
\$ / R			On 30/04/2019	Any day expiry	15.61010	15.61010	15.85650	15.85650		21.14	0.00	0.00	0	1,280.00		
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	73.82460	0.07382	51.50100	0.05150	73.825	16.61	0.08	0.00	0	3,000.00		
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	2,280.00180	2.28000	2,488.95430	2.48895	2,280.002	17.60	0.87	0.00	0	2,500.00		
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	382.76290	0.38276	326.26500	0.32627	382.763	18.96	0.25	0.00	0	250.00		
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	1,391.59680	1.39160	1,559.95850	1.55996	1,391.597	19.67	0.66	0.00	0	500.00		
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	1,056.07560	1.05608	1,188.47910	1.18848	1,056.076	21.16	0.53	0.00	0	250.00		
\$ / R			On 31/05/2019	Any day expiry	15.67330	15.67330	15.92090	15.92090		21.02	0.00	0.00	0	55.00		
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	83.17740	0.08318	58.73560	0.05874	83.177	16.35	0.08	0.00	0	500.00		
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	410.16070	0.41016	350.29990	0.35030	410.161	18.84	0.25	0.00	0	250.00		
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	1,399.48140	1.39948	1,558.98280	1.55898	1,399.481	19.82	0.63	0.00	0	500.00		
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	1,079.24860	1.07925	1,210.13620	1.21014	1,079.249	21.24	0.52	0.00	0	250.00		
\$ / R			On 03/06/2019	Any day expiry	15.67940	15.67940	15.92720	15.92720		21.06	0.00	0.00	0	0.00		
\$ / R			On 14/06/2019	Foreign Exchange Future	15.70200	15.70200	15.95030	15.95030		21.01	0.00	3,140,400.00	200	19,410.00		
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	16.04210	0.01604	13.28980	0.01329	16.042	21.05	0.01	0.00	0	1,000.00		
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	31.75840	0.03176	31.10410	0.03110	31.758	16.06	0.03	0.00	0	1,000.00		
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	51.44490	0.05144	33.65630	0.03366	51.445	15.46	0.05	0.00	0	1,000.00		
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	79.98490	0.07998	55.59340	0.05559	79.985	15.99	0.08	0.00	0	911.00		
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	123.63560	0.12364	90.88590	0.09089	123.636	16.58	0.11	0.00	0	30,000.00		
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	273.63090	0.27363	220.05230	0.22005	273.631	17.93	0.19	0.00	0	25,000.00		
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	289.76790	0.28977	234.39350	0.23439	289.768	18.05	0.20	0.00	0	6,250.00		
\$ / R	13.98	Call	On 14/06/2019	Foreign Exchange Future	2,045.66630	2.04567	2,235.01900	2.23502	2,045.666	18.27	0.79	0.00	0	1,000.00		
\$ / R	14.42	Call	On 14/06/2019	Foreign Exchange Future	1,766.34940	1.76635	1,950.66040	1.95066	1,766.349	18.98	0.72	0.00	0	30.00		
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	1,670.65190	1.67065	1,849.85520	1.84986	1,670.652	19.16	0.70	0.00	0	1,000.00		
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	1,535.60500	1.53560	1,707.13780	1.70714	1,535.605	19.45	0.66	0.00	0	30,000.00		
\$ / R	15.55	Call	On 14/06/2019	Foreign Exchange Future	1,208.30370	1.20830	1,346.36760	1.34637	1,208.304	20.74	0.56	0.00	0	25,000.00		
\$ / R	15.62	Call	On 14/06/2019	Foreign Exchange Future	1,181.71660	1.18172	1,317.40120	1.31740	1,181.717	20.87	0.55	0.00	0	6,250.00		
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future	1,115.09410	1.11509	1,246.36740	1.24637	1,115.094	21.17	0.52	0.00	0	1,000.00		
\$ / R	15.92	Call	On 14/06/2019	Foreign Exchange Future	1,072.37010	1.07237	1,201.66290	1.20166	1,072.370	21.36	0.51	0.00	0	911.00		
\$ / R			On 28/06/2019	Any day expiry	15.73150	15.73150	15.98050	15.98050		21.01	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 28/06/2019	Any day expiry	82.06060	0.08206	56.46910	0.05647	82.061	15.72	0.08	0.00	0	500.00		
\$ / R	14.25	Put	On 28/06/2019	Any day expiry	431.34110	0.43134	363.59900	0.36360	431.341	18.72	0.25	0.00	0	250.00		
\$ / R	15.17	Call	On 28/06/2019	Any day expiry	1,406.17920	1.40618	1,559.96670	1.55997	1,406.179	19.96	0.62	0.00	0	500.00		
\$ / R	15.96	Call	On 28/06/2019	Any day expiry	1,097.83680	1.09784	1,227.43160	1.22743	1,097.837	21.34	0.51	0.00	0	250.00		
\$ / R			On 01/07/2019	Any day expiry	15.73780	15.73780	15.98700	15.98700		20.98	0.00	0.00	0	55.00		
\$ / R			On 03/07/2019	Any day expiry	15.74200	15.74200	15.99130	15.99130		20.98	0.00	0.00	0	0.00		
\$ / R	13.45	Put	On 03/07/2019	Any day expiry	171.84840	0.17185	130.21300	0.13021	171.848	16.79	0.13	0.00	0	39,250.00		
\$ / R	16.44	Call	On 03/07/2019	Any day expiry	958.97480	0.95897	1,075.27160	1.07527	958.975	22.03	0.45	0.00	0	39,250.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 31/07/2019	Any day expiry			15.80100	15.80100		16.05160	16.05160		20.92	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 31/07/2019	Any day expiry	86.17310	0.08617		58.59010	0.05859	86.173	15.34	0.08	0.00	0	500.00		
\$ / R	14.25	Put	On 31/07/2019	Any day expiry	455.87610	0.45588		381.00820	0.38101	455.876	18.63	0.25	0.00	0	250.00		
\$ / R	15.34	Call	On 31/07/2019	Any day expiry	1,425.24680	1.42525		1,574.78480	1.57478	1,425.247	20.11	0.60	0.00	0	500.00		
\$ / R	16.14	Call	On 31/07/2019	Any day expiry	1,126.70480	1.12670		1,255.30760	1.25531	1,126.705	21.41	0.50	0.00	0	250.00		
\$ / R			On 01/08/2019	Any day expiry	15.80310	15.80310		16.05370	16.05370		20.91	0.00	0.00	0	55.00		
\$ / R			On 13/08/2019	Any day expiry	15.82830	15.82830		16.07960	16.07960		20.92	0.00	0.00	0	0.00		
\$ / R	14.48	Put	On 13/08/2019	Any day expiry	553.03330	0.55303		482.87180	0.48287	553.033	18.86	0.28	0.00	0	3,950.00		
\$ / R	16.35	Call	On 13/08/2019	Any day expiry	1,093.31040	1.09331		1,217.32540	1.21733	1,093.310	21.64	0.48	0.00	0	3,950.00		
\$ / R			On 30/08/2019	Any day expiry	15.86410	15.86410		16.11620	16.11620		20.86	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	88.51490	0.08851		59.97870	0.05998	88.515	15.00	0.08	0.00	0	500.00		
\$ / R	14.25	Put	On 30/08/2019	Any day expiry	475.87020	0.47587		394.60410	0.39460	475.870	18.55	0.25	0.00	0	250.00		
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	1,433.93320	1.43393		1,580.11070	1.58011	1,433.933	20.30	0.58	0.00	0	500.00		
\$ / R	16.33	Call	On 30/08/2019	Any day expiry	1,144.26330	1.14426		1,270.98660	1.27099	1,144.263	21.53	0.49	0.00	0	250.00		
\$ / R			On 02/09/2019	Any day expiry	15.87040	15.87040		16.12270	16.12270		20.83	0.00	0.00	0	55.00		
\$ / R			On 05/09/2019	Any day expiry	15.87670	15.87670		16.12910	16.12910		20.90	0.00	0.00	0	0.00		
\$ / R	19.00	Call	On 05/09/2019	Any day expiry	602.37680	0.60238		673.24430	0.67324	602.377	25.14	0.28	0.00	0	20,000.00		
\$ / R			On 16/09/2019	Foreign Exchange Future	15.90110	15.90110		16.15420	16.15420		20.88	0.00	0.00	0	15,184.00		
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	22.69170	0.02269		18.83300	0.01883	22.692	19.48	0.02	0.00	0	1,000.00		
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	47.51460	0.04751		46.35170	0.04635	47.515	14.75	0.05	0.00	0	1,000.00		
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	363.11820	0.36312		293.22990	0.29323	363.118	17.63	0.21	0.00	0	800.00		
\$ / R	14.21	Put	On 16/09/2019	Foreign Exchange Future	463.63770	0.46364		384.13900	0.38414	463.638	18.31	0.24	0.00	0	2,700.00		
\$ / R	14.72	Put	On 16/09/2019	Foreign Exchange Future	679.36850	0.67937		604.53280	0.60453	679.369	19.07	0.31	0.00	0	1,200.00		
\$ / R	15.38	Put	On 16/09/2019	Foreign Exchange Future	1,017.88080	1.01788		918.55320	0.91855	1,017.881	20.01	0.40	0.00	0	5,000.00		
\$ / R	15.55	Call	On 16/09/2019	Foreign Exchange Future	1,469.48200	1.46948		1,617.83570	1.61784	1,469.482	20.29	0.58	0.00	0	30,000.00		
\$ / R	15.56	Put	On 16/09/2019	Foreign Exchange Future	1,124.42630	1.12443		1,019.35620	1.01936	1,124.426	20.31	0.42	0.00	0	2,571.00		
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	1,349.40420	1.34940		1,487.95280	1.48795	1,349.404	20.83	0.55	0.00	0	1,000.00		
\$ / R	17.23	Call	On 16/09/2019	Foreign Exchange Future	943.35160	0.94335		1,049.74630	1.04975	943.352	22.72	0.41	0.00	0	800.00		
\$ / R	17.64	Call	On 16/09/2019	Foreign Exchange Future	853.40580	0.85341		951.06990	0.95107	853.406	23.29	0.37	0.00	0	5,000.00		
\$ / R	17.85	Call	On 16/09/2019	Foreign Exchange Future	811.33650	0.81134		905.11390	0.90511	811.336	23.57	0.36	0.00	0	2,700.00		
\$ / R	17.93	Call	On 16/09/2019	Foreign Exchange Future	796.07460	0.79607		888.25130	0.88825	796.075	23.67	0.35	0.00	0	2,571.00		
\$ / R	18.47	Call	On 16/09/2019	Foreign Exchange Future	703.18600	0.70319		785.33490	0.78533	703.186	24.39	0.31	0.00	0	1,200.00		
\$ / R			On 30/09/2019	Any day expiry	15.93410	15.93410		16.18750	16.18750		20.96	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	96.39680	0.09640		77.23440	0.07723	96.397	14.95	0.08	0.00	0	500.00		
\$ / R	14.25	Put	On 30/09/2019	Any day expiry	486.20340	0.48620		412.99170	0.41299	486.203	18.33	0.25	0.00	0	250.00		
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	1,462.12840	1.46213		1,609.57270	1.60957	1,462.128	20.51	0.57	0.00	0	500.00		
\$ / R	16.50	Call	On 30/09/2019	Any day expiry	1,179.49560	1.17950		1,308.24790	1.30825	1,179.496	21.71	0.48	0.00	0	250.00		
\$ / R			On 02/10/2019	Any day expiry	15.93880	15.93880		16.19230	16.19230		20.98	0.00	0.00	0	55.00		
\$ / R			On 31/10/2019	Any day expiry	16.00710	16.00710		16.26130	16.26130		21.06	0.00	0.00	0	55.00		
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	118.79560	0.11880		99.22030	0.09922	118.796	15.45	0.09	0.00	0	500.00		
\$ / R	14.25	Put	On 31/10/2019	Any day expiry	504.62250	0.50462		438.38640	0.43839	504.623	18.31	0.24	0.00	0	250.00		
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	1,486.92240	1.48692		1,634.22290	1.63422	1,486.922	20.85	0.56	0.00	0	500.00		
\$ / R	16.70	Call	On 31/10/2019	Any day expiry	1,211.50160	1.21150		1,341.53710	1.34154	1,211.502	21.99	0.48	0.00	0	250.00		
\$ / R			On 29/11/2019	Any day expiry	16.07540	16.07540		16.33030	16.33030		21.14	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 29/11/2019	Any day expiry	13.00	Put	136.53700	0.13654	130.57470	0.13057	136.537	15.76	0.10	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	520.90670	0.52091	462.65700	0.46266	520.907	18.30	0.24	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,517.20890	1.51721	1,665.01840	1.66502	1,517.209	21.11	0.55	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	1,245.74900	1.24575	1,377.34750	1.37735	1,245.749	22.20	0.47	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			16.08250	16.08250	16.33740	16.33740		21.19	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			16.10840	16.10840	16.36360	16.36360		21.21	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	63.37180	0.06337	57.13410	0.05713	63.372	17.01	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	313.02970	0.31303	276.44580	0.27645	313.030	17.19	0.17	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	1,149.98690	1.14999	1,271.83430	1.27183	1,149.987	22.84	0.43	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	732.31280	0.73231	796.48400	0.79648	732.313	26.59	0.28	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			16.15080	16.15080	16.40650	16.40650		21.26	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	153.33100	0.15333	142.90410	0.14290	153.331	15.98	0.10	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	535.87350	0.53587	481.91070	0.48191	535.873	18.26	0.24	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,545.97400	1.54597	1,696.54770	1.69655	1,545.974	21.34	0.54	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	1,283.55100	1.28355	1,416.55920	1.41656	1,283.551	22.39	0.47	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			16.15550	16.15550	16.41120	16.41120		21.27	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			16.22380	16.22380	16.48020	16.48020		21.33	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			16.29680	16.29680	16.55400	16.55400		21.42	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			16.32980	16.32980	16.58740	16.58740		21.47	0.00	0.00	0	2,756.00
\$ / R	On 02/04/2020	Any day expiry			16.36980	16.36980	16.62780	16.62780		21.52	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			16.43340	16.43340	16.69210	16.69210		21.55	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			16.51340	16.51340	16.77300	16.77300		21.58	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.53700	16.53700	16.79680	16.79680		21.62	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.64530	16.64530	16.90630	16.90630		21.68	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.75950	16.75950	17.02250	17.02250		21.72	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			15.14630	15.14630	15.38510	15.38510		23.65	0.00	0.00	0	340.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			15.33140	15.33140	15.57220	15.57220		22.53	0.00	107,319.80	7	117.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			15.52250	15.52250	15.76720	15.76720		21.35	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.70200	15.70200	15.95030	15.95030		21.01	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.63970	19.63970	19.93690	19.93690		22.04	0.00	353,514.60	18	195,817.00
£ / R	On 28/09/2018	Any day expiry			19.67850	19.67850	19.97620	19.97620		21.83	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			19.74040	19.74040	20.03850	20.03850		21.25	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future			19.95740	19.95740	20.25860	20.25860		20.95	0.00	199,574.00	10	309,827.00
£ / R	On 18/03/2019	Foreign Exchange Future			20.30550	20.30550	20.61030	20.61030		20.05	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	269.90600	0.26991	229.63390	0.22963	269.906	18.82	0.17	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	790.07390	0.79007	920.28770	0.92029	790.074	21.19	0.39	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.63370	20.63370	20.94190	20.94190		20.25	0.00	3,095,055.00	150	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future			20.99980	20.99980	21.31150	21.31150		20.38	0.00	0.00	0	4,645.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.13634	0.13634	0.13882	0.13882		32.46	0.00	0.00	0	6,905.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13891	0.13891	0.14142	0.14142		26.51	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.14178	0.14178	0.14433	0.14433		24.57	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 14/06/2019	Foreign Exchange Future		0.14451	0.14451		0.14709	0.14709		23.51	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry		17.47890	17.47890		17.90100	17.90100		14.94	0.00	596,700.00	34	0.00
€ / R	On 11/09/2018	Any day expiry		17.54130	17.54130		17.89360	17.89360		19.49	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future		17.55970	17.55970		17.91610	17.91610		22.14	0.00	3,371,462.40	192	97,775.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	0.02650	0.00003	0.00000	0.00000	0.026	42.76	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	0.04770	0.00005	0.03130	0.00003	0.048	35.71	0.00	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	3.75710	0.00376	2.52160	0.00252	3.757	28.09	0.01	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	820.79710	0.82080	1,169.56150	1.16956	820.797	20.15	0.92	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	5.68430	0.00568	19.84850	0.01985	5.684	30.68	0.02	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry		17.58900	17.58900		17.94620	17.94620		22.20	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry		17.66620	17.66620		17.68750	17.68750		21.50	0.00	601,375.00	34	34.00
€ / R	On 14/12/2018	Foreign Exchange Future		17.89670	17.89670		18.25920	18.25920		21.18	0.00	10,236,912.40	572	41,332.00
€ / R	On 18/03/2019	Foreign Exchange Future		18.27100	18.27100		18.64020	18.64020		20.23	0.00	0.00	0	5,496.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	2,439.89080	2.43989	2,763.51570	2.76352	2,439.891	17.62	0.86	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future		18.62840	18.62840		19.00300	19.00300		19.86	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry		18.88670	18.88670		19.26510	19.26510		19.72	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	251.10020	0.25110	208.72930	0.20873	251.100	17.31	0.14	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	292.50360	0.29250	244.86720	0.24487	292.504	17.31	0.16	0.00	0	30,200.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	486.51380	0.48651	416.12410	0.41612	486.514	17.35	0.24	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	1,179.22710	1.17923	1,355.66910	1.35567	1,179.227	20.64	0.46	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		19.02330	19.02330		19.40480	19.40480		19.63	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.48000	98.48000		98.53000	98.53000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future		587.63300	587.63300		586.52800	586.52800			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		598.96100	598.96100		597.83900	597.83900			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future		608.91300	608.91300		607.76700	607.76700			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future		679.24300	679.24300		677.19900	677.19900			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		692.33700	692.33700		690.25900	690.25900			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future		703.84000	703.84000		701.72100	701.72100			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future		614.49700	614.49700		612.35400	612.35400			0.00	0.00	0	865.00
ALBI	On 07/02/2019	Index Future		626.34300	626.34300		624.16300	624.16300			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future		636.75000	636.75000		634.52800	634.52800			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		10.82400	10.82400		11.09020	11.09020		18.65	0.00	270,600.00	25	12,197.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.96060	10.96060		11.22870	11.22870		17.70	0.00	0.00	0	11,468.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future		11.10940	11.10940		11.38000	11.38000		16.71	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.25400	11.25400		11.52690	11.52690		16.73	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future		11.67300	11.67300		11.82670	11.82670		18.73	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		11.83790	11.83790		11.99470	11.99470		17.85	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
CF CANDO CC01	On 15/10/2018	Can-Do Future	645.43390		645.43390		662.74410	662.74410			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future	15.66260		15.66260		15.90840	15.90840		22.77	0.00	0.00	0	1,775.00
CHF / R	On 14/12/2018	Foreign Exchange Future	15.97820		15.97820		16.22880	16.22880		21.36	0.00	0.00	0	755.00
CHF / R	On 18/03/2019	Foreign Exchange Future	16.33050		16.33050		16.58580	16.58580		20.70	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.66600		16.66600		16.92680	16.92680		20.46	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.21130		2.21130		2.24900	2.24900		20.53	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.23010		2.23010		2.26870	2.26870		19.96	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.25100		2.25100		2.29170	2.29170		18.67	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.27130		2.27130		2.31360	2.31360		18.40	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	860.67580		860.67580		1,027.28180	1,027.28180			0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.36550		2.36550		2.41440	2.41440		22.35	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.41350		2.41350		2.46330	2.46330		19.87	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.46470		2.46470		2.51520	2.51520		18.88	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.51460		2.51460		2.56540	2.56540		18.99	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	11.18991		74.62283		11.24233	74.32370			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.33033		76.06140		11.38477	75.75705			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.45026		73.53553		11.50670	73.22537			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	11.41319		76.63517		11.46057	76.33002			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.54570		78.11228		11.59488	77.80182			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.66444		75.14977		11.71548	74.83339			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	608.87800		608.87800		606.62000	606.62000			0.00	0.00	0	463.00
GOVI	On 07/02/2019	GOVI	620.61600		620.61600		618.31800	618.31800			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
GOVI	On 02/05/2019	GOVI	630.92800		630.92800		628.58600	628.58600			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.92990		1.92990		1.96030	1.96030		24.38	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.95650		1.95650		1.98720	1.98720		23.19	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.98330		1.98330		2.01470	2.01470		21.59	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.00820		2.00820		2.04010	2.04010		20.88	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.43526		132.43526		132.12131	132.12131			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	133.60119		133.60119		133.28178	133.28178			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	135.84453		135.84453		135.51874	135.51874			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	100.10790		100.10790		99.63639	99.63639			0.00	0.00	0	2,210.00
I2029	On 07/02/2019	Bond Future	102.05840		102.05840		101.57810	101.57810			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.69965		102.69965		102.21055	102.21055			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	102.45188		102.45188		101.69349	101.69349			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future	104.44813		104.44813		103.67542	103.67542			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.05738		105.05738		104.27098	104.27098			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	122.18966		122.18966		122.18800	122.18800			0.00	0.00	0	9,825.00
I2038	On 07/02/2019	Bond Future	122.97910		122.97910		122.97799	122.97799			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	125.04406		125.04406		125.04203	125.04203			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	115.67204		115.67204		115.00592	115.00592			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future	117.92563		117.92563		117.24713	117.24713			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	118.22058		118.22058		117.52981	117.52981			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	121.52631		121.52631		120.76079	120.76079			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future	122.12268		122.12268		121.34298	121.34298			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	124.17341		124.17341		123.37934	123.37934			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	251.93300		251.93300		251.98200	251.98200			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future	256.84200		256.84200		256.89300	256.89300			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	261.15500		261.15500		261.20500	261.20500			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

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
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			0.15020		0.15020		0.15260	0.15260			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.14960		0.14960		0.15230	0.15230			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.14950		0.14950		0.15160	0.15160			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.14930		0.14930		0.15030	0.15030			0.00	0.00	0	1,628.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.80130		1.80130		1.83530	1.83530		19.79	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.83030		1.83030		1.86470	1.86470		18.96	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.86040		1.86040		1.89530	1.89530		17.64	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.88980		1.88980		1.92460	1.92460		18.27	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.92690		9.92690		10.16350	10.16350		20.19	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			10.05070		10.05070		10.28970	10.28970		18.93	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			10.18600		10.18600		10.42780	10.42780		17.99	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.31850		10.31850		10.56230	10.56230		18.04	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.38390		1.38390		1.40260	1.40260			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.39370		1.39370		1.41510	1.41510			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.40450		1.40450		1.42540	1.42540			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.41510		1.41510		1.43630	1.43630			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.29670		1.29670		1.29590	1.29590			0.00	0.00	0	250.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.15930		1.15930		1.16450	1.16450			0.00	0.00	0	7,143.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.33440		7.33440	0.13618	7.20380	7.20380		25.03	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.18177		111.36991		9.23416	111.06074		7.56	0.00	50,896,048.87	457	67,382.00
R186	On 01/11/2018	Bond Future	7.96	Call	6.36000		0.00636		4.96000	0.00496	6.360	6.80	0.01	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	101.42000		0.10142		83.31000	0.08331	101.420	6.89	0.08	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,281.89000		2.28189		2,512.03000	2.51203	2,281.890	7.29	0.70	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,419.07000		1.41907		1,598.66000	1.59866	1,419.070	7.48	0.52	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.27852		108.21199		9.33347	107.89761		7.99	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	323.83000		0.32383		287.56000	0.28756	323.830	7.09	0.13	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	505.11000		0.50511		452.46000	0.45246	505.110	7.09	0.19	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	926.14000		0.92614		842.87000	0.84287	926.140	7.35	0.29	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,707.13000		2.70713		2,895.45000	2.89545	2,707.130	7.67	0.57	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,160.23000		2.16023		2,011.68000	2.01168	2,160.230	7.82	0.51	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	967.08000		0.96708		1,059.31000	1.05931	967.080	8.37	0.26	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	941.71000		0.94171		1,032.05000	1.03205	941.710	8.40	0.26	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.36637		110.00942		9.42399	109.68876		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

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/R207	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/11/2018	Bond Future	301.12849		301.12849		300.71660	300.71660			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future	299.64522		299.64522		299.22679	299.22679			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future	304.67652		304.67652		304.24873	304.24873			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	233.80353		233.80353		233.80027	233.80027			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future	234.45468		234.45468		234.45252	234.45252			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future	238.39163		238.39163		238.38759	238.38759			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	8.61851		98.34006		8.67172	98.15533		4.73	0.00	0.00	0	38,272.00
R2023	On 07/02/2019	Bond Future	8.73303		100.23586		8.79031	100.04823		5.00	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future	8.83130		97.97370		8.89291	97.78203		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	9.56182		91.49335		9.61380	91.16661		10.09	0.00	2,561,813.80	28	54,468.00
R2030	On 07/02/2019	Bond Future	9.64932		89.24770		9.70332	88.91525		10.73	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	655.80000	0.65580	593.17000	0.59317	655.800	9.72	0.21	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,293.05000	2.29305	2,140.40000	2.14040	2,293.050	10.58	0.49	0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future	9.72999		90.73001		9.78604	90.39114		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	9.74842		89.74572		9.80039	89.39298		11.17	0.00	0.00	0	40,851.00
R2032	On 07/02/2019	Bond Future	9.83771		91.47573		9.89157	91.11682		11.41	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future	9.91574		88.84009		9.97151	88.47437		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	9.88872		93.48911		9.94064	93.09945		11.85	0.00	0.00	0	73,994.00
R2035	On 07/02/2019	Bond Future	9.97915		95.29137		10.03292	94.89481		12.13	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future	10.05353		92.37691		10.10909	91.97288		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	9.94497		90.18389		9.99678	89.79341		12.40	0.00	0.00	0	52,651.00
R2037	On 07/02/2019	Bond Future	10.02833		87.66233		10.08189	87.26496		13.32	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future	10.10382		89.11828		10.15913	88.71344		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

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 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			10.01973		93.46869		10.06643	93.09164		12.77	0.00	0.00	0	25,392.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.63000		0.00063		0.50000	0.00050	0.630	10.88	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	44.13000		0.04413		36.30000	0.03630	44.130	11.00	0.03	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	79.67000		0.07967		66.31000	0.06631	79.670	11.13	0.05	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	1,058.45000		1.05845		945.06000	0.94506	1,058.450	12.47	0.36	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,770.90000		1.77090		1,606.54000	1.60654	1,770.900	12.77	0.50	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.10257		90.75986		10.15082	90.37624		13.75	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.17738		92.26725		10.22720	91.87635		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			10.05843		90.38848		10.10508	90.00796		13.36	0.00	3,796,316.16	42	39,021.00
R2044	On 07/02/2019	Bond Future			10.13872		87.74566		10.18691	87.35833		14.39	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.21108		89.20293		10.26080	88.80835		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			10.04937		89.39459		10.09605	89.00489		13.78	0.00	0.00	0	99,873.00
R2048	On 07/02/2019	Bond Future			10.13133		91.11794		10.17956	90.72136		14.15	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.19841		88.19755		10.24814	87.79352		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			7.83632		101.57533		7.88867	101.51712		0.87	0.00	0.00	0	19,671.00
R207	On 07/02/2019	Bond Future			8.00982		99.88844		8.07728	99.82983		0.91	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			8.28035		101.54767		8.37266	101.48712		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			8.10818		97.76810		8.15742	97.66465		2.20	0.00	0.00	0	29,548.00
R208	On 07/02/2019	Bond Future			8.23010		99.65277		8.28574	99.54803		2.56	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.35347		97.90854		8.41696	97.80113		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			9.84755		70.95094		9.89927	70.62244		13.51	0.00	0.00	0	127,327.00
R209	On 01/11/2018	Bond Future	8.89	Call	36.17000		0.03617		29.24000	0.02924	36.170	11.82	0.03	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	60.26000		0.06026		49.15000	0.04915	60.260	11.82	0.05	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,971.19000		2.97119		3,231.87000	3.23187	2,971.190	12.57	0.75	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	861.52000		0.86152		759.25000	0.75925	861.520	12.93	0.36	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,547.26000		1.54726		1,733.37000	1.73337	1,547.260	13.25	0.51	0.00	0	760.00

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 01/11/2018	Bond Future	9.98	Put	1,091.64000		1.09164		1,241.93000	1.24193	1,091.640	13.48	0.40	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,042.94000		1.04294		1,188.87000	1.18887	1,042.940	13.51	0.39	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.92547		72.31862		9.97883	71.98426		13.81	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	513.16000		0.51316		462.56000	0.46256	513.160	12.31	0.17	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,453.61000		1.45361		1,343.37000	1.34337	1,453.610	13.18	0.36	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,836.98000		1.83698		1,975.50000	1.97550	1,836.980	14.07	0.38	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.99301		70.37209		10.04800	70.03152		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			184.83904		184.83904		184.37289	184.37289			0.00	0.00	0	2,414.00
R210	On 07/02/2019	Bond Future			188.44050		188.44050		187.96604	187.96604			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.04993		189.04993		188.56620	188.56620			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			155.44594		155.44594		155.34597	155.34597			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.31954		156.31954		156.21837	156.21837			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.94430		158.94430		158.84026	158.84026			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			9.65285		82.40110		9.70479	82.08134		11.12	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.74182		83.98961		9.79567	83.66423		11.32	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.81518		81.83761		9.87090	81.50605		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			10.01367		70.06072		10.06031	69.75428		14.26	0.00	1,401,214.40	20	28,473.00
R214	On 07/02/2019	Bond Future			10.09425		71.41132		10.14236	71.09954		14.59	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			10.16020		69.30373		10.20976	68.98603		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			10.99750		10.99750		11.19560	11.19560		20.70	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			11.14990		11.14990		11.35060	11.35060		19.55	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future			11.31600		11.31600		11.52000	11.52000		18.52	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			11.47510		11.47510		11.68200	11.68200		18.36	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
TRY / R	On 17/09/2018	Foreign Exchange Future	2.35220	2.35220		2.32320	2.32320		40.28	0.00	14,113,200.00	6,000	6,000.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.25510	2.25510		2.22690	2.22690		33.41	0.00	0.00	0	6,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.14270	2.14270		2.11820	2.11820		30.98	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.04160	2.04160		2.01480	2.01480		29.61	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.46940	1.46940		1.47950	1.47950			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.39990	1.39990		1.41000	1.41000			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.33110	1.33110		1.34090	1.34090			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.27540	1.27540		1.28510	1.28510			0.00	0.00	0	0.00

Total for Derivatives : 8,412,667,608.53 866,752 10 902 136.00

Grand Total: 8,412,667,608.53 866,752 10 902 136.00