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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 11/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 13/09/2018	Any day expiry	15.15960	15.15960		15.20390	15.20390		23.98	0.00	0.00	0	0.00	
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	0.00030	0.00000	0.10260	0.00010	0.000	39.44	0.00	0.00	0	747.00
\$ / R	On 14/09/2018	Any day expiry	15.15960		15.15960	15.20610	15.20610		23.79	0.00	0.00	0	0.00	
\$ / R	On 14/09/2018	Any day expiry	15.25	Put	188.62740	0.18863	184.28920	0.18429	188.627	25.23	0.60	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.16600		15.16600	15.21270	15.21270		21.53	0.00	663,967,480.00	43,780	348,919.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.00000	0.00000	0.00000	0.00000	0.000	38.41	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	0.00000	0.00000	0.00000	0.00000	0.000	38.74	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	0.00000	0.00000	0.00000	0.00000	0.000	40.39	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	0.00020	0.00000	0.00010	0.00000	0.000	42.86	0.00	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	0.00120	0.00000	0.00060	0.00000	0.001	44.50	0.00	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	0.00250	0.00000	0.00120	0.00000	0.003	45.33	0.00	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	0.00950	0.00001	0.00460	0.00000	0.010	46.98	0.00	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	0.03660	0.00004	0.03200	0.00003	0.037	46.71	0.00	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,916.03660	2.91604	2,962.73200	2.96273	2,916.037	46.71	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	0.03910	0.00004	0.03610	0.00004	0.039	46.07	0.00	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	0.04360	0.00004	0.04390	0.00004	0.044	45.04	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	2,666.05130	2.66605	2,712.75880	2.71276	2,666.051	43.51	1.00	0.00	0	3,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	0.05130	0.00005	0.05880	0.00006	0.051	43.51	0.00	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	0.05740	0.00006	0.07170	0.00007	0.057	42.48	0.00	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	0.05980	0.00006	0.07720	0.00008	0.060	42.10	0.00	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	0.06330	0.00006	0.08530	0.00009	0.063	41.58	0.00	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	2,396.07530	2.39608	2,442.81530	2.44282	2,396.075	40.05	1.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	0.07870	0.00008	0.12440	0.00012	0.079	39.66	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	2,366.07870	2.36608	2,412.82440	2.41282	2,366.079	39.66	1.00	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	0.08470	0.00008	0.14130	0.00014	0.085	39.02	0.00	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	0.10650	0.00011	0.20790	0.00021	0.107	37.10	0.00	0.00	0	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	2,166.10650	2.16611	2,212.90790	2.21291	2,166.106	37.10	1.00	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	0.12480	0.00012	0.26990	0.00027	0.125	35.82	0.00	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	0.14700	0.00015	0.35160	0.00035	0.147	34.54	0.00	0.00	0	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	1,966.14700	1.96615	2,013.05160	2.01305	1,966.147	34.54	1.00	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	0.15210	0.00015	0.37090	0.00037	0.152	34.28	0.00	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,916.16000	1.91616	1,963.10180	1.96310	1,916.160	33.90	1.00	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	0.16000	0.00016	0.40180	0.00040	0.160	33.90	0.00	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	1,866.17430	1.86617	1,913.15970	1.91316	1,866.174	33.26	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	1,666.25010	1.66625	1,713.49460	1.71349	1,666.250	30.69	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	0.30330	0.00030	1.05100	0.00105	0.303	29.41	0.00	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	1,566.30330	1.56630	1,613.75100	1.61375	1,566.303	29.41	1.00	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,516.33520	1.51634	1,563.91060	1.56391	1,516.335	28.77	1.00	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	1,167.74580	1.16775	1,215.77290	1.21577	1,167.746	26.92	0.99	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	1.74580	0.00175	3.07290	0.00307	1.746	26.92	0.01	0.00	0	22,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	970.29780	0.97030	1,018.08180	1.01808	970.298	25.86	0.98	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	681.62290	0.68162	727.08950	0.72709	681.623	24.36	0.93	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	500.94990	0.50095	547.62330	0.54762	500.950	23.49	0.85	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	100.77860	0.10078	103.74310	0.10374	100.779	22.18	0.34	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	266.77860	0.26678	316.44310	0.31644	266.779	22.18	0.66	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	14.49590	0.01450	27.28170	0.02728	14.496	26.38	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	12.30020	0.01230	23.06380	0.02306	12.300	27.13	0.06	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	9.82900	0.00983	18.22200	0.01822	9.829	28.21	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	7.17980	0.00718	12.93140	0.01293	7.180	29.82	0.03	0.00	0	73,314.00
\$ / R	On 18/09/2018	Any day expiry			15.16820	15.16820	15.21490	15.21490		21.80	0.00	0.00	0	0.00
\$ / R	On 18/09/2018	Any day expiry	15.00	Call	280.01780	0.28002	328.66310	0.32866	280.018	22.06	0.65	0.00	0	7,500.00
\$ / R	On 21/09/2018	Any day expiry			15.17450	15.17450	15.22120	15.22120		21.92	0.00	0.00	0	300.00
\$ / R	On 25/09/2018	Any day expiry			15.18290	15.18290	15.22960	15.22960		21.28	0.00	0.00	0	197.00
\$ / R	On 26/09/2018	Any day expiry			15.18490	15.18490	15.23160	15.23160		21.40	0.00	0.00	0	0.00
\$ / R	On 26/09/2018	Any day expiry	14.48	Put	29.59290	0.02959	35.71090	0.03571	29.593	18.95	0.10	0.00	0	40,000.00
\$ / R	On 28/09/2018	Any day expiry			15.18910	15.18910	15.23580	15.23580		21.59	0.00	501,237.00	33	2,673.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	1.00390	0.00100	1.13580	0.00114	1.004	27.14	0.00	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	1,417.39720	1.41740	1,464.58730	1.46459	1,417.397	23.79	0.97	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	8.63850	0.00864	9.20510	0.00921	8.639	23.66	0.03	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	22.16730	0.02217	26.09630	0.02610	22.167	20.60	0.07	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	697.69470	0.69769	748.93280	0.74893	697.695	19.52	0.85	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	50.43550	0.05044	69.12520	0.06913	50.436	26.20	0.12	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	19.19560	0.01920	29.40110	0.02940	19.196	28.04	0.05	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			15.19740	15.19740	15.24420	15.24420		21.29	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			15.21830	15.21830	15.26500	15.26500		21.37	0.00	0.00	0	0.00
\$ / R	On 15/10/2018	Any day expiry			15.22450	15.22450	15.27130	15.27130		21.16	0.00	0.00	0	2,600.00
\$ / R	On 17/10/2018	Any day expiry			15.22880	15.22880	15.27550	15.27550		21.44	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			15.23930	15.23930	15.28600	15.28600		21.35	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	8.79510	0.00880	9.91100	0.00991	8.795	21.49	0.02	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	1,277.02710	1.27703	1,325.92600	1.32593	1,277.027	18.77	0.92	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			15.24570	15.24570	15.29230	15.29230		21.47	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			15.25410	15.25410	15.30070	15.30070		21.36	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			15.25840	15.25840	15.30490	15.30490		21.44	0.00	0.00	0	4,847.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	11.61970	0.01162	12.59600	0.01260	11.620	22.32	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	34.35690	0.03436	36.24300	0.03624	34.357	18.90	0.07	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	1,376.04360	1.37604	1,424.56030	1.42456	1,376.044	19.06	0.91	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	96.93250	0.09693	98.70940	0.09871	96.933	19.43	0.16	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	799.08820	0.79909	844.27630	0.84428	799.088	20.11	0.71	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	169.83940	0.16984	190.83460	0.19083	169.839	25.09	0.22	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	105.90990	0.10591	121.56040	0.12156	105.910	26.54	0.14	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			15.26050	15.26050	15.30700	15.30700		21.46	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			15.26260	15.26260	15.30910	15.30910		21.50	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.85	Put	289.19600	0.28920	286.18660	0.28619	289.196	20.59	0.35	0.00	0	1,100.00
\$ / R	On 02/11/2018	Any day expiry	15.50	Call	405.10880	0.40511	439.63310	0.43963	405.109	22.25	0.44	0.00	0	1,100.00
\$ / R	On 05/11/2018	Any day expiry			15.26890	15.26890	15.31540	15.31540		21.37	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	3.25780	0.00326	3.63650	0.00364	3.258	26.26	0.01	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	47.61450	0.04761	49.59570	0.04960	47.614	19.01	0.09	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	144.27180	0.14427	162.12040	0.16212	144.272	25.82	0.18	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			15.28580	15.28580	15.33220	15.33220		21.43	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			15.29000	15.29000	15.33640	15.33640		21.44	0.00	0.00	0	24.00
\$ / R	On 16/11/2018	Any day expiry			15.29210	15.29210	15.33850	15.33850		21.45	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	1.16910	0.00117	1.47060	0.00147	1.169	28.89	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	3.65750	0.00366	4.00390	0.00400	3.658	26.14	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	2,098.33220	2.09833	2,146.48650	2.14649	2,098.332	20.81	0.95	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.00	Put	84.99300	0.08499	87.18170	0.08718	84.993	19.20	0.13	0.00	0	10,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	848.68770	0.84869	893.31480	0.89331	848.688	20.15	0.69	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	836.66110	0.83666	881.13680	0.88114	836.661	20.19	0.68	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	750.68300	0.75068	793.91530	0.79392	750.683	20.53	0.64	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	348.58300	0.34858	345.41530	0.34542	348.583	20.53	0.36	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			15.29840	15.29840	15.34480	15.34480		21.31	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	790.54340	0.79054	834.41970	0.83442	790.543	20.29	0.65	0.00	0	10,000.00
\$ / R	On 23/11/2018	Any day expiry			15.30670	15.30670	15.35320	15.35320		21.31	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	941.43250	0.94143	987.21700	0.98722	941.433	19.81	0.71	0.00	0	20,400.00
\$ / R	On 23/11/2018	Any day expiry	15.31	Call	580.78770	0.58079	620.66970	0.62067	580.788	21.33	0.52	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R		On 29/11/2018	Any day expiry		15.31930	15.31930	15.36580	15.36580		21.21	0.00	0.00	0	461.00	
\$ / R		On 30/11/2018	Any day expiry		15.32140	15.32140	15.36790	15.36790		21.22	0.00	0.00	0	7,449.00	
\$ / R		On 30/11/2018	Any day expiry	13.00	Put	25.97950	0.02598	27.15270	0.02715	25.979	20.81	0.04	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	13.80	Put	74.25190	0.07425	76.54720	0.07655	74.252	18.86	0.11	0.00	0	1,000.00
\$ / R		On 30/11/2018	Any day expiry	14.08	Call	1,363.29320	1.36329	1,412.18720	1.41219	1,363.293	19.13	0.84	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	14.25	Put	159.76840	0.15977	161.99810	0.16200	159.768	19.30	0.20	0.00	0	250.00
\$ / R		On 30/11/2018	Any day expiry	14.82	Call	853.37270	0.85337	898.39150	0.89839	853.373	20.18	0.66	0.00	0	250.00
\$ / R		On 30/11/2018	Any day expiry	16.70	Call	246.35060	0.24635	270.88280	0.27088	246.351	24.78	0.25	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	17.31	Call	166.73310	0.16673	186.11390	0.18611	166.733	26.14	0.17	0.00	0	500.00
\$ / R		On 05/12/2018	Any day expiry			15.33180	15.33180	15.37840	15.37840		21.25	0.00	0.00	0	0.00
\$ / R		On 05/12/2018	Any day expiry	15.45	Put	697.49140	0.69749	690.61100	0.69061	697.491	21.50	0.51	0.00	0	23,000.00
\$ / R		On 06/12/2018	Any day expiry			15.33390	15.33390	15.38050	15.38050		21.25	0.00	0.00	0	0.00
\$ / R		On 06/12/2018	Any day expiry	13.90	Put	97.61080	0.09761	99.93460	0.09993	97.611	18.91	0.13	0.00	0	30,000.00
\$ / R		On 06/12/2018	Any day expiry	14.30	Put	183.62210	0.18362	185.83170	0.18583	183.622	19.31	0.21	0.00	0	30,000.00
\$ / R		On 06/12/2018	Any day expiry	14.90	Put	401.08120	0.40108	399.34660	0.39935	401.081	20.26	0.37	0.00	0	30,000.00
\$ / R		On 06/12/2018	Any day expiry	15.30	Put	609.87820	0.60988	605.07550	0.60508	609.878	21.14	0.47	0.00	0	30,000.00
\$ / R		On 11/12/2018	Any day expiry			15.34440	15.34440	15.39100	15.39100		21.17	0.00	0.00	0	0.00
\$ / R		On 11/12/2018	Any day expiry	13.65	Put	72.68710	0.07269	76.30600	0.07631	72.687	19.06	0.10	0.00	0	20,000.00
\$ / R		On 11/12/2018	Any day expiry	13.86	Put	97.37400	0.09737	99.46070	0.09946	97.374	18.83	0.13	0.00	0	7,500.00
\$ / R		On 11/12/2018	Any day expiry	15.08	Call	764.57490	0.76457	808.27480	0.80827	764.575	20.58	0.59	0.00	0	7,500.00
\$ / R		On 11/12/2018	Any day expiry	15.69	Call	520.56010	0.52056	558.12510	0.55813	520.560	21.99	0.44	0.00	0	20,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future			15.35060	15.35060	15.39720	15.39720		21.15	0.00	284,907,136.00	18,560	617,209.00
\$ / R		On 14/12/2018	Foreign Exchange Future	11.64	Put	6.78790	0.00679	7.19610	0.00720	6.788	24.16	0.01	0.00	0	2,764.00
\$ / R		On 14/12/2018	Foreign Exchange Future	11.75	Put	7.43560	0.00744	7.85130	0.00785	7.436	23.72	0.01	0.00	0	228,616.00
\$ / R		On 14/12/2018	Foreign Exchange Future	11.90	Put	8.42380	0.00842	8.84620	0.00885	8.424	23.12	0.01	0.00	0	11,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.00	Put	9.15800	0.00916	9.58210	0.00958	9.158	22.72	0.01	0.00	0	174,530.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.02	Put	9.31270	0.00931	9.73670	0.00974	9.313	22.64	0.01	0.00	0	5,500.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.10	Put	9.95970	0.00996	10.38310	0.01038	9.960	22.32	0.02	0.00	0	8,580.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.20	Put	10.83660	0.01084	11.25540	0.01126	10.837	21.92	0.02	0.00	0	7,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.25	Put	11.30590	0.01131	11.72090	0.01172	11.306	21.72	0.02	0.00	0	3,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.38	Put	13.28910	0.01329	13.78020	0.01378	13.289	21.38	0.02	0.00	0	39,589.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.50	Put	15.85520	0.01586	16.48690	0.01649	15.855	21.16	0.02	0.00	0	26,400.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.50	Call	2,866.45520	2.86646	2,913.68690	2.91369	2,866.455	21.16	0.98	0.00	0	228,616.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.63	Put	19.14210	0.01914	19.95560	0.01996	19.142	20.91	0.03	0.00	0	39,589.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.68	Put	20.56480	0.02056	21.45700	0.02146	20.565	20.82	0.03	0.00	0	10,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.75	Put	22.71930	0.02272	23.73070	0.02373	22.719	20.69	0.03	0.00	0	1,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.95	Put	30.05970	0.03006	31.47250	0.03147	30.060	20.32	0.04	0.00	0	500.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.00	Put	32.20470	0.03220	33.73240	0.03373	32.205	20.23	0.05	0.00	0	177,520.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.00	Call	2,382.80470	2.38280	2,430.93240	2.43093	2,382.805	20.23	0.95	0.00	0	6,000.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.05	Put	34.48700	0.03449	36.13660	0.03614	34.487	20.14	0.05	0.00	0	1,500.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.10	Put	36.91610	0.03692	38.69290	0.03869	36.916	20.05	0.05	0.00	0	11,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.20	Call	2,192.84390	2.19284	2,241.49530	2.24150	2,192.844	19.86	0.94	0.00	0	7,100.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.22	Put	43.38920	0.04339	45.49920	0.04550	43.389	19.82	0.06	0.00	0	5,500.00
\$ / R		On 14/12/2018	Foreign Exchange Future	13.25	Put	45.16070	0.04516	47.35860	0.04736	45.161	19.77	0.06	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	2,145.76070	2.14576	2,194.55860	2.19456	2,145.761	19.77	0.94	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	49.54930	0.04955	51.96370	0.05196	49.549	19.64	0.07	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	50.20650	0.05021	52.65310	0.05265	50.206	19.62	0.07	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,959.32860	1.95933	2,008.77740	2.00878	1,959.329	19.40	0.92	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	58.72860	0.05873	61.57740	0.06158	58.729	19.40	0.08	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	62.64750	0.06265	65.67370	0.06567	62.648	19.31	0.09	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,913.24750	1.91325	1,962.87370	1.96287	1,913.248	19.31	0.91	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	71.19230	0.07119	74.59130	0.07459	71.192	19.12	0.10	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	78.76040	0.07876	82.47310	0.08247	78.760	18.97	0.11	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	80.76030	0.08076	84.55400	0.08455	80.760	18.94	0.11	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	81.77710	0.08178	85.61010	0.08561	81.777	18.92	0.11	0.00	0	20.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	85.96000	0.08596	89.95620	0.08996	85.960	18.84	0.12	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,659.81910	1.65982	1,710.53890	1.71054	1,659.819	18.79	0.88	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	90.32950	0.09033	94.49130	0.09449	90.330	18.77	0.12	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	91.46790	0.09147	95.65600	0.09566	91.468	18.75	0.12	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,642.06790	1.64207	1,692.85600	1.69286	1,642.068	18.75	0.88	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	108.25540	0.10826	110.31460	0.11031	108.255	18.85	0.14	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,518.03840	1.51804	1,566.72050	1.56672	1,518.038	18.90	0.85	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	127.16840	0.12717	129.26370	0.12926	127.168	18.95	0.16	0.00	0	68,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,477.76840	1.47777	1,526.46370	1.52646	1,477.768	18.95	0.84	0.00	0	20,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	148.32710	0.14833	150.41650	0.15042	148.327	19.05	0.18	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	152.83840	0.15284	154.92140	0.15492	152.838	19.07	0.18	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,375.72860	1.37573	1,424.40880	1.42441	1,375.729	19.08	0.82	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	159.78260	0.15978	161.85350	0.16185	159.783	19.10	0.19	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	162.14460	0.16214	164.20910	0.16421	162.145	19.11	0.19	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	1,322.43900	1.32244	1,371.07670	1.37108	1,322.439	19.15	0.80	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	171.83900	0.17184	173.87670	0.17388	171.839	19.15	0.20	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	181.92310	0.18192	183.92550	0.18393	181.923	19.19	0.21	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	1,285.10770	1.28511	1,333.69880	1.33370	1,285.108	19.20	0.79	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Put	184.50770	0.18451	186.49880	0.18650	184.508	19.20	0.21	63,614,820.00	20,000	0.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	197.79930	0.19780	199.72990	0.19973	197.799	19.25	0.22	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	206.07690	0.20608	207.96370	0.20796	206.077	19.28	0.23	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	1,226.67690	1.22668	1,275.16370	1.27516	1,226.677	19.28	0.77	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	211.72360	0.21172	213.57910	0.21358	211.724	19.30	0.23	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	1,212.32360	1.21232	1,260.77910	1.26078	1,212.324	19.30	0.77	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	1,190.98510	1.19099	1,239.39030	1.23939	1,190.985	19.33	0.76	0.00	0	20.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	223.32560	0.22333	225.10870	0.22511	223.326	19.34	0.24	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	1,149.01050	1.14901	1,197.29100	1.19729	1,149.011	19.39	0.75	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	1,107.97700	1.10798	1,156.11480	1.15611	1,107.977	19.45	0.73	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	257.37700	0.25738	258.91480	0.25891	257.377	19.45	0.27	81,053,160.00	20,000	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	291.13310	0.29113	292.36190	0.29236	291.133	19.55	0.29	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	1,041.73310	1.04173	1,089.56190	1.08956	1,041.733	19.55	0.71	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	1,035.56080	1.03556	1,083.04780	1.08305	1,035.561	19.57	0.71	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	1,029.41790	1.02942	1,076.56260	1.07656	1,029.418	19.59	0.71	0.00	0	5,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	999.14530	0.99915	1,045.14890	1.04515	999.145	19.70	0.69	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	318.54530	0.31855	317.94890	0.31795	318.545	19.70	0.31	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	981.33100	0.98133	1,027.19220	1.02719	981.331	19.76	0.69	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	347.38930	0.34739	346.45130	0.34645	347.389	19.85	0.33	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	351.62580	0.35163	350.63580	0.35064	351.626	19.87	0.33	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	952.22580	0.95223	997.83580	0.99784	952.226	19.87	0.67	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	373.24510	0.37325	371.98910	0.37199	373.245	19.98	0.34	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	923.84510	0.92385	969.18910	0.96919	923.845	19.98	0.66	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	901.65650	0.90166	946.77790	0.94678	901.656	20.06	0.65	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	418.63280	0.41863	416.80190	0.41680	418.633	20.19	0.37	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	466.84510	0.46685	464.38480	0.46438	466.845	20.41	0.39	59,812,590.00	10,000	20,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	817.44510	0.81745	861.58480	0.86158	817.445	20.41	0.61	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	812.41900	0.81242	856.49530	0.85650	812.419	20.43	0.61	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	773.19870	0.77320	816.72890	0.81673	773.199	20.60	0.59	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	768.41780	0.76842	811.88020	0.81188	768.418	20.62	0.58	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	744.91770	0.74492	788.02230	0.78802	744.918	20.73	0.57	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	571.47590	0.57148	567.61150	0.56761	571.476	20.83	0.44	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	599.28790	0.59929	595.04370	0.59504	599.288	20.94	0.45	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	627.73580	0.62774	623.10550	0.62311	627.736	21.05	0.47	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	649.37700	0.64938	690.62500	0.69063	649.377	21.20	0.52	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	614.40440	0.61440	654.53700	0.65454	614.404	21.42	0.50	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	606.89190	0.60689	646.81240	0.64681	606.892	21.47	0.49	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	748.87570	0.74888	741.97970	0.74198	748.876	21.51	0.51	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	599.47570	0.59948	639.17970	0.63918	599.476	21.51	0.49	0.00	0	4,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	595.80220	0.59580	635.39920	0.63540	595.802	21.54	0.48	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	567.22490	0.56722	605.95580	0.60596	567.225	21.73	0.47	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	560.30490	0.56030	598.81520	0.59882	560.305	21.78	0.46	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	530.22640	0.53023	567.74570	0.56775	530.226	21.99	0.44	0.00	0	11,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	520.58120	0.52058	557.76740	0.55777	520.581	22.07	0.44	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	976.16220	0.97616	965.53120	0.96553	976.162	22.33	0.59	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	483.80650	0.48381	519.66190	0.51966	483.807	22.35	0.41	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	466.46860	0.46647	501.65780	0.50166	466.469	22.50	0.40	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	441.70460	0.44170	475.89540	0.47590	441.705	22.71	0.38	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	413.37820	0.41338	446.34660	0.44635	413.378	22.98	0.36	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	406.04040	0.40604	438.64180	0.43864	406.040	23.05	0.36	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	391.79720	0.39180	423.74600	0.42375	391.797	23.20	0.35	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	382.61270	0.38261	414.14210	0.41414	382.613	23.30	0.34	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	317.36560	0.31737	345.63180	0.34563	317.366	24.08	0.29	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	276.85430	0.27685	302.82900	0.30283	276.854	24.66	0.26	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	246.74980	0.24675	271.38160	0.27138	246.750	25.11	0.23	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			15.36280	15.36280	15.40950	15.40950		21.03	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	114.68760	0.11469	116.75830	0.11676	114.688	18.73	0.14	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	206.33350	0.20633	208.25100	0.20825	206.333	19.13	0.22	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	429.16980	0.42917	427.37700	0.42738	429.170	20.07	0.37	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 20/12/2018	Any day expiry	15.30	Put	638.44760	0.63845	633.96640	0.63397	638.448	20.92	0.46	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			15.36490	15.36490	15.41160	15.41160		21.02	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	45.71190	0.04571	47.72910	0.04773	45.712	19.60	0.06	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	52.20870	0.05221	54.52690	0.05453	52.209	19.44	0.07	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	1,031.42260	1.03142	1,077.56620	1.07757	1,031.423	19.56	0.69	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	978.81270	0.97881	1,024.53200	1.02453	978.813	19.75	0.67	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			15.38530	15.38530	15.43210	15.43210		20.88	0.00	0.00	0	3,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	38.47700	0.03848	38.87560	0.03888	38.477	19.53	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	109.46170	0.10946	113.13020	0.11313	109.462	18.53	0.13	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	1,364.07790	1.36408	1,412.81970	1.41282	1,364.078	18.85	0.79	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	206.85090	0.20685	208.76000	0.20876	206.851	18.88	0.22	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	474.43800	0.47444	472.23030	0.47223	474.438	19.95	0.38	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	303.70040	0.30370	330.16640	0.33017	303.700	24.38	0.26	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	214.72840	0.21473	236.43330	0.23643	214.728	25.61	0.19	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			15.38930	15.38930	15.43610	15.43610		20.86	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			15.42200	15.42200	15.46890	15.46890		20.71	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	27.17360	0.02717	26.58340	0.02658	27.174	19.20	0.04	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			15.44640	15.44640	15.49350	15.49350		20.67	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			15.44850	15.44850	15.49550	15.49550		20.67	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	48.08080	0.04808	47.45800	0.04746	48.081	18.48	0.06	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	248.99060	0.24899	250.84170	0.25084	248.991	18.66	0.23	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	1,357.57240	1.35757	1,406.25230	1.40625	1,357.572	18.80	0.75	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	930.77140	0.93077	974.89130	0.97489	930.771	20.01	0.59	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			15.47500	15.47500	15.52210	15.52210		20.66	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			15.50560	15.50560	15.55290	15.55290		20.54	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	54.04530	0.05405	52.55580	0.05256	54.045	17.62	0.06	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	283.55610	0.28356	285.15730	0.28516	283.556	18.54	0.23	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	1,360.04250	1.36004	1,408.15810	1.40816	1,360.043	18.83	0.72	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	964.14960	0.96415	1,008.41730	1.00842	964.150	20.09	0.57	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.54230	15.54230	15.58970	15.58970		20.50	0.00	72,411,575.70	4,659	30,855.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	3.25790	0.00326	3.56420	0.00356	3.258	22.17	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	13.78990	0.01379	14.29320	0.01429	13.790	19.09	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	20.29230	0.02029	19.72910	0.01973	20.292	16.51	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	22.10580	0.02211	20.44340	0.02044	22.106	16.56	0.03	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	47.34620	0.04735	45.45770	0.04546	47.346	16.99	0.06	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	49.06910	0.04907	47.18330	0.04718	49.069	17.01	0.06	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	56.44230	0.05644	54.58390	0.05458	56.442	17.10	0.06	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	61.45740	0.06146	59.63080	0.05963	61.457	17.15	0.07	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	69.03140	0.06903	67.26890	0.06727	69.031	17.23	0.08	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	100.30770	0.10031	98.95220	0.09895	100.308	17.49	0.10	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	115.97340	0.11597	114.87640	0.11488	115.973	17.60	0.11	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	156.42460	0.15642	156.08030	0.15608	156.425	17.85	0.14	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	160.53000	0.16053	160.26630	0.16027	160.530	17.87	0.15	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	171.11690	0.17112	171.06310	0.17106	171.117	17.92	0.15	0.00	0	17,981.00

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	13.79	Put	179.92310	0.17992	180.04560	0.18005	179.923	17.97	0.16	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	196.06570	0.19607	196.51420	0.19651	196.066	18.04	0.17	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	205.71410	0.20571	206.35840	0.20636	205.714	18.09	0.18	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	231.20870	0.23121	232.37060	0.23237	231.209	18.20	0.19	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	241.89470	0.24189	243.34270	0.24334	241.895	18.24	0.20	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	312.80200	0.31280	314.12730	0.31413	312.802	18.49	0.24	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,561.54260	1.56154	1,610.24740	1.61025	1,561.543	18.51	0.76	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	335.70820	0.33571	336.94960	0.33695	335.708	18.56	0.25	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	366.65490	0.36665	367.76140	0.36776	366.655	18.66	0.27	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,443.25440	1.44325	1,491.69200	1.49169	1,443.254	18.70	0.72	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	388.22770	0.38823	389.22890	0.38923	388.228	18.72	0.28	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	399.29650	0.39930	400.24250	0.40024	399.297	18.75	0.29	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	410.55360	0.41055	411.44170	0.41144	410.554	18.78	0.29	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	482.04520	0.48205	482.51640	0.48252	482.045	18.97	0.32	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	518.39590	0.51840	516.92680	0.51693	518.396	19.11	0.34	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	523.08630	0.52309	521.57800	0.52158	523.086	19.13	0.34	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	527.79890	0.52780	526.24690	0.52625	527.799	19.15	0.34	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	1,168.34750	1.16835	1,213.67860	1.21368	1,168.348	19.38	0.63	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	626.60340	0.62660	624.17040	0.62417	626.603	19.53	0.38	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	668.50580	0.66851	665.68880	0.66569	668.506	19.68	0.40	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	673.83310	0.67383	670.97350	0.67097	673.833	19.70	0.40	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	1,067.66420	1.06766	1,112.00190	1.11200	1,067.664	19.78	0.60	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	706.24750	0.70625	703.08900	0.70309	706.248	19.82	0.41	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	711.72160	0.71172	708.51470	0.70851	711.722	19.84	0.41	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	778.95470	0.77895	775.12930	0.77513	778.955	20.06	0.43	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	947.24260	0.94724	990.11520	0.99012	947.243	20.31	0.55	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	943.21530	0.94322	986.03490	0.98603	943.215	20.33	0.54	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	911.68760	0.91169	954.05970	0.95406	911.688	20.48	0.53	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	866.10600	0.86611	907.89140	0.90789	866.106	20.70	0.51	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	812.53810	0.81254	853.19750	0.85320	812.538	20.97	0.48	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	785.47740	0.78548	825.52510	0.82553	785.477	21.12	0.47	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	749.90000	0.74990	789.10630	0.78911	749.900	21.31	0.45	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	710.19530	0.71020	748.39250	0.74839	710.195	21.55	0.44	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	640.53780	0.64054	676.73290	0.67673	640.538	22.00	0.40	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	586.27040	0.58627	620.77700	0.62078	586.270	22.41	0.37	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	509.14310	0.50914	541.04670	0.54105	509.143	23.08	0.33	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	507.18770	0.50719	539.02380	0.53902	507.188	23.10	0.33	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	497.55670	0.49756	529.04040	0.52904	497.557	23.20	0.32	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	486.30490	0.48630	517.37290	0.51737	486.305	23.31	0.32	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	484.46480	0.48446	515.46260	0.51546	484.465	23.33	0.31	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	482.62970	0.48263	513.56130	0.51356	482.630	23.34	0.31	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	458.02670	0.45803	488.70270	0.48870	458.027	23.55	0.30	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	411.53990	0.41154	440.50460	0.44050	411.540	23.97	0.27	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	339.72340	0.33972	365.72360	0.36572	339.723	24.74	0.23	0.00	0	14,200.00



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	18.40	Call	293.29280	0.29329	317.13480	0.31713	293.293	25.36	0.20	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			15.56060	15.56060	15.60820	15.60820		20.46	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			15.56470	15.56470	15.61230	15.61230		20.46	0.00	0.00	0	400.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	60.19420	0.06019	58.07600	0.05808	60.194	16.97	0.07	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	315.48610	0.31549	316.21800	0.31622	315.486	18.44	0.24	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	1,361.58930	1.36159	1,409.14020	1.40914	1,361.589	18.87	0.69	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	991.67950	0.99168	1,034.20990	1.03421	991.679	20.23	0.55	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			15.57280	15.57280	15.62050	15.62050		20.42	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.62980	15.62980	15.67800	15.67800		20.42	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	66.80600	0.06681	63.69530	0.06370	66.806	16.43	0.07	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	2,282.51160	2.28251	2,327.55700	2.32756	2,282.512	17.20	0.87	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	346.33150	0.34633	345.50880	0.34551	346.332	18.32	0.24	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	1,363.61590	1.36362	1,409.72630	1.40973	1,363.616	18.95	0.66	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	1,017.46630	1.01747	1,058.26550	1.05827	1,017.466	20.35	0.54	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.69290	15.69290	15.74170	15.74170		20.37	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	72.49640	0.07250	68.55730	0.06856	72.496	15.99	0.07	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	375.09250	0.37509	372.60760	0.37261	375.093	18.26	0.24	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	1,370.75310	1.37075	1,413.55630	1.41356	1,370.753	19.14	0.64	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	1,041.95270	1.04195	1,081.84350	1.08184	1,041.953	20.51	0.52	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.69900	15.69900	15.74780	15.74780		20.34	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.72150	15.72150	15.77050	15.77050		20.31	0.00	0.00	0	19,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	14.72590	0.01473	14.24100	0.01424	14.726	20.99	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	30.05180	0.03005	30.39840	0.03040	30.052	16.08	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	48.17950	0.04818	44.64700	0.04465	48.179	15.42	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	74.01770	0.07402	69.82200	0.06982	74.018	15.87	0.07	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	113.53600	0.11354	108.75000	0.10875	113.536	16.37	0.10	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	250.36550	0.25037	245.13100	0.24513	250.365	17.52	0.18	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	265.19490	0.26519	259.98110	0.25998	265.195	17.61	0.19	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	2,037.91270	2.03791	2,081.77040	2.08177	2,037.913	17.81	0.80	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,748.89940	1.74890	1,794.54580	1.79455	1,748.899	18.42	0.73	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,650.31120	1.65031	1,695.65360	1.69565	1,650.311	18.58	0.71	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,511.05770	1.51106	1,555.89900	1.55590	1,511.058	18.83	0.67	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	1,174.08970	1.17409	1,214.30960	1.21431	1,174.090	20.05	0.56	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	1,146.76270	1.14676	1,186.68720	1.18669	1,146.763	20.17	0.55	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	1,078.66990	1.07867	1,118.38150	1.11838	1,078.670	20.47	0.52	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	1,035.22860	1.03523	1,074.27020	1.07427	1,035.229	20.65	0.51	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			15.75110	15.75110	15.80000	15.80000		20.34	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	76.21310	0.07621	71.98650	0.07199	76.213	15.61	0.07	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	397.95450	0.39795	395.49270	0.39549	397.954	18.20	0.24	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,377.35090	1.37735	1,418.77880	1.41878	1,377.351	19.34	0.62	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	1,061.28210	1.06128	1,099.86230	1.09986	1,061.282	20.65	0.51	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.75740	15.75740	15.80630	15.80630		20.31	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.76160	15.76160	15.81050	15.81050		20.32	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	158.21680	0.15822	153.65410	0.15365	158.217	16.54	0.13	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 03/07/2019	Any day expiry	16.44	Call	920.54480	0.92054	956.51750	0.95652	920.545	21.34	0.45	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.82080	15.82080	15.86940	15.86940		20.29	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	80.64380	0.08064	75.21740	0.07522	80.644	15.25	0.07	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	423.52850	0.42353	418.92690	0.41893	423.528	18.16	0.24	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,396.26880	1.39627	1,436.22350	1.43622	1,396.269	19.52	0.60	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	1,090.90950	1.09091	1,127.97910	1.12798	1,090.909	20.78	0.50	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.82290	15.82290	15.87150	15.87150		20.29	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.84820	15.84820	15.89680	15.89680		20.32	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	517.30000	0.51730	512.03510	0.51204	517.300	18.38	0.27	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	1,057.09320	1.05709	1,093.10890	1.09311	1,057.093	21.01	0.48	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.88420	15.88420	15.93260	15.93260		20.34	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	83.11910	0.08312	77.22830	0.07723	83.119	14.92	0.08	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	440.00990	0.44001	431.01680	0.43102	440.010	18.03	0.24	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,403.99480	1.40399	1,442.57460	1.44257	1,403.995	19.73	0.59	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	1,109.00380	1.10900	1,144.78380	1.14478	1,109.004	20.93	0.49	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.89050	15.89050	15.93890	15.93890		20.32	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			15.89680	15.89680	15.94520	15.94520		20.32	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	563.33340	0.56333	588.94790	0.58895	563.333	24.43	0.27	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.92060	15.92060	15.96920	15.96920		20.30	0.00	0.00	0	17,436.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	22.03850	0.02204	22.18670	0.02219	22.038	19.55	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	45.83200	0.04583	45.99470	0.04599	45.832	14.78	0.04	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	339.64300	0.33964	330.16610	0.33017	339.643	17.30	0.20	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	434.15360	0.43415	424.55160	0.42455	434.154	17.91	0.24	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	483.84230	0.48384	0.00000	0.00000	483.842	18.17	0.25	132,558,309.97	33,151	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	640.80620	0.64081	634.43160	0.63443	640.806	18.60	0.30	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	970.13030	0.97013	960.91290	0.96091	970.130	19.46	0.39	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,439.36330	1.43936	1,478.14540	1.47815	1,439.363	19.74	0.59	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,074.69320	1.07469	1,064.84160	1.06484	1,074.693	19.75	0.42	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	1,316.09650	1.31610	1,353.75260	1.35375	1,316.096	20.25	0.55	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	904.24340	0.90424	936.73090	0.93673	904.243	22.09	0.40	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	813.62920	0.81363	844.79880	0.84480	813.629	22.64	0.37	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	771.24760	0.77125	801.67040	0.80167	771.248	22.91	0.35	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	755.89370	0.75589	786.03950	0.78604	755.894	23.01	0.35	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	662.63560	0.66264	690.98700	0.69099	662.636	23.70	0.31	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	552.69340	0.55269	0.00000	0.00000	552.693	24.90	0.26	136,005,683.78	33,151	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.95270	15.95270	16.00180	16.00180		20.39	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	82.47130	0.08247	75.95380	0.07595	82.471	14.50	0.07	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	455.34830	0.45535	444.35060	0.44435	455.348	17.91	0.24	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,430.25580	1.43026	1,468.99320	1.46899	1,430.256	19.96	0.57	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	1,141.89320	1.14189	1,178.86350	1.17886	1,141.893	21.11	0.48	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.95730	15.95730	16.00650	16.00650		20.40	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			16.02370	16.02370	16.07390	16.07390		20.50	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	105.88450	0.10588	98.47660	0.09848	105.885	15.10	0.08	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	475.08100	0.47508	463.63700	0.46364	475.081	17.92	0.24	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 31/10/2019	Any day expiry	15.87	Call	1,452.05050	1.45205	1,491.52630	1.49153	1,452.050	20.29	0.56	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	1,171.41620	1.17142	1,209.84360	1.20984	1,171.416	21.39	0.47	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			16.09010	16.09010	16.14140	16.14140		20.65	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	130.69360	0.13069	115.28220	0.11528	130.694	15.68	0.09	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	492.09910	0.49210	477.81890	0.47782	492.099	17.93	0.24	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,478.61590	1.47862	1,519.27230	1.51927	1,478.616	20.54	0.55	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	1,203.24110	1.20324	1,243.26510	1.24327	1,203.241	21.60	0.47	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			16.09700	16.09700	16.14840	16.14840		20.64	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			16.12220	16.12220	16.17400	16.17400		20.65	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	60.62250	0.06062	56.12880	0.05613	60.623	16.97	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	294.19020	0.29419	276.04340	0.27604	294.190	16.90	0.17	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	1,105.02290	1.10502	1,144.63560	1.14464	1,105.023	22.22	0.43	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	682.19470	0.68219	713.29340	0.71329	682.195	25.81	0.27	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			16.16340	16.16340	16.21590	16.21590		20.71	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	143.98490	0.14398	131.53150	0.13153	143.985	15.79	0.10	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	509.41010	0.50941	495.42570	0.49543	509.410	17.92	0.24	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,505.80440	1.50580	1,548.71780	1.54872	1,505.804	20.78	0.54	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	1,238.73010	1.23873	1,280.14420	1.28014	1,238.730	21.79	0.46	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			16.16800	16.16800	16.22050	16.22050		20.72	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry	16.23450		16.23450	16.23450	16.28800	16.28800		20.84	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry	16.30550		16.30550	16.30550	16.36010	16.36010		20.89	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.33760		16.33760	16.33760	16.39270	16.39270		20.94	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry	16.37650		16.37650	16.37650	16.43230	16.43230		20.99	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry	16.43840		16.43840	16.43840	16.49510	16.49510		21.02	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry	16.51620		16.51620	16.51620	16.57420	16.57420		21.05	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future	16.53920		16.53920	16.53920	16.59750	16.59750		21.09	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry	16.64450		16.64450	16.64450	16.70450	16.70450		21.15	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future	16.75450		16.75450	16.75450	16.81620	16.81620		21.20	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			15.16600	15.16600	15.21270	15.21270		21.53	0.00	0.00	0	174.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			15.35060	15.35060	15.39720	15.39720		21.15	0.00	0.00	0	316.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			15.54230	15.54230	15.58970	15.58970		20.50	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.72150	15.72150	15.77050	15.77050		20.31	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.71540	19.71540	19.81180	19.81180		20.16	0.00	0.00	0	30,205.00
£ / R	On 28/09/2018	Any day expiry			19.75370	19.75370	19.85040	19.85040		20.28	0.00	275,408.00	14	14.00
£ / R	On 15/10/2018	Any day expiry			19.81560	19.81560	19.91230	19.91230		19.79	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future			20.03270	20.03270	20.13030	20.13030		19.78	0.00	13,722,399.50	685	473,044.00
£ / R	On 18/03/2019	Foreign Exchange Future			20.38400	20.38400	20.48300	20.48300		19.25	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	226.74030	0.22674	223.84370	0.22384	226.740	18.17	0.15	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	755.13730	0.75514	813.35430	0.81335	755.137	20.24	0.39	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.71290	20.71290	20.81520	20.81520		19.64	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future			21.07940	21.07940	21.18130	21.18130		19.94	0.00	0.00	0	10,026.00

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			0.13607		0.13607		0.13694	0.13694		37.39	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13861		0.13861		0.13949	0.13949		26.59	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.14148		0.14148		0.14238	0.14238		24.62	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14419		0.14419		0.14511	0.14511		23.71	0.00	0.00	0	0.00
€ / R	On 11/09/2018	Any day expiry			17.54820		17.54820		17.64610	17.64610		22.73	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.57720		17.57720		17.66120	17.66120		19.98	0.00	38,757,726.00	2,205	92,068.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	0.02580		0.00003		0.02000	0.00002	0.026	55.31	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	0.03470		0.00003		0.02540	0.00003	0.035	45.36	0.00	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	0.41210		0.00041		0.81370	0.00081	0.412	28.46	0.00	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	828.70730		0.82871		910.05850	0.91006	828.707	23.06	0.95	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	1.76890		0.00177		2.59150	0.00259	1.769	33.76	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			17.60660		17.60660		17.69060	17.69060		20.19	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry			17.68280		17.68280		17.76720	17.76720		20.08	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.91240		17.91240		17.99810	17.99810		19.83	0.00	0.00	0	41,503.00
€ / R	On 18/03/2019	Foreign Exchange Future			18.28950		18.28950		18.37570	18.37570		19.29	0.00	0.00	0	5,496.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	2,431.98690		2.43199		2,517.23200	2.51723	2,431.987	16.94	0.88	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.64710		18.64710		18.73550	18.73550		19.05	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			18.90660		18.90660		18.99490	18.99490		18.99	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	225.76770		0.22577		223.12070	0.22312	225.768	16.85	0.14	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	264.27390		0.26427		261.27010	0.26127	264.274	16.84	0.15	0.00	0	30,200.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	447.01070		0.44701		441.73260	0.44173	447.011	16.83	0.23	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	1,125.37020		1.12537		1,183.64410	1.18364	1,125.370	19.89	0.46	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			19.04620		19.04620		19.13310	19.13310		18.99	0.00	0.00	0	6,161.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.69000		98.69000		98.64000	98.64000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			586.32800		586.32800		585.76700	585.76700			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			597.62600		597.62600		597.05700	597.05700			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			607.55700		607.55700		606.97900	606.97900			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			676.39100		676.39100		675.55700	675.55700			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			689.42500		689.42500		688.57700	688.57700			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			700.88200		700.88200		700.02000	700.02000			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			611.28600		611.28600		610.40300	610.40300			0.00	0.00	0	865.00
ALBI	On 07/02/2019	Index Future			623.06600		623.06600		622.16800	622.16800			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future			633.42000		633.42000		632.50700	632.50700			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			10.75860		10.75860		10.82980	10.82980		17.21	0.00	0.00	0	12,144.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.89520		10.89520		10.96620	10.96620		16.80	0.00	0.00	0	11,469.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			11.04480		11.04480		11.11610	11.11610		16.19	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			11.18930		11.18930		11.26130	11.26130		16.30	0.00	0.00	0	4,929.00

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
CAD/ R	On 14/12/2018	Foreign Exchange Future		11.70050	11.70050		11.72060	11.72060		17.41	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		11.86640	11.86640		11.88710	11.88710		16.81	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future		662.95750	662.95750		661.32970	661.32970			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future		15.57420	15.57420		15.64910	15.64910		20.87	0.00	0.00	0	1,775.00
CHF / R	On 14/12/2018	Foreign Exchange Future		15.88640	15.88640		15.96230	15.96230		20.10	0.00	0.00	0	755.00
CHF / R	On 18/03/2019	Foreign Exchange Future		16.23790	16.23790		16.31530	16.31530		19.78	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		16.57060	16.57060		16.65040	16.65040		19.73	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future		2.20250	2.20250		2.21520	2.21520		18.94	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		2.21910	2.21910		2.23270	2.23270		18.29	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.23980	2.23980		2.25390	2.25390		17.99	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.25980	2.25980		2.27420	2.27420		17.88	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future		823.88390	823.88390		887.00750	887.00750			0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.36830	2.36830		2.37960	2.37960		19.03	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.41680	2.41680		2.42790	2.42790		18.66	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.46840	2.46840		2.47990	2.47990		18.05	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.51790	2.51790		2.52940	2.52940		18.35	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		11.26394	74.20091		11.28567	74.07774			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.40749	75.63058		11.43006	75.50527			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.53006	73.09757		11.55340	72.97020			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		11.49229	76.12691		11.51409	75.98786			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.62809	77.59341		11.65071	77.45202			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.74973	74.62237		11.77316	74.47861			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

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 01/11/2018	GOVI	605.47800		605.47800		604.56100	604.56100			0.00	0.00	0	463.00
GOVI	On 07/02/2019	GOVI	617.14600		617.14600		616.21400	616.21400			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	627.40100		627.40100		626.45400	626.45400			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.93230		1.93230		1.93820	1.93820		22.47	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.95880		1.95880		1.96490	1.96490		21.03	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.98580		1.98580		1.99210	1.99210		20.65	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.01070		2.01070		2.01710	2.01710		20.20	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.43648		132.43648		132.43564	132.43564			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	133.60119		133.60119		133.60060	133.60060			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	135.84504		135.84504		135.84475	135.84475			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	100.34533		100.34533		100.15570	100.15570			0.00	73,051,400.24	728	2,938.00
I2029	On 07/02/2019	Bond Future	102.29946		102.29946		102.10637	102.10637			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.94513		102.94513		102.74893	102.74893			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	102.58073		102.58073		102.57960	102.57960			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future	104.57845		104.57845		104.57745	104.57745			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.19024		105.19024		105.18949	105.18949			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	122.00628		122.00628		122.00481	122.00481			0.00	9,638,496.12	79	9,904.00
I2038	On 07/02/2019	Bond Future	122.79106		122.79106		122.78996	122.78996			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	124.85327		124.85327		124.85235	124.85235			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	115.89693		115.89693		115.89561	115.89561			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future	118.15402		118.15402		118.15269	118.15269			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	118.45302		118.45302		118.45213	118.45213			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	122.04150		122.04150		122.03997	122.03997			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future	122.64682		122.64682		122.64554	122.64554			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	124.70662		124.70662		124.70559	124.70559			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	252.98800		252.98800		252.94900	252.94900			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future	257.91500		257.91500		257.87600	257.87600			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	262.24800		262.24800		262.20900	262.20900			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

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 19/12/2018		Jibar Tradeable Future	7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019		Jibar Tradeable Future	7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019		Jibar Tradeable Future	7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 17/09/2018		Foreign Exchange Future	0.15050	0.15050		0.15100	0.15100			0.00	0.00	0	0.00
KES / R	On 14/12/2018		Foreign Exchange Future	0.14980	0.14980		0.15040	0.15040			0.00	0.00	0	0.00
KES / R	On 18/03/2019		Foreign Exchange Future	0.14880	0.14880		0.14880	0.14880			0.00	0.00	0	0.00
KES / R	On 14/06/2019		Foreign Exchange Future	0.14820	0.14820		0.14940	0.14940			0.00	0.00	0	2,166.00
NOK/R	On 17/09/2018		Foreign Exchange Future	1.82100	1.82100		1.82030	1.82030		17.35	0.00	0.00	0	0.00
NOK/R	On 14/12/2018		Foreign Exchange Future	1.85040	1.85040		1.84940	1.84940		17.55	0.00	0.00	0	0.00
NOK/R	On 18/03/2019		Foreign Exchange Future	1.88110	1.88110		1.88010	1.88010		17.23	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.91010	1.91010		1.90910	1.90910		17.50	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018		Foreign Exchange Future	9.86870	9.86870		9.94790	9.94790		18.23	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018		Foreign Exchange Future	9.99180	9.99180		10.07130	10.07130		17.85	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019		Foreign Exchange Future	10.12700	10.12700		10.20790	10.20790		17.29	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	10.25960	10.25960		10.34020	10.34020		17.42	0.00	0.00	0	0.00
PULA / R	On 17/09/2018		Foreign Exchange Future	1.38740	1.38740		1.39220	1.39220			0.00	0.00	0	0.00
PULA / R	On 14/12/2018		Foreign Exchange Future	1.39710	1.39710		1.40000	1.40000			0.00	0.00	0	0.00
PULA / R	On 18/03/2019		Foreign Exchange Future	1.40820	1.40820		1.41320	1.41320			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.42060	1.42060		1.42420	1.42420			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018		Foreign Exchange Future	1.30000	1.30000		1.30230	1.30230			0.00	327,600.00	252	500.00
QUANTO € / \$	On 17/09/2018		Foreign Exchange Future	1.15900	1.15900		1.16090	1.16090			0.00	0.00	0	7,143.00
R / ¥EN	On 17/09/2018		Foreign Exchange Future	7.34910	7.34910	0.13596	7.30250	7.30250		23.99	0.00	0.00	0	0.00
R186	On 01/11/2018		Bond Future	9.25701	110.92626		9.27851	110.79992		7.56	0.00	69,107,059.98	623	67,859.00
R186	On 01/11/2018	7.96	Call	2.72000	0.00272		2.59000	0.00259	2.720	6.80	0.00	0.00	0	5,000.00
R186	On 01/11/2018	8.46	Call	59.86000	0.05986		56.49000	0.05649	59.860	6.89	0.05	0.00	0	5,000.00
R186	On 01/11/2018	8.90	Put	2,564.74000	2.56474		2,669.74000	2.66974	2,564.740	7.29	0.75	0.00	0	2,500.00
R186	On 01/11/2018	9.14	Put	1,617.29000	1.61729		1,703.57000	1.70357	1,617.290	7.48	0.58	0.00	0	5,000.00
R186	On 07/02/2019		Bond Future	9.35784	107.75858		9.38036	107.63031		7.99	0.00	0.00	0	719.00
R186	On 07/02/2019	8.30	Call	255.75000	0.25575		244.89000	0.24489	255.750	7.09	0.11	0.00	0	210.00
R186	On 07/02/2019	8.50	Call	408.79000	0.40879		392.34000	0.39234	408.790	7.09	0.16	0.00	0	1,000.00
R186	On 07/02/2019	8.77	Call	778.10000	0.77810		750.63000	0.75063	778.100	7.35	0.26	0.00	0	1,170.00
R186	On 07/02/2019	9.10	Put	2,944.02000	2.94402		3,028.42000	3.02842	2,944.020	7.67	0.60	0.00	0	1,000.00
R186	On 07/02/2019	9.27	Call	1,909.50000	1.90950		1,856.61000	1.85661	1,909.500	7.82	0.47	0.00	0	1,170.00
R186	On 07/02/2019	9.90	Put	1,066.35000	1.06635		1,110.39000	1.11039	1,066.350	8.37	0.29	0.00	0	1,000.00
R186	On 07/02/2019	9.92	Put	1,038.49000	1.03849		1,081.69000	1.08169	1,038.490	8.40	0.28	0.00	0	1,170.00
R186	On 02/05/2019		Bond Future	9.44925	109.54858		9.47279	109.41817		8.03	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	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/11/2018	Bond Future			301.13008		301.13008		301.12889	301.12889			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.64383		299.64383		299.64332	299.64332			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.67628		304.67628		304.67640	304.67640			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			234.49659		234.49659		234.49386	234.49386			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.15883		235.15883		235.15693	235.15693			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.10860		239.10860		239.10698	239.10698			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			8.68414		98.11227		8.71123	98.01843		4.73	0.00	0.00	0	38,272.00
R2023	On 07/02/2019	Bond Future			8.80426		100.00261		8.83340	99.90739		5.00	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.90751		97.73668		8.93871	97.63985		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			9.63678		91.02268		9.65807	90.88961		10.09	0.00	19,751,921.56	217	54,685.00
R2030	On 07/02/2019	Bond Future			9.72749		88.76699		9.74959	88.63172		10.73	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	540.01000		0.54001		520.30000	0.52030	540.010	9.72	0.18	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,031.45000		2.03145		1,977.57000	1.97757	2,031.450	10.58	0.46	0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future			9.81091		90.24134		9.83378	90.10388		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			9.82321		89.23872		9.84452	89.09502		11.17	0.00	0.00	0	40,851.00
R2032	On 07/02/2019	Bond Future			9.91550		90.95802		9.93757	90.81192		11.41	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.99609		88.31386		10.01890	88.16528		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			9.96346		92.92896		9.98475	92.77034		11.85	0.00	0.00	0	73,881.00
R2035	On 07/02/2019	Bond Future			10.05681		94.71944		10.07885	94.55810		12.13	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			10.13360		91.79550		10.15631	91.63161		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			10.02488		89.58275		10.04608	89.42433		12.40	0.00	0.00	0	52,651.00
R2037	On 07/02/2019	Bond Future			10.11120		87.04869		10.13311	86.88755		13.32	0.00	0.00	0	1,050.00
R2037	On 02/05/2019	Bond Future			10.18920		88.49456		10.21179	88.33069		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



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
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future			10.09963		92.82512		10.12083	92.65560		12.77	0.00	0.00	0	25,392.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.19000		0.00019		0.19000	0.00019	0.190	10.88	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	22.00000		0.02200		20.79000	0.02079	22.000	11.00	0.02	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	42.77000		0.04277		40.41000	0.04041	42.770	11.13	0.03	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	788.89000		0.78889		754.14000	0.75414	788.890	12.47	0.30	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,402.21000		1.40221		1,346.18000	1.34618	1,402.210	12.77	0.44	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.18540		90.10292		10.20730	89.93051		13.75	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.26270		91.59948		10.28527	91.42417		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			10.13834		89.73835		10.15951	89.56749		13.36	0.00	0.00	0	39,021.00
R2044	On 07/02/2019	Bond Future			10.22152		87.08195		10.24338	86.90815		14.39	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.29632		88.52832		10.31883	88.35165		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			10.12926		88.72949		10.14536	88.59653		13.78	0.00	0.00	0	99,873.00
R2048	On 07/02/2019	Bond Future			10.21413		90.43905		10.23075	90.30391		14.15	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.28360		87.50745		10.30071	87.37002		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			7.90763		101.49605		7.93707	101.46334		0.87	0.00	0.00	0	19,671.00
R207	On 07/02/2019	Bond Future			8.10407		99.80657		8.14200	99.77364		0.91	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			8.40716		101.46450		8.45823	101.43105		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			8.17563		97.62643		8.20336	97.56826		2.20	0.00	0.00	0	29,548.00
R208	On 07/02/2019	Bond Future			8.30736		99.50737		8.33871	99.44846		2.56	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.44082		97.76080		8.47627	97.70092		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			9.92235		70.47659		9.94350	70.34332		13.51	0.00	22,129,649.26	314	127,187.00
R209	On 01/11/2018	Bond Future	8.89	Call	18.88000		0.01888		17.92000	0.01792	18.880	11.82	0.02	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	33.32000		0.03332		31.57000	0.03157	33.320	11.82	0.03	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,301.20000		3.30120		3,417.47000	3.41747	3,301.200	12.57	0.80	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	9.64	Call	654.31000	0.65431	625.66000	0.62566	654.310	12.93	0.31	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,748.03000	1.74803	1,837.47000	1.83747	1,748.030	13.25	0.56	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,239.23000	1.23923	1,313.84000	1.31384	1,239.230	13.48	0.45	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,184.43000	1.18443	1,257.16000	1.25716	1,184.430	13.51	0.44	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			10.00287	71.83439	10.02468	71.69884		13.81	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	417.31000	0.41731	401.88000	0.40188	417.310	12.31	0.15	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,256.22000	1.25622	1,219.26000	1.21926	1,256.220	13.18	0.33	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,994.31000	1.99431	2,058.52000	2.05852	1,994.310	14.07	0.41	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.07262	69.87984	10.09505	69.74207		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			185.46216	185.46216	185.30532	185.30532			0.00	48,405,623.76	261	2,675.00
R210	On 07/02/2019	Bond Future			189.07390	189.07390	188.91438	188.91438			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.69458	189.69458	189.53285	189.53285			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			155.44570	155.44570	155.44556	155.44556			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.31772	156.31772	156.31799	156.31799			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.94306	158.94306	158.94368	158.94368			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			9.72768	81.94097	9.74897	81.81071		11.12	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.81968	83.51973	9.84173	83.38733		11.32	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.89554	81.36002	9.91831	81.22539		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			10.09353	69.53735	10.11469	69.39976		14.26	0.00	0.00	0	28,473.00
R214	On 07/02/2019	Bond Future			10.17690	70.87711	10.19872	70.73720		14.59	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			10.24514	68.76070	10.26758	68.61840		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			11.00940	11.00940	11.03260	11.03260		18.79	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			11.16130	11.16130	11.18420	11.18420		18.35	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future			11.32770	11.32770	11.35080	11.35080		17.79	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
SGD / R	On 14/06/2019	Foreign Exchange Future	11.48540		11.48540		11.51110	11.51110		17.72	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.33950		2.33950		2.34860	2.34860		38.61	0.00	0.00	0	6,000.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.24260		2.24260		2.25200	2.25200		31.96	0.00	0.00	0	6,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.12960		2.12960		2.13940	2.13940		30.05	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.02740		2.02740		2.03630	2.03630		29.04	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.46210		1.46210		1.46850	1.46850			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.39180		1.39180		1.39860	1.39860			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.32360		1.32360		1.32950	1.32950			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.26830		1.26830		1.27510	1.27510			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,789,999,276.87</b>	<b>188,712</b>	<b>11 066 150.00</b>
<b>Grand Total:</b>												<b>1,789,999,276.87</b>	<b>188,712</b>	<b>11 066 150.00</b>