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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/09/2018

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 13/09/2018	Any day expiry	15.20390	15.20390		15.13770	15.13770		24.99	0.00	0.00	0	0.00	
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	0.10260	0.00010	0.49890	0.00050	0.103	45.87	0.00	0.00	0	747.00
\$ / R	On 14/09/2018	Any day expiry	15.20610		15.20610	15.13980	15.13980		24.85	0.00	0.00	0	0.00	
\$ / R	On 14/09/2018	Any day expiry	15.25	Put	184.28920	0.18429	274.26130	0.27426	184.289	25.38	0.54	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.21270		15.21270	15.14630	15.14630		22.83	0.00	5,522,362,227.00	363,010	355,595.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.00000	0.00000	0.03440	0.00003	0.000	35.44	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	0.00000	0.00000	0.03460	0.00003	0.000	35.71	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	0.00000	0.00000	0.03600	0.00004	0.000	37.04	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	0.00010	0.00000	0.03790	0.00004	0.000	39.03	0.00	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	0.00060	0.00000	0.03920	0.00004	0.001	40.35	0.00	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	0.00120	0.00000	0.03980	0.00004	0.001	41.02	0.00	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	0.00460	0.00000	0.04100	0.00004	0.005	42.34	0.00	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	0.03200	0.00003	0.06640	0.00007	0.032	43.44	0.00	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,962.73200	2.96273	2,896.36640	2.89637	2,962.732	43.44	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	0.03610	0.00004	0.07720	0.00008	0.036	43.01	0.00	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	0.04390	0.00004	0.09830	0.00010	0.044	42.31	0.00	0.00	0	60,000.00

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	12.50	Call	2,712.75880	2.71276	2,646.44110	2.64644	2,712.759	41.26	1.00	0.00	0	3,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	0.05880	0.00006	0.14110	0.00014	0.059	41.26	0.00	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	0.07170	0.00007	0.17940	0.00018	0.072	40.56	0.00	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	0.07720	0.00008	0.19630	0.00020	0.077	40.29	0.00	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	0.08530	0.00009	0.22130	0.00022	0.085	39.94	0.00	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	2,442.81530	2.44282	2,376.61680	2.37662	2,442.815	38.89	1.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	0.12440	0.00012	0.34650	0.00035	0.124	38.63	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	2,412.82440	2.41282	2,346.64650	2.34665	2,412.824	38.63	1.00	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	0.14130	0.00014	0.40210	0.00040	0.141	38.19	0.00	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	0.20790	0.00021	0.62810	0.00063	0.208	36.88	0.00	0.00	0	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	2,212.90790	2.21291	2,146.92810	2.14693	2,212.908	36.88	1.00	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	0.26990	0.00027	0.84450	0.00084	0.270	36.00	0.00	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	0.35160	0.00035	1.13450	0.00113	0.352	35.13	0.00	0.00	0	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	2,013.05160	2.01305	1,947.43450	1.94743	2,013.052	35.13	1.00	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	0.37090	0.00037	1.20340	0.00120	0.371	34.95	0.00	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,963.10180	1.96310	1,897.61450	1.89761	1,963.102	34.69	1.00	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	0.40180	0.00040	1.31450	0.00131	0.402	34.69	0.00	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	1,913.15970	1.91316	1,847.82250	1.84782	1,913.160	34.25	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	1,713.49460	1.71349	1,649.03200	1.64903	1,713.495	32.50	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	1.05100	0.00105	3.65210	0.00365	1.051	31.63	0.00	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	1,613.75100	1.61375	1,549.95210	1.54995	1,613.751	31.63	1.00	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,563.91060	1.56391	1,500.51990	1.50052	1,563.911	31.19	0.99	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	1,215.77290	1.21577	1,153.63530	1.15364	1,215.773	27.77	0.99	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	3.07290	0.00307	7.33530	0.00734	3.073	27.77	0.01	0.00	0	22,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	1,018.08180	1.01808	956.84150	0.95684	1,018.082	25.79	0.97	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	727.08950	0.72709	672.65920	0.67266	727.089	23.27	0.93	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	547.62330	0.54762	508.48040	0.50848	547.623	23.15	0.86	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	103.74310	0.10374	163.77180	0.16377	103.743	22.96	0.32	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	316.44310	0.31644	310.07180	0.31007	316.443	22.96	0.68	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	27.28170	0.02728	47.09140	0.04709	27.282	27.19	0.10	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	23.06380	0.02306	40.50270	0.04050	23.064	27.74	0.09	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	18.22200	0.01822	32.62520	0.03263	18.222	28.52	0.07	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	12.93140	0.01293	23.55810	0.02356	12.931	29.70	0.05	0.00	0	73,314.00
\$ / R	On 18/09/2018	Any day expiry	15.21490		15.21490	15.21490	15.14850	15.14850		22.97	0.00	0.00	0	0.00
\$ / R	On 18/09/2018	Any day expiry	15.00	Call	328.66310	0.32866	321.40350	0.32140	328.663	22.80	0.67	0.00	0	7,500.00
\$ / R	On 21/09/2018	Any day expiry	15.22120		15.22120	15.22120	15.15480	15.15480		23.19	0.00	0.00	0	300.00
\$ / R	On 25/09/2018	Any day expiry	15.22960		15.22960	15.22960	15.16320	15.16320		22.56	0.00	0.00	0	197.00
\$ / R	On 26/09/2018	Any day expiry	15.23160		15.23160	15.23160	15.16530	15.16530		22.62	0.00	0.00	0	0.00
\$ / R	On 26/09/2018	Any day expiry	14.48	Put	35.71090	0.03571	63.91390	0.06391	35.711	20.24	0.11	0.00	0	40,000.00
\$ / R	On 28/09/2018	Any day expiry	15.23580		15.23580	15.23580	15.16950	15.16950		22.69	0.00	0.00	0	2,673.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	1.13580	0.00114	2.25540	0.00226	1.136	27.19	0.00	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	1,464.58730	1.46459	1,402.47000	1.40247	1,464.587	23.95	0.97	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	9.20510	0.00921	13.67650	0.01368	9.205	23.85	0.03	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	26.09630	0.02610	42.32740	0.04233	26.096	21.57	0.08	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	748.93280	0.74893	716.71030	0.71671	748.933	20.44	0.85	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	69.12520	0.06913	85.53050	0.08553	69.125	27.14	0.15	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	29.40110	0.02940	40.97370	0.04097	29.401	29.09	0.07	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			15.24420	15.24420	15.17790	15.17790		22.25	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			15.26500	15.26500	15.19900	15.19900		22.12	0.00	0.00	0	0.00
\$ / R	On 15/10/2018	Any day expiry			15.27130	15.27130	15.20540	15.20540		21.87	0.00	9,218,580.00	600	2,600.00
\$ / R	On 17/10/2018	Any day expiry			15.27550	15.27550	15.20960	15.20960		22.12	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			15.28600	15.28600	15.22010	15.22010		21.97	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	9.91100	0.00991	14.65920	0.01466	9.911	22.02	0.02	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	1,325.92600	1.32593	1,279.98340	1.27998	1,325.926	19.31	0.92	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			15.29230	15.29230	15.22650	15.22650		22.06	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			15.30070	15.30070	15.23490	15.23490		21.92	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			15.30490	15.30490	15.23920	15.23920		21.99	0.00	0.00	0	4,847.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	12.59600	0.01260	18.08290	0.01808	12.596	22.75	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	36.24300	0.03624	52.69890	0.05270	36.243	19.38	0.07	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	1,424.56030	1.42456	1,379.22120	1.37922	1,424.560	19.53	0.91	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	98.70940	0.09871	130.23130	0.13023	98.709	19.90	0.16	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	844.27630	0.84428	828.13150	0.82813	844.276	20.53	0.72	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	190.83460	0.19083	210.94030	0.21094	190.835	25.45	0.23	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	121.56040	0.12156	140.43380	0.14043	121.560	26.92	0.16	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			15.30700	15.30700	15.24130	15.24130		22.00	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			15.30910	15.30910	15.24340	15.24340		22.03	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.85	Put	286.18660	0.28619	343.60920	0.34361	286.187	21.00	0.34	0.00	0	1,100.00
\$ / R	On 02/11/2018	Any day expiry	15.50	Call	439.63310	0.43963	451.82840	0.45183	439.633	22.62	0.46	0.00	0	1,100.00
\$ / R	On 05/11/2018	Any day expiry			15.31540	15.31540	15.24970	15.24970		21.88	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	3.63650	0.00364	5.18730	0.00519	3.636	26.65	0.01	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	49.59570	0.04960	68.97690	0.06898	49.596	19.47	0.09	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	162.12040	0.16212	182.97150	0.18297	162.120	26.15	0.20	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			15.33220	15.33220	15.26660	15.26660		21.93	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			15.33640	15.33640	15.27080	15.27080		21.95	0.00	0.00	0	24.00
\$ / R	On 16/11/2018	Any day expiry			15.33850	15.33850	15.27290	15.27290		21.96	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	1.47060	0.00147	2.24850	0.00225	1.471	29.55	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	4.00390	0.00400	5.44320	0.00544	4.004	26.48	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	2,146.48650	2.14649	2,089.54410	2.08954	2,146.486	21.27	0.95	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.00	Put	87.18170	0.08718	113.35030	0.11335	87.182	19.65	0.13	0.00	0	10,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	893.31480	0.89331	882.23330	0.88223	893.315	20.54	0.70	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	881.13680	0.88114	870.79000	0.87079	881.137	20.58	0.69	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	793.91530	0.79392	788.88110	0.78888	793.915	20.92	0.65	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	345.41530	0.34542	405.98110	0.40598	345.415	20.92	0.35	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			15.34480	15.34480	15.27920	15.27920		21.83	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	834.41970	0.83442	827.10780	0.82711	834.420	20.69	0.66	0.00	0	10,000.00
\$ / R	On 23/11/2018	Any day expiry			15.35320	15.35320	15.28760	15.28760		21.84	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	987.21700	0.98722	972.03820	0.97204	987.217	20.21	0.72	0.00	0	20,400.00
\$ / R	On 23/11/2018	Any day expiry	15.31	Call	620.66970	0.62067	0.00000	0.00000	620.670	21.75	0.53	162,627,246.00	20,000	10,000.00

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\$ / R			On 29/11/2018	Any day expiry			15.36580	15.36580	15.30010	15.30010	21.76	0.00	0.00	0	461.00
\$ / R			On 30/11/2018	Any day expiry			15.36790	15.36790	15.30220	15.30220	21.77	0.00	0.00	0	7,449.00
\$ / R	13.00	Put	On 30/11/2018	Any day expiry	27.15270	0.02715	34.41110	0.03441	27.153	21.17	0.04	0.00	0	500.00	
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	76.54720	0.07655	99.15980	0.09916	76.547	19.28	0.11	0.00	0	1,000.00	
\$ / R	14.08	Call	On 30/11/2018	Any day expiry	1,412.18720	1.41219	1,377.72550	1.37773	1,412.187	19.57	0.84	0.00	0	500.00	
\$ / R	14.25	Put	On 30/11/2018	Any day expiry	161.99810	0.16200	198.88210	0.19888	161.998	19.75	0.20	0.00	0	250.00	
\$ / R	14.82	Call	On 30/11/2018	Any day expiry	898.39150	0.89839	890.77890	0.89078	898.391	20.60	0.66	0.00	0	250.00	
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	270.88280	0.27088	292.48500	0.29248	270.883	25.18	0.26	0.00	0	500.00	
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	186.11390	0.18611	206.93240	0.20693	186.114	26.55	0.19	0.00	0	500.00	
\$ / R			On 05/12/2018	Any day expiry	15.37840	15.37840	15.31270	15.31270		21.80	0.00	0.00	0	0.00	
\$ / R	15.45	Put	On 05/12/2018	Any day expiry	690.61100	0.69061	766.64050	0.76664	690.611	21.93	0.50	0.00	0	23,000.00	
\$ / R			On 06/12/2018	Any day expiry	15.38050	15.38050	15.31480	15.31480		21.81	0.00	0.00	0	0.00	
\$ / R	13.90	Put	On 06/12/2018	Any day expiry	99.93460	0.09993	126.50960	0.12651	99.935	19.33	0.13	0.00	0	30,000.00	
\$ / R	14.30	Put	On 06/12/2018	Any day expiry	185.83170	0.18583	224.92510	0.22493	185.832	19.76	0.21	0.00	0	30,000.00	
\$ / R	14.90	Put	On 06/12/2018	Any day expiry	399.34660	0.39935	460.93180	0.46093	399.347	20.69	0.36	0.00	0	30,000.00	
\$ / R	15.30	Put	On 06/12/2018	Any day expiry	605.07550	0.60508	677.45390	0.67745	605.076	21.58	0.46	0.00	0	30,000.00	
\$ / R			On 11/12/2018	Any day expiry	15.39100	15.39100	15.32530	15.32530		21.72	0.00	0.00	0	0.00	
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	76.30600	0.07631	93.98230	0.09398	76.306	19.57	0.10	0.00	0	20,000.00	
\$ / R	13.86	Put	On 11/12/2018	Any day expiry	99.46070	0.09946	124.66120	0.12466	99.461	19.23	0.13	0.00	0	7,500.00	
\$ / R	15.08	Call	On 11/12/2018	Any day expiry	808.27480	0.80827	807.70050	0.80770	808.275	21.01	0.60	0.00	0	7,500.00	
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	558.12510	0.55813	570.47770	0.57048	558.125	22.42	0.45	0.00	0	20,000.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	15.39720	15.39720	15.33140	15.33140		21.70	0.00	7,131,428,740.80	463,164	621,095.00	
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	7.19610	0.00720	8.35560	0.00836	7.196	24.44	0.01	0.00	0	2,764.00	
\$ / R	11.75	Put	On 14/12/2018	Foreign Exchange Future	7.85130	0.00785	9.09020	0.00909	7.851	24.00	0.01	0.00	0	228,616.00	
\$ / R	11.90	Put	On 14/12/2018	Foreign Exchange Future	8.84620	0.00885	10.20260	0.01020	8.846	23.39	0.01	0.00	0	11,300.00	
\$ / R	12.00	Put	On 14/12/2018	Foreign Exchange Future	9.58210	0.00958	11.02330	0.01102	9.582	22.98	0.01	0.00	0	174,530.00	
\$ / R	12.02	Put	On 14/12/2018	Foreign Exchange Future	9.73670	0.00974	11.19570	0.01120	9.737	22.90	0.01	0.00	0	5,500.00	
\$ / R	12.10	Put	On 14/12/2018	Foreign Exchange Future	10.38310	0.01038	11.91470	0.01191	10.383	22.58	0.02	0.00	0	8,580.00	
\$ / R	12.20	Put	On 14/12/2018	Foreign Exchange Future	11.25540	0.01126	12.88370	0.01288	11.255	22.17	0.02	0.00	0	7,300.00	
\$ / R	12.25	Put	On 14/12/2018	Foreign Exchange Future	11.72090	0.01172	13.40010	0.01340	11.721	21.97	0.02	0.00	0	3,300.00	
\$ / R	12.38	Put	On 14/12/2018	Foreign Exchange Future	13.78020	0.01378	15.86490	0.01586	13.780	21.64	0.02	0.00	0	39,589.00	
\$ / R	12.50	Put	On 14/12/2018	Foreign Exchange Future	16.48690	0.01649	19.19540	0.01920	16.487	21.44	0.02	0.00	0	26,400.00	
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	2,913.68690	2.91369	2,850.59540	2.85060	2,913.687	21.44	0.98	0.00	0	228,616.00	
\$ / R	12.63	Put	On 14/12/2018	Foreign Exchange Future	19.95560	0.01996	23.48760	0.02349	19.956	21.22	0.03	0.00	0	39,589.00	
\$ / R	12.68	Put	On 14/12/2018	Foreign Exchange Future	21.45700	0.02146	25.35020	0.02535	21.457	21.14	0.03	0.00	0	10,000.00	
\$ / R	12.75	Put	On 14/12/2018	Foreign Exchange Future	23.73070	0.02373	28.17610	0.02818	23.731	21.02	0.03	0.00	0	1,000.00	
\$ / R	12.95	Put	On 14/12/2018	Foreign Exchange Future	31.47250	0.03147	37.82200	0.03782	31.473	20.69	0.05	0.00	0	500.00	
\$ / R	13.00	Put	On 14/12/2018	Foreign Exchange Future	33.73240	0.03373	40.64010	0.04064	33.732	20.61	0.05	0.00	0	177,520.00	
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	2,430.93240	2.43093	2,372.04010	2.37204	2,430.932	20.61	0.95	0.00	0	6,000.00	
\$ / R	13.05	Put	On 14/12/2018	Foreign Exchange Future	36.13660	0.03614	43.63920	0.04364	36.137	20.52	0.05	0.00	0	1,500.00	
\$ / R	13.10	Put	On 14/12/2018	Foreign Exchange Future	38.69290	0.03869	46.82780	0.04683	38.693	20.44	0.05	0.00	0	11,300.00	
\$ / R	13.20	Call	On 14/12/2018	Foreign Exchange Future	2,241.49530	2.24150	2,185.21050	2.18521	2,241.495	20.27	0.94	0.00	0	7,100.00	
\$ / R	13.22	Put	On 14/12/2018	Foreign Exchange Future	45.49920	0.04550	55.30970	0.05531	45.499	20.24	0.06	0.00	0	5,500.00	
\$ / R	13.25	Put	On 14/12/2018	Foreign Exchange Future	47.35860	0.04736	57.62560	0.05763	47.359	20.19	0.07	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	2,194.55860	2.19456	2,139.02560	2.13903	2,194.559	20.19	0.93	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	51.96370	0.05196	63.35410	0.06335	51.964	20.07	0.07	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	52.65310	0.05265	64.21080	0.06421	52.653	20.06	0.07	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	2,008.77740	2.00878	1,956.68440	1.95668	2,008.777	19.86	0.92	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	61.57740	0.06158	75.28440	0.07528	61.577	19.86	0.08	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	65.67370	0.06567	80.35490	0.08035	65.674	19.77	0.09	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,962.87370	1.96287	1,911.75490	1.91175	1,962.874	19.77	0.91	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	74.59130	0.07459	91.36200	0.09136	74.591	19.61	0.10	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	82.47310	0.08247	101.05380	0.10105	82.473	19.48	0.11	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	84.55400	0.08455	103.60690	0.10361	84.554	19.44	0.11	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	85.61010	0.08561	104.90350	0.10490	85.610	19.43	0.11	0.00	0	20.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	89.95620	0.08996	110.22560	0.11023	89.956	19.36	0.12	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,710.53890	1.71054	1,665.76280	1.66576	1,710.539	19.31	0.88	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	94.49130	0.09449	115.77010	0.11577	94.491	19.29	0.12	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	95.65600	0.09566	117.20590	0.11721	95.656	19.28	0.12	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,692.85600	1.69286	1,648.60590	1.64861	1,692.856	19.28	0.88	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	110.31460	0.11031	136.90870	0.13691	110.315	19.24	0.14	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,566.72050	1.56672	1,528.98330	1.52898	1,566.720	19.30	0.85	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	129.26370	0.12926	158.82000	0.15882	129.264	19.35	0.16	0.00	0	68,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,526.46370	1.52646	1,490.22000	1.49022	1,526.464	19.35	0.84	0.00	0	20,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	150.41650	0.15042	183.03100	0.18303	150.416	19.46	0.17	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	154.92140	0.15492	188.15630	0.18816	154.921	19.48	0.18	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,424.40880	1.42441	1,392.15590	1.39216	1,424.409	19.49	0.82	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	161.85350	0.16185	196.02500	0.19602	161.854	19.51	0.18	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	164.20910	0.16421	198.69460	0.19869	164.209	19.52	0.19	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	1,371.07670	1.37108	1,341.02030	1.34102	1,371.077	19.56	0.81	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	173.87670	0.17388	209.62030	0.20962	173.877	19.56	0.19	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	183.92550	0.18393	220.93710	0.22094	183.925	19.61	0.20	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	1,333.69880	1.33370	1,305.22910	1.30523	1,333.699	19.62	0.79	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	199.72990	0.19973	238.65380	0.23865	199.730	19.67	0.22	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	207.96370	0.20796	247.84750	0.24785	207.964	19.70	0.22	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	1,275.16370	1.27516	1,249.24750	1.24925	1,275.164	19.70	0.78	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	213.57910	0.21358	254.10300	0.25410	213.579	19.72	0.23	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	1,260.77910	1.26078	1,235.50300	1.23550	1,260.779	19.72	0.77	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	1,239.39030	1.23939	1,215.07640	1.21508	1,239.390	19.76	0.77	0.00	0	20.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	225.10870	0.22511	266.91650	0.26692	225.109	19.77	0.24	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	1,197.29100	1.19729	1,174.90500	1.17490	1,197.291	19.82	0.75	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	1,156.11480	1.15611	1,135.65120	1.13565	1,156.115	19.88	0.74	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	258.91480	0.25891	304.25120	0.30425	258.915	19.88	0.26	88,685,175.71	22,100	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	292.36190	0.29236	340.89960	0.34090	292.362	19.99	0.28	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	1,089.56190	1.08956	1,072.29960	1.07230	1,089.562	19.99	0.72	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	1,083.04780	1.08305	1,066.41850	1.06642	1,083.048	20.00	0.71	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	1,076.56260	1.07656	1,060.56520	1.06057	1,076.563	20.01	0.71	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	1,045.14890	1.04515	1,031.71290	1.03171	1,045.149	20.09	0.70	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	317.94890	0.31795	370.31290	0.37031	317.949	20.09	0.30	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	1,027.19220	1.02719	1,014.73510	1.01474	1,027.192	20.16	0.69	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	346.45130	0.34645	401.08300	0.40108	346.451	20.24	0.32	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	350.63580	0.35064	405.58840	0.40559	350.636	20.27	0.32	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	997.83580	0.99784	986.98840	0.98699	997.836	20.27	0.68	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	371.98910	0.37199	428.52020	0.42852	371.989	20.38	0.33	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	969.18910	0.96919	959.92020	0.95992	969.189	20.38	0.67	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	946.77790	0.94678	938.75400	0.93875	946.778	20.46	0.66	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	416.80190	0.41680	476.40590	0.47641	416.802	20.60	0.36	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	464.38480	0.46438	526.92340	0.52692	464.385	20.82	0.38	63,091,330.90	10,700	10,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	861.58480	0.86158	858.32340	0.85832	861.585	20.82	0.62	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	856.49530	0.85650	853.51770	0.85352	856.495	20.84	0.62	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	816.72890	0.81673	815.98560	0.81599	816.729	21.01	0.60	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	811.88020	0.81188	811.40710	0.81141	811.880	21.04	0.59	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	788.02230	0.78802	788.88260	0.78888	788.022	21.15	0.58	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	567.61150	0.56761	635.57190	0.63557	567.612	21.26	0.43	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	595.04370	0.59504	664.26100	0.66426	595.044	21.37	0.44	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	623.10550	0.62311	693.53470	0.69353	623.106	21.48	0.46	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	690.62500	0.69063	696.92880	0.69693	690.625	21.63	0.53	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	654.53700	0.65454	662.66030	0.66266	654.537	21.84	0.51	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	646.81240	0.64681	655.28510	0.65529	646.812	21.89	0.50	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	741.97970	0.74198	816.59550	0.81660	741.980	21.94	0.50	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	639.17970	0.63918	647.99550	0.64800	639.180	21.94	0.50	0.00	0	4,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	635.39920	0.63540	644.38090	0.64438	635.399	21.96	0.50	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	605.95580	0.60596	616.22810	0.61623	605.956	22.15	0.48	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	598.81520	0.59882	609.39490	0.60939	598.815	22.20	0.47	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	567.74570	0.56775	579.62810	0.57963	567.746	22.41	0.46	0.00	0	11,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	557.76740	0.55777	570.05750	0.57006	557.767	22.48	0.45	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	965.53120	0.96553	1,044.99660	1.04500	965.531	22.75	0.57	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	519.66190	0.51966	533.44440	0.53344	519.662	22.77	0.42	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	501.65780	0.50166	516.11020	0.51611	501.658	22.91	0.41	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	475.89540	0.47590	491.26360	0.49126	475.895	23.13	0.39	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	446.34660	0.44635	462.71060	0.46271	446.347	23.39	0.37	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	438.64180	0.43864	455.30260	0.45530	438.642	23.46	0.37	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	423.74600	0.42375	440.89160	0.44089	423.746	23.61	0.36	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	414.14210	0.41414	431.57770	0.43158	414.142	23.71	0.35	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	345.63180	0.34563	364.81550	0.36482	345.632	24.49	0.30	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	302.82900	0.30283	322.75640	0.32276	302.829	25.07	0.27	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	271.38160	0.27138	291.06410	0.29106	271.382	25.54	0.24	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			15.40950	15.40950	15.34360	15.34360		21.56	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	116.75830	0.11676	143.62620	0.14363	116.758	19.12	0.14	801,145.79	371	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	208.25100	0.20825	247.13070	0.24713	208.251	19.55	0.22	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	427.37700	0.42738	486.36890	0.48637	427.377	20.47	0.36	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	633.96640	0.63397	703.50980	0.70351	633.966	21.34	0.45	0.00	0	35,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 21/12/2018	Any day expiry			15.41160	15.41160		15.34560	15.34560		21.55	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 21/12/2018	Any day expiry	47.72910	0.04773	57.41530	0.05742	47.729	20.00	0.06	0.00	0	1,000.00			
\$ / R	13.30	Put	On 21/12/2018	Any day expiry	54.52690	0.05453	65.80530	0.06581	54.527	19.85	0.07	0.00	0	1,000.00			
\$ / R	14.66	Call	On 21/12/2018	Any day expiry	1,077.56620	1.07757	1,063.16720	1.06317	1,077.566	19.94	0.70	0.00	0	1,000.00			
\$ / R	14.75	Call	On 21/12/2018	Any day expiry	1,024.53200	1.02453	1,012.94680	1.01295	1,024.532	20.14	0.68	0.00	0	1,000.00			
\$ / R			On 31/12/2018	Any day expiry	15.43210	15.43210	15.36590	15.36590		21.40	0.00	0.00	0	3,387.00			
\$ / R	13.00	Put	On 31/12/2018	Any day expiry	38.87560	0.03888	46.45460	0.04645	38.876	19.76	0.05	0.00	0	500.00			
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	113.13020	0.11313	134.05840	0.13406	113.130	18.98	0.13	0.00	0	1,000.00			
\$ / R	14.22	Call	On 31/12/2018	Any day expiry	1,412.81970	1.41282	1,382.95500	1.38296	1,412.820	19.24	0.79	0.00	0	500.00			
\$ / R	14.25	Put	On 31/12/2018	Any day expiry	208.76000	0.20876	245.95570	0.24596	208.760	19.27	0.21	0.00	0	250.00			
\$ / R	14.96	Put	On 31/12/2018	Any day expiry	472.23030	0.47223	532.77970	0.53278	472.230	20.33	0.37	0.00	0	250.00			
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	330.16640	0.33017	348.02680	0.34803	330.166	24.78	0.27	0.00	0	500.00			
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	236.43330	0.23643	254.28700	0.25429	236.433	26.03	0.20	0.00	0	500.00			
\$ / R			On 02/01/2019	Any day expiry	15.43610	15.43610	15.37000	15.37000		21.37	0.00	0.00	0	55.00			
\$ / R			On 18/01/2019	Any day expiry	15.46890	15.46890	15.40250	15.40250		21.20	0.00	0.00	0	0.00			
\$ / R	12.66	Put	On 18/01/2019	Any day expiry	26.58340	0.02658	31.29240	0.03129	26.583	19.28	0.04	0.00	0	263.00			
\$ / R			On 30/01/2019	Any day expiry	15.49350	15.49350	15.42690	15.42690		21.15	0.00	0.00	0	55.00			
\$ / R			On 31/01/2019	Any day expiry	15.49550	15.49550	15.42890	15.42890		21.14	0.00	0.00	0	1,225.00			
\$ / R	13.00	Put	On 31/01/2019	Any day expiry	47.45800	0.04746	55.87110	0.05587	47.458	18.60	0.06	0.00	0	500.00			
\$ / R	14.25	Put	On 31/01/2019	Any day expiry	250.84170	0.25084	288.32460	0.28832	250.842	19.02	0.22	0.00	0	250.00			
\$ / R	14.38	Call	On 31/01/2019	Any day expiry	1,406.25230	1.40625	1,380.54490	1.38054	1,406.252	19.17	0.75	0.00	0	500.00			
\$ / R	15.13	Call	On 31/01/2019	Any day expiry	974.89130	0.97489	969.65990	0.96966	974.891	20.38	0.60	0.00	0	250.00			
\$ / R			On 13/02/2019	Any day expiry	15.52210	15.52210	15.45540	15.45540		21.03	0.00	0.00	0	70.00			
\$ / R			On 28/02/2019	Any day expiry	15.55290	15.55290	15.48590	15.48590		21.00	0.00	0.00	0	4,725.00			
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	52.55580	0.05256	61.34260	0.06134	52.556	17.68	0.06	0.00	0	500.00			
\$ / R	14.25	Put	On 28/02/2019	Any day expiry	285.15730	0.28516	322.84530	0.32285	285.157	18.87	0.23	0.00	0	250.00			
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	1,408.15810	1.40816	1,385.72430	1.38572	1,408.158	19.17	0.72	0.00	0	500.00			
\$ / R	15.27	Call	On 28/02/2019	Any day expiry	1,008.41730	1.00842	1,003.53410	1.00353	1,008.417	20.44	0.58	0.00	0	250.00			
\$ / R			On 18/03/2019	Foreign Exchange Future	15.58970	15.58970	15.52250	15.52250		20.93	0.00	202,666.10	13	30,826.00			
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	3.56420	0.00356	4.54380	0.00454	3.564	22.47	0.00	0.00	0	1,000.00			
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	14.29320	0.01429	15.85810	0.01586	14.293	19.32	0.02	0.00	0	1,000.00			
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	19.72910	0.01973	23.94700	0.02395	19.729	16.57	0.03	0.00	0	721.00			
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future	20.44340	0.02044	26.10400	0.02610	20.443	16.47	0.03	0.00	0	720.00			
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future	45.45770	0.04546	55.91470	0.05591	45.458	17.00	0.05	0.00	0	16,000.00			
\$ / R	12.92	Put	On 18/03/2019	Foreign Exchange Future	47.18330	0.04718	57.93450	0.05793	47.183	17.03	0.06	0.00	0	139,342.00			
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future	54.58390	0.05458	66.56180	0.06656	54.584	17.14	0.06	0.00	0	14,028.00			
\$ / R	13.05	Put	On 18/03/2019	Foreign Exchange Future	59.63080	0.05963	72.41380	0.07241	59.631	17.20	0.07	0.00	0	1,155.00			
\$ / R	13.12	Put	On 18/03/2019	Foreign Exchange Future	67.26890	0.06727	81.22460	0.08122	67.269	17.30	0.07	0.00	0	138,000.00			
\$ / R	13.36	Put	On 18/03/2019	Foreign Exchange Future	98.95220	0.09895	117.31570	0.11732	98.952	17.62	0.10	0.00	0	134,750.00			
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	114.87640	0.11488	135.23320	0.13523	114.876	17.76	0.11	0.00	0	20,000.00			
\$ / R	13.68	Put	On 18/03/2019	Foreign Exchange Future	156.08030	0.15608	181.09330	0.18109	156.080	18.05	0.14	0.00	0	14,200.00			
\$ / R	13.70	Put	On 18/03/2019	Foreign Exchange Future	160.26630	0.16027	185.71920	0.18572	160.266	18.08	0.15	0.00	0	2,500.00			
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future	171.06310	0.17106	197.62110	0.19762	171.063	18.15	0.15	0.00	0	17,981.00			
\$ / R	13.79	Put	On 18/03/2019	Foreign Exchange Future	180.04560	0.18005	207.49710	0.20750	180.046	18.20	0.16	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	196.51420	0.19651	225.54690	0.22555	196.514	18.30	0.17	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	206.35840	0.20636	236.30270	0.23630	206.358	18.35	0.17	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	232.37060	0.23237	264.23430	0.26423	232.371	18.49	0.19	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	243.34270	0.24334	275.81540	0.27582	243.343	18.54	0.20	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	314.12730	0.31413	352.06100	0.35206	314.127	18.81	0.24	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,610.24740	1.61025	1,581.44130	1.58144	1,610.247	18.83	0.76	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	336.94960	0.33695	376.50070	0.37650	336.950	18.88	0.25	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	367.76140	0.36776	409.39210	0.40939	367.761	18.98	0.26	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,491.69200	1.49169	1,467.04450	1.46704	1,491.692	19.03	0.73	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	389.22890	0.38923	432.24120	0.43224	389.229	19.05	0.28	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	400.24250	0.40024	443.94120	0.44394	400.243	19.08	0.28	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	411.44170	0.41144	455.82070	0.45582	411.442	19.11	0.29	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	482.51640	0.48252	530.95320	0.53095	482.516	19.31	0.32	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	516.92680	0.51693	568.88660	0.56889	516.927	19.42	0.33	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	521.57800	0.52158	573.76460	0.57376	521.578	19.44	0.33	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	526.24690	0.52625	578.66360	0.57866	526.247	19.46	0.34	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	1,213.67860	1.21368	1,201.60510	1.20161	1,213.679	19.69	0.64	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	624.17040	0.62417	681.03780	0.68104	624.170	19.84	0.37	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	665.68880	0.66569	724.25710	0.72426	665.689	20.00	0.39	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	670.97350	0.67097	729.75090	0.72975	670.974	20.02	0.39	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	1,112.00190	1.11200	1,104.40800	1.10441	1,112.002	20.09	0.60	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	703.08900	0.70309	763.10460	0.76310	703.089	20.13	0.40	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	708.51470	0.70851	768.72950	0.76873	708.515	20.15	0.40	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	775.12930	0.77513	837.72380	0.83772	775.129	20.38	0.42	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	990.11520	0.99012	987.94250	0.98794	990.115	20.64	0.55	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	986.03490	0.98603	984.04850	0.98405	986.035	20.66	0.55	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	954.05970	0.95406	953.13500	0.95314	954.060	20.81	0.54	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	907.89140	0.90789	908.24580	0.90825	907.891	21.04	0.52	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	853.19750	0.85320	855.40510	0.85541	853.198	21.31	0.49	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	825.52510	0.82553	828.64810	0.82865	825.525	21.45	0.48	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	789.10630	0.78911	793.40890	0.79341	789.106	21.65	0.46	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	748.39250	0.74839	753.97650	0.75398	748.393	21.89	0.45	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	676.73290	0.67673	684.64290	0.68464	676.733	22.34	0.41	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	620.77700	0.62078	630.27090	0.63027	620.777	22.75	0.38	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	541.04670	0.54105	552.48490	0.55248	541.047	23.42	0.34	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	539.02380	0.53902	550.50660	0.55051	539.024	23.44	0.34	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	529.04040	0.52904	540.74390	0.54074	529.040	23.53	0.33	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	517.37290	0.51737	529.00230	0.52900	517.373	23.64	0.33	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	515.46260	0.51546	527.02280	0.52702	515.463	23.66	0.32	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	513.56130	0.51356	525.05210	0.52505	513.561	23.68	0.32	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	488.70270	0.48870	500.22820	0.50023	488.703	23.90	0.31	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	440.50460	0.44050	453.12210	0.45312	440.505	24.32	0.28	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	365.72360	0.36572	379.71980	0.37972	365.724	25.11	0.24	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	317.13480	0.31713	331.76130	0.33176	317.135	25.74	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			15.60820	15.60820		15.54080	15.54080	20.86	0.00	0.00	0	4,414.00
\$ / R			On 29/03/2019	Any day expiry			15.61230	15.61230		15.54490	15.54490	20.86	0.00	0.00	0	400.00
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	58.07600	0.05808		67.50570	0.06751	58.076	17.00	0.06	0.00	0	500.00	
\$ / R	14.25	Put	On 29/03/2019	Any day expiry	316.21800	0.31622		353.44160	0.35344	316.218	18.73	0.23	0.00	0	250.00	
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	1,409.14020	1.40914		1,388.24860	1.38825	1,409.140	19.18	0.69	0.00	0	500.00	
\$ / R	15.43	Call	On 29/03/2019	Any day expiry	1,034.20990	1.03421		1,030.41460	1.03041	1,034.210	20.53	0.56	0.00	0	250.00	
\$ / R			On 02/04/2019	Any day expiry	15.62050	15.62050		15.55300	15.55300		20.81	0.00	0.00	0	55.00	
\$ / R			On 30/04/2019	Any day expiry	15.67800	15.67800		15.61010	15.61010		20.77	0.00	0.00	0	1,280.00	
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	63.69530	0.06370		73.82460	0.07382	63.695	16.41	0.07	0.00	0	3,000.00	
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	2,327.55700	2.32756		2,280.00180	2.28000	2,327.557	17.27	0.88	0.00	0	2,500.00	
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	345.50880	0.34551		382.76290	0.38276	345.509	18.55	0.24	0.00	0	250.00	
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	1,409.72630	1.40973		1,391.59680	1.39160	1,409.726	19.21	0.67	0.00	0	500.00	
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	1,058.26550	1.05827		1,056.07560	1.05608	1,058.266	20.60	0.54	0.00	0	250.00	
\$ / R			On 31/05/2019	Any day expiry	15.74170	15.74170		15.67330	15.67330		20.68	0.00	0.00	0	55.00	
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	68.55730	0.06856		83.17740	0.08318	68.557	15.93	0.07	0.00	0	500.00	
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	372.60760	0.37261		410.16070	0.41016	372.608	18.45	0.24	0.00	0	250.00	
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	1,413.55630	1.41356		1,399.48140	1.39948	1,413.556	19.34	0.65	0.00	0	500.00	
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	1,081.84350	1.08184		1,079.24860	1.07925	1,081.844	20.74	0.53	0.00	0	250.00	
\$ / R			On 03/06/2019	Any day expiry	15.74780	15.74780		15.67940	15.67940		20.64	0.00	0.00	0	0.00	
\$ / R			On 14/06/2019	Foreign Exchange Future	15.77050	15.77050		15.70200	15.70200		20.61	0.00	7,885,250.00	500	19,910.00	
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	14.24100	0.01424		16.04210	0.01604	14.241	20.99	0.01	0.00	0	1,000.00	
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	30.39840	0.03040		31.75840	0.03176	30.398	16.24	0.03	0.00	0	1,000.00	
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	44.64700	0.04465		51.44490	0.05144	44.647	15.32	0.05	0.00	0	1,000.00	
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	69.82200	0.06982		79.98490	0.07998	69.822	15.80	0.07	0.00	0	911.00	
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	108.75000	0.10875		123.63560	0.12364	108.750	16.35	0.10	0.00	0	30,000.00	
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	245.13100	0.24513		273.63090	0.27363	245.131	17.58	0.18	0.00	0	25,000.00	
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	259.98110	0.25998		289.76790	0.28977	259.981	17.69	0.18	0.00	0	6,250.00	
\$ / R	13.98	Call	On 14/06/2019	Foreign Exchange Future	2,081.77040	2.08177		2,045.66630	2.04567	2,081.770	17.90	0.80	0.00	0	1,000.00	
\$ / R	14.42	Call	On 14/06/2019	Foreign Exchange Future	1,794.54580	1.79455		1,766.34940	1.76635	1,794.546	18.60	0.74	0.00	0	30.00	
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	1,695.65360	1.69565		1,670.65190	1.67065	1,695.654	18.77	0.71	0.00	0	1,000.00	
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	1,555.89900	1.55590		1,535.60500	1.53560	1,555.899	19.03	0.68	0.00	0	30,000.00	
\$ / R	15.55	Call	On 14/06/2019	Foreign Exchange Future	1,214.30960	1.21431		1,208.30370	1.20830	1,214.310	20.25	0.57	0.00	0	25,000.00	
\$ / R	15.62	Call	On 14/06/2019	Foreign Exchange Future	1,186.68720	1.18669		1,181.71660	1.18172	1,186.687	20.37	0.56	0.00	0	6,250.00	
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future	1,118.38150	1.11838		1,115.09410	1.11509	1,118.381	20.68	0.53	0.00	0	1,000.00	
\$ / R	15.92	Call	On 14/06/2019	Foreign Exchange Future	1,074.27020	1.07427		1,072.37010	1.07237	1,074.270	20.87	0.52	0.00	0	911.00	
\$ / R			On 28/06/2019	Any day expiry	15.80000	15.80000		15.73150	15.73150		20.62	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 28/06/2019	Any day expiry	71.98650	0.07199		82.06060	0.08206	71.986	15.55	0.07	0.00	0	500.00	
\$ / R	14.25	Put	On 28/06/2019	Any day expiry	395.49270	0.39549		431.34110	0.43134	395.493	18.38	0.24	0.00	0	250.00	
\$ / R	15.17	Call	On 28/06/2019	Any day expiry	1,418.77880	1.41878		1,406.17920	1.40618	1,418.779	19.51	0.63	0.00	0	500.00	
\$ / R	15.96	Call	On 28/06/2019	Any day expiry	1,099.86230	1.09986		1,097.83680	1.09784	1,099.862	20.86	0.52	0.00	0	250.00	
\$ / R			On 01/07/2019	Any day expiry	15.80630	15.80630		15.73780	15.73780		20.59	0.00	0.00	0	55.00	
\$ / R			On 03/07/2019	Any day expiry	15.81050	15.81050		15.74200	15.74200		20.59	0.00	0.00	0	0.00	
\$ / R	13.45	Put	On 03/07/2019	Any day expiry	153.65410	0.15365		171.84840	0.17185	153.654	16.56	0.12	0.00	0	39,250.00	
\$ / R	16.44	Call	On 03/07/2019	Any day expiry	956.51750	0.95652		958.97480	0.95897	956.518	21.55	0.46	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			15.86940	15.86940	15.80100	15.80100	20.54	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 31/07/2019	Any day expiry	75.21740	0.07522	86.17310	0.08617	75.217	15.14	0.07	0.00	0	500.00	
\$ / R	14.25	Put	On 31/07/2019	Any day expiry	418.92690	0.41893	455.87610	0.45588	418.927	18.29	0.24	0.00	0	250.00	
\$ / R	15.34	Call	On 31/07/2019	Any day expiry	1,436.22350	1.43622	1,425.24680	1.42525	1,436.224	19.67	0.61	0.00	0	500.00	
\$ / R	16.14	Call	On 31/07/2019	Any day expiry	1,127.97910	1.12798	1,126.70480	1.12670	1,127.979	20.96	0.51	0.00	0	250.00	
\$ / R			On 01/08/2019	Any day expiry	15.87150	15.87150	15.80310	15.80310		20.54	0.00	0.00	0	55.00	
\$ / R			On 13/08/2019	Any day expiry	15.89680	15.89680	15.82830	15.82830		20.56	0.00	0.00	0	0.00	
\$ / R	14.48	Put	On 13/08/2019	Any day expiry	512.03510	0.51204	553.03330	0.55303	512.035	18.50	0.27	0.00	0	3,950.00	
\$ / R	16.35	Call	On 13/08/2019	Any day expiry	1,093.10890	1.09311	1,093.31040	1.09331	1,093.109	21.19	0.49	0.00	0	3,950.00	
\$ / R			On 30/08/2019	Any day expiry	15.93260	15.93260	15.86410	15.86410		20.57	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	77.22830	0.07723	88.51490	0.08851	77.228	14.79	0.07	0.00	0	500.00	
\$ / R	14.25	Put	On 30/08/2019	Any day expiry	431.01680	0.43102	475.87020	0.47587	431.017	18.06	0.24	0.00	0	250.00	
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	1,442.57460	1.44257	1,433.93320	1.43393	1,442.575	19.86	0.59	0.00	0	500.00	
\$ / R	16.33	Call	On 30/08/2019	Any day expiry	1,144.78380	1.14478	1,144.26330	1.14426	1,144.784	21.09	0.49	0.00	0	250.00	
\$ / R			On 02/09/2019	Any day expiry	15.93890	15.93890	15.87040	15.87040		20.54	0.00	0.00	0	55.00	
\$ / R			On 05/09/2019	Any day expiry	15.94520	15.94520	15.87670	15.87670		20.54	0.00	0.00	0	0.00	
\$ / R	19.00	Call	On 05/09/2019	Any day expiry	588.94790	0.58895	602.37680	0.60238	588.948	24.63	0.28	0.00	0	20,000.00	
\$ / R			On 16/09/2019	Foreign Exchange Future	15.96920	15.96920	15.90110	15.90110		20.53	0.00	71,925,276.80	4,504	17,436.00	
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	22.18670	0.02219	22.69170	0.02269	22.187	19.66	0.02	0.00	0	1,000.00	
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	45.99470	0.04599	47.51460	0.04751	45.995	14.91	0.04	0.00	0	1,000.00	
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	330.16610	0.33017	363.11820	0.36312	330.166	17.28	0.20	0.00	0	800.00	
\$ / R	14.21	Put	On 16/09/2019	Foreign Exchange Future	424.55160	0.42455	463.63770	0.46364	424.552	17.92	0.23	0.00	0	2,700.00	
\$ / R	14.72	Put	On 16/09/2019	Foreign Exchange Future	634.43160	0.63443	679.36850	0.67937	634.432	18.72	0.30	0.00	0	1,200.00	
\$ / R	15.38	Put	On 16/09/2019	Foreign Exchange Future	960.91290	0.96091	1,017.88080	1.01788	960.913	19.59	0.39	0.00	0	5,000.00	
\$ / R	15.55	Call	On 16/09/2019	Foreign Exchange Future	1,478.14540	1.47815	1,469.48200	1.46948	1,478.145	19.87	0.59	0.00	0	30,000.00	
\$ / R	15.56	Put	On 16/09/2019	Foreign Exchange Future	1,064.84160	1.06484	1,124.42630	1.12443	1,064.842	19.89	0.41	0.00	0	2,571.00	
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	1,353.75260	1.35375	1,349.40420	1.34940	1,353.753	20.39	0.55	0.00	0	1,000.00	
\$ / R	17.23	Call	On 16/09/2019	Foreign Exchange Future	936.73090	0.93673	943.35160	0.94335	936.731	22.26	0.41	0.00	0	800.00	
\$ / R	17.64	Call	On 16/09/2019	Foreign Exchange Future	844.79880	0.84480	853.40580	0.85341	844.799	22.82	0.38	0.00	0	5,000.00	
\$ / R	17.85	Call	On 16/09/2019	Foreign Exchange Future	801.67040	0.80167	811.33650	0.81134	801.670	23.10	0.36	0.00	0	2,700.00	
\$ / R	17.93	Call	On 16/09/2019	Foreign Exchange Future	786.03950	0.78604	796.07460	0.79607	786.039	23.20	0.35	0.00	0	2,571.00	
\$ / R	18.47	Call	On 16/09/2019	Foreign Exchange Future	690.98700	0.69099	703.18600	0.70319	690.987	23.90	0.31	0.00	0	1,200.00	
\$ / R			On 30/09/2019	Any day expiry	16.00180	16.00180	15.93410	15.93410		20.61	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	75.95380	0.07595	96.39680	0.09640	75.954	14.34	0.07	0.00	0	500.00	
\$ / R	14.25	Put	On 30/09/2019	Any day expiry	444.35060	0.44435	486.20340	0.48620	444.351	17.90	0.24	0.00	0	250.00	
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	1,468.99320	1.46899	1,462.12840	1.46213	1,468.993	20.09	0.58	0.00	0	500.00	
\$ / R	16.50	Call	On 30/09/2019	Any day expiry	1,178.86350	1.17886	1,179.49560	1.17950	1,178.864	21.28	0.49	0.00	0	250.00	
\$ / R			On 02/10/2019	Any day expiry	16.00650	16.00650	15.93880	15.93880		20.63	0.00	0.00	0	55.00	
\$ / R			On 31/10/2019	Any day expiry	16.07390	16.07390	16.00710	16.00710		20.73	0.00	0.00	0	55.00	
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	98.47660	0.09848	118.79560	0.11880	98.477	14.96	0.08	0.00	0	500.00	
\$ / R	14.25	Put	On 31/10/2019	Any day expiry	463.63700	0.46364	504.62250	0.50462	463.637	17.91	0.23	0.00	0	250.00	
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	1,491.52630	1.49153	1,486.92240	1.48692	1,491.526	20.43	0.57	0.00	0	500.00	
\$ / R	16.70	Call	On 31/10/2019	Any day expiry	1,209.84360	1.20984	1,211.50160	1.21150	1,209.844	21.57	0.48	0.00	0	250.00	
\$ / R			On 29/11/2019	Any day expiry	16.14140	16.14140	16.07540	16.07540		20.88	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	115.28220	0.11528	136.53700	0.13654	115.282	15.29	0.09	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	477.81890	0.47782	520.90670	0.52091	477.819	17.87	0.23	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,519.27230	1.51927	1,517.20890	1.51721	1,519.272	20.69	0.56	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	1,243.26510	1.24327	1,245.74900	1.24575	1,243.265	21.80	0.47	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			16.14840	16.14840	16.08250	16.08250		20.87	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			16.17400	16.17400	16.10840	16.10840		20.88	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	56.12880	0.05613	63.37180	0.06337	56.129	16.81	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	276.04340	0.27604	313.02970	0.31303	276.043	16.66	0.16	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	1,144.63560	1.14464	1,149.98690	1.14999	1,144.636	22.44	0.44	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	713.29340	0.71329	732.31280	0.73231	713.293	26.06	0.28	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			16.21590	16.21590	16.15080	16.15080		20.94	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	131.53150	0.13153	153.33100	0.15333	131.531	15.53	0.09	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	495.42570	0.49543	535.87350	0.53587	495.426	17.88	0.23	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,548.71780	1.54872	1,545.97400	1.54597	1,548.718	20.96	0.55	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	1,280.14420	1.28014	1,283.55100	1.28355	1,280.144	22.00	0.47	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			16.22050	16.22050	16.15550	16.15550		20.95	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			16.28800	16.28800	16.22380	16.22380		21.08	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			16.36010	16.36010	16.29680	16.29680		21.12	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			16.39270	16.39270	16.32980	16.32980		21.17	0.00	39,670,334.00	2,420	3,966.00
\$ / R	On 02/04/2020	Any day expiry			16.43230	16.43230	16.36980	16.36980		21.22	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			16.49510	16.49510	16.43340	16.43340		21.25	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			16.57420	16.57420	16.51340	16.51340		21.28	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.59750	16.59750	16.53700	16.53700		21.33	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.70450	16.70450	16.64530	16.64530		21.39	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.81620	16.81620	16.75950	16.75950		21.44	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			15.21270	15.21270	15.14630	15.14630		22.83	0.00	2,601,371.70	171	174.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			15.39720	15.39720	15.33140	15.33140		21.70	0.00	2,632,921.20	171	316.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			15.58970	15.58970	15.52250	15.52250		20.93	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.77050	15.77050	15.70200	15.70200		20.61	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.81180	19.81180	19.63970	19.63970		21.31	0.00	3,227,480,902.60	162,907	30,205.00
£ / R	On 28/09/2018	Any day expiry			19.85040	19.85040	19.67850	19.67850		20.99	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			19.91230	19.91230	19.74040	19.74040		20.39	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future			20.13030	20.13030	19.95740	19.95740		20.23	0.00	3,285,848,738.70	163,229	473,040.00
£ / R	On 18/03/2019	Foreign Exchange Future			20.48300	20.48300	20.30550	20.30550		19.61	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	223.84370	0.22384	269.90600	0.26991	223.844	18.47	0.15	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	813.35430	0.81335	790.07390	0.79007	813.354	20.52	0.41	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.81520	20.81520	20.63370	20.63370		19.87	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future			21.18130	21.18130	20.99980	20.99980		20.10	0.00	227,953,150.60	10,762	10,026.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.13694	0.13694	0.13634	0.13634		34.85	0.00	945,563.80	6,905	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13949	0.13949	0.13891	0.13891		26.39	0.00	963,185.36	6,905	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.14238	0.14238	0.14178	0.14178		24.36	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
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14511		0.14511		0.14451	0.14451		23.49	0.00	0.00	0	0.00
€ / R	On 11/09/2018	Any day expiry			17.64610		17.64610		17.54130	17.54130		23.77	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.66120		17.66120		17.55970	17.55970		20.89	0.00	30,006,378.80	1,699	93,669.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	0.02000		0.00002		0.02650	0.00003	0.020	51.28	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	0.02540		0.00003		0.04770	0.00005	0.025	42.05	0.00	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	0.81370		0.00081		3.75710	0.00376	0.814	29.34	0.00	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	910.05850		0.91006		820.79710	0.82080	910.059	21.87	0.96	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	2.59150		0.00259		5.68430	0.00568	2.591	31.44	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			17.69060		17.69060		17.58900	17.58900		21.25	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry			17.76720		17.76720		17.66620	17.66620		20.77	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.99810		17.99810		17.89670	17.89670		20.48	0.00	6,713,291.30	373	41,503.00
€ / R	On 18/03/2019	Foreign Exchange Future			18.37570		18.37570		18.27100	18.27100		19.80	0.00	0.00	0	5,496.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	2,517.23200		2.51723		2,439.89080	2.43989	2,517.232	17.25	0.88	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.73550		18.73550		18.62840	18.62840		19.43	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			18.99490		18.99490		18.88670	18.88670		19.32	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	223.12070		0.22312		251.10020	0.25110	223.121	17.06	0.13	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	261.27010		0.26127		292.50360	0.29250	261.270	17.06	0.15	0.00	0	30,200.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	441.73260		0.44173		486.51380	0.48651	441.733	17.07	0.23	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	1,183.64410		1.18364		1,179.22710	1.17923	1,183.644	20.10	0.47	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			19.13310		19.13310		19.02330	19.02330		19.30	0.00	235,758,058.20	12,322	6,161.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.64000		98.64000		98.48000	98.48000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			585.76700		585.76700		587.63300	587.63300			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			597.05700		597.05700		598.96100	598.96100			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			606.97900		606.97900		608.91300	608.91300			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			675.55700		675.55700		679.24300	679.24300			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			688.57700		688.57700		692.33700	692.33700			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			700.02000		700.02000		703.84000	703.84000			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			610.40300		610.40300		614.49700	614.49700			0.00	0.00	0	865.00
ALBI	On 07/02/2019	Index Future			622.16800		622.16800		626.34300	626.34300			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future			632.50700		632.50700		636.75000	636.75000			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			10.82980		10.82980		10.82400	10.82400		18.56	0.00	1,256,256.80	116	12,144.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.96620		10.96620		10.96060	10.96060		17.25	0.00	10,966.20	1	11,469.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			11.11610		11.11610		11.10940	11.10940		16.55	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			11.26130		11.26130		11.25400	11.25400		16.53	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.72060		11.72060		11.67300	11.67300		17.88	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.88710		11.88710		11.83790	11.83790		17.28	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	661.32970		661.32970		645.43390	645.43390			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future	15.64910		15.64910		15.66260	15.66260		22.54	0.00	0.00	0	1,775.00
CHF / R	On 14/12/2018	Foreign Exchange Future	15.96230		15.96230		15.97820	15.97820		20.66	0.00	0.00	0	755.00
CHF / R	On 18/03/2019	Foreign Exchange Future	16.31530		16.31530		16.33050	16.33050		20.17	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.65040		16.65040		16.66600	16.66600		20.06	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.21520		2.21520		2.21130	2.21130		19.61	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.23270		2.23270		2.23010	2.23010		19.18	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.25390		2.25390		2.25100	2.25100		18.23	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.27420		2.27420		2.27130	2.27130		18.03	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	887.00750		887.00750		860.67580	860.67580			0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.37960		2.37960		2.36550	2.36550		21.46	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.42790		2.42790		2.41350	2.41350		19.57	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.47990		2.47990		2.46470	2.46470		18.77	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.52940		2.52940		2.51460	2.51460		18.88	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	11.28567		74.07774		11.18991	74.62283			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.43006		75.50527		11.33033	76.06140			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.55340		72.97020		11.45026	73.53553			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	11.51409		75.98786		11.41319	76.63517			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.65071		77.45202		11.54570	78.11228			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.77316		74.47861		11.66444	75.14977			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	604.56100		604.56100		608.87800	608.87800			0.00	0.00	0	463.00
GOVI	On 07/02/2019	GOVI	616.21400		616.21400		620.61600	620.61600			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	626.45400		626.45400		630.92800	630.92800			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
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.93820	1.93820		1.92990	1.92990		23.45	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.96490	1.96490		1.95650	1.95650		21.47	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.99210	1.99210		1.98330	1.98330		21.01	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.01710	2.01710		2.00820	2.00820		20.43	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.43564	132.43564		132.43526	132.43526			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.60060	133.60060		133.60119	133.60119			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.84475	135.84475		135.84453	135.84453			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		100.15570	100.15570		100.10790	100.10790			0.00	0.00	0	2,210.00
I2029	On 07/02/2019	Bond Future		102.10637	102.10637		102.05840	102.05840			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.74893	102.74893		102.69965	102.69965			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		102.57960	102.57960		102.45188	102.45188			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future		104.57745	104.57745		104.44813	104.44813			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		105.18949	105.18949		105.05738	105.05738			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		122.00481	122.00481		122.18966	122.18966			0.00	0.00	0	9,825.00
I2038	On 07/02/2019	Bond Future		122.78996	122.78996		122.97910	122.97910			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		124.85235	124.85235		125.04406	125.04406			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		115.89561	115.89561		115.67204	115.67204			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future		118.15269	118.15269		117.92563	117.92563			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		118.45213	118.45213		118.22058	118.22058			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/11/2018	Bond Future		122.03997	122.03997		121.52631	121.52631			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future		122.64554	122.64554		122.12268	122.12268			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		124.70559	124.70559		124.17341	124.17341			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/11/2018	Index Future		252.94900	252.94900		251.93300	251.93300			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future		257.87600	257.87600		256.84200	256.84200			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		262.20900	262.20900		261.15500	261.15500			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

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
KES / R	On 17/09/2018	Foreign Exchange Future			0.15100		0.15100		0.15020	0.15020			0.00	84,862.00	562	0.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.15040		0.15040		0.14960	0.14960			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.14880		0.14880		0.14950	0.14950			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.14940		0.14940		0.14930	0.14930			0.00	160,754.40	1,076	2,166.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.82030		1.82030		1.80130	1.80130		18.55	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.84940		1.84940		1.83030	1.83030		17.94	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.88010		1.88010		1.86040	1.86040		17.63	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.90910		1.90910		1.88980	1.88980		17.76	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.94790		9.94790		9.92690	9.92690		19.60	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			10.07130		10.07130		10.05070	10.05070		18.28	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			10.20790		10.20790		10.18600	10.18600		17.71	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.34020		10.34020		10.31850	10.31850		17.74	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.39220		1.39220		1.38390	1.38390			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.40000		1.40000		1.39370	1.39370			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.41320		1.41320		1.40450	1.40450			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.42420		1.42420		1.41510	1.41510			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.30230		1.30230		1.29670	1.29670			0.00	0.00	0	250.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16090		1.16090		1.15930	1.15930			0.00	0.00	0	7,143.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.30250		7.30250	0.13680	7.33440	7.33440		24.83	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.27851		110.79992		9.18177	111.36991		7.56	0.00	0.00	0	67,382.00
R186	On 01/11/2018	Bond Future	7.96	Call	2.59000		0.00259		6.36000	0.00636	2.590	6.80	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	56.49000		0.05649		101.42000	0.10142	56.490	6.89	0.05	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,669.74000		2.66974		2,281.89000	2.28189	2,669.740	7.29	0.76	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,703.57000		1.70357		1,419.07000	1.41907	1,703.570	7.48	0.60	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.38036		107.63031		9.27852	108.21199		7.99	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	244.89000		0.24489		323.83000	0.32383	244.890	7.09	0.11	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	392.34000		0.39234		505.11000	0.50511	392.340	7.09	0.16	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	750.63000		0.75063		926.14000	0.92614	750.630	7.35	0.25	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	3,028.42000		3.02842		2,707.13000	2.70713	3,028.420	7.67	0.61	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,856.61000		1.85661		2,160.23000	2.16023	1,856.610	7.82	0.46	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	1,110.39000		1.11039		967.08000	0.96708	1,110.390	8.37	0.30	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	1,081.69000		1.08169		941.71000	0.94171	1,081.690	8.40	0.29	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.47279		109.41817		9.36637	110.00942		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

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/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	301.12889		301.12889		301.12849	301.12849			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future	299.64332		299.64332		299.64522	299.64522			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future	304.67640		304.67640		304.67652	304.67652			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/11/2018	Bond Future	234.49386		234.49386		233.80353	233.80353			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future	235.15693		235.15693		234.45468	234.45468			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future	239.10698		239.10698		238.39163	238.39163			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	8.71123		98.01843		8.61851	98.34006		4.73	0.00	0.00	0	38,272.00
R2023	On 07/02/2019	Bond Future	8.83340		99.90739		8.73303	100.23586		5.00	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future	8.93871		97.63985		8.83130	97.97370		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	9.65807		90.88961		9.56182	91.49335		10.09	0.00	0.00	0	54,468.00
R2030	On 07/02/2019	Bond Future	9.74959		88.63172		9.64932	89.24770		10.73	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	520.30000	0.52030	655.80000	0.65580	520.300	9.72	0.18	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,977.57000	1.97757	2,293.05000	2.29305	1,977.570	10.58	0.45	0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future	9.83378		90.10388		9.72999	90.73001		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	9.84452		89.09502		9.74842	89.74572		11.17	0.00	0.00	0	40,851.00
R2032	On 07/02/2019	Bond Future	9.93757		90.81192		9.83771	91.47573		11.41	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future	10.01890		88.16528		9.91574	88.84009		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	9.98475		92.77034		9.88872	93.48911		11.85	0.00	10,483,048.42	113	73,881.00
R2035	On 07/02/2019	Bond Future	10.07885		94.55810		9.97915	95.29137		12.13	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future	10.15631		91.63161		10.05353	92.37691		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	10.04608		89.42433		9.94497	90.18389		12.40	0.00	0.00	0	52,651.00
R2037	On 07/02/2019	Bond Future	10.13311		86.88755		10.02833	87.66233		13.32	0.00	34,755,020.00	400	1,050.00
R2037	On 02/05/2019	Bond Future	10.21179		88.33069		10.10382	89.11828		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			10.12083		92.65560		10.01973	93.46869		12.77	0.00	0.00	0	25,392.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.19000		0.00019		0.63000	0.00063	0.190	10.88	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	20.79000		0.02079		44.13000	0.04413	20.790	11.00	0.02	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	40.41000		0.04041		79.67000	0.07967	40.410	11.13	0.03	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	754.14000		0.75414		1,058.45000	1.05845	754.140	12.47	0.28	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,346.18000		1.34618		1,770.90000	1.77090	1,346.180	12.77	0.42	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.20730		89.93051		10.10257	90.75986		13.75	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.28527		91.42417		10.17738	92.26725		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			10.15951		89.56749		10.05843	90.38848		13.36	0.00	0.00	0	39,021.00
R2044	On 07/02/2019	Bond Future			10.24338		86.90815		10.13872	87.74566		14.39	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.31883		88.35165		10.21108	89.20293		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			10.14536		88.59653		10.04937	89.39459		13.78	0.00	0.00	0	99,873.00
R2048	On 07/02/2019	Bond Future			10.23075		90.30391		10.13133	91.11794		14.15	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.30071		87.37002		10.19841	88.19755		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			7.93707		101.46334		7.83632	101.57533		0.87	0.00	0.00	0	19,671.00
R207	On 07/02/2019	Bond Future			8.14200		99.77364		8.00982	99.88844		0.91	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			8.45823		101.43105		8.28035	101.54767		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			8.20336		97.56826		8.10818	97.76810		2.20	0.00	0.00	0	29,548.00
R208	On 07/02/2019	Bond Future			8.33871		99.44846		8.23010	99.65277		2.56	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.47627		97.70092		8.35347	97.90854		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			9.94350		70.34332		9.84755	70.95094		13.51	0.00	0.00	0	127,327.00
R209	On 01/11/2018	Bond Future	8.89	Call	17.92000		0.01792		36.17000	0.03617	17.920	11.82	0.02	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	31.57000		0.03157		60.26000	0.06026	31.570	11.82	0.03	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,417.47000		3.41747		2,971.19000	2.97119	3,417.470	12.57	0.81	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	625.66000		0.62566		861.52000	0.86152	625.660	12.93	0.30	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,837.47000		1.83747		1,547.26000	1.54726	1,837.470	13.25	0.58	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,313.84000		1.31384		1,091.64000	1.09164	1,313.840	13.48	0.46	0.00	0	2,000.00

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 01/11/2018	Bond Future	10.00	Put	1,257.16000		1.25716	1,042.94000	1.04294	1,257.160		13.51	0.45	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			10.02468		71.69884	9.92547	72.31862			13.81	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	401.88000		0.40188	513.16000	0.51316	401.880		12.31	0.14	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,219.26000		1.21926	1,453.61000	1.45361	1,219.260		13.18	0.32	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	2,058.52000		2.05852	1,836.98000	1.83698	2,058.520		14.07	0.42	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.09505		69.74207	9.99301	70.37209			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			185.30532		185.30532	184.83904	184.83904				0.00	0.00	0	2,414.00
R210	On 07/02/2019	Bond Future			188.91438		188.91438	188.44050	188.44050				0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.53285		189.53285	189.04993	189.04993				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			155.44556		155.44556	155.44594	155.44594				0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.31799		156.31799	156.31954	156.31954				0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.94368		158.94368	158.94430	158.94430				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			9.74897		81.81071	9.65285	82.40110			11.12	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.84173		83.38733	9.74182	83.98961			11.32	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.91831		81.22539	9.81518	81.83761			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			10.11469		69.39976	10.01367	70.06072			14.26	0.00	0.00	0	28,473.00
R214	On 07/02/2019	Bond Future			10.19872		70.73720	10.09425	71.41132			14.59	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			10.26758		68.61840	10.16020	69.30373			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			11.03260		11.03260	10.99750	10.99750			20.20	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			11.18420		11.18420	11.14990	11.14990			18.87	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future			11.35080		11.35080	11.31600	11.31600			18.09	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			11.51110		11.51110	11.47510	11.47510			17.92	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future			2.34860		2.34860	2.35220	2.35220			40.48	0.00	0.00	0	6,000.00

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
TRY / R	On 14/12/2018		Foreign Exchange Future	2.25200	2.25200	2.25510	2.25510		32.58	0.00	0.00	0	6,000.00
TRY / R	On 18/03/2019		Foreign Exchange Future	2.13940	2.13940	2.14270	2.14270		30.52	0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	2.03630	2.03630	2.04160	2.04160		29.28	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.46850	1.46850	1.46940	1.46940			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018		Foreign Exchange Future	1.39860	1.39860	1.39990	1.39990			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019		Foreign Exchange Future	1.32950	1.32950	1.33110	1.33110			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019		Foreign Exchange Future	1.27510	1.27510	1.27540	1.27540			0.00	0.00	0	0.00

Total for Derivatives : **20,165,552,443.17 1,255,094 10 990 106.00**

Grand Total: **20,165,552,443.17 1,255,094 10 990 106.00**