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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 12/09/2018

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	15.02170	15.02170		15.15960	15.15960		23.43	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	0.00000	0.00000	0.00030	0.00000	0.000	28.70	0.00	0	747.00
\$ / R	On 14/09/2018	Any day expiry	15.02170		15.02170	15.15960	15.15960		22.79	0.00	0.00	0	0.00
\$ / R	On 14/09/2018	Any day expiry	15.25	Put	268.95280	0.26895	188.62740	0.18863	268.953	27.38	0.77	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.02580		15.02580	15.16600	15.16600		20.37	0.00	818,485,377.60	54,472	355,459.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.00000	0.00000	0.00000	0.00000	0.000	41.33	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	41.71	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	43.61	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	0.00040	0.00000	0.00020	0.00000	0.000	46.47	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	0.00220	0.00000	0.00120	0.00000	0.002	48.38	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	0.00460	0.00000	0.00250	0.00000	0.005	49.33	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	0.01690	0.00002	0.00950	0.00001	0.017	51.23	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	0.03640	0.00004	0.03660	0.00004	0.036	49.08	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,775.83640	2.77584	2,916.03660	2.91604	2,775.836	49.08	1.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	0.03800	0.00004	0.03910	0.00004	0.038	48.29	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	0.04080	0.00004	0.04360	0.00004	0.041	47.04	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	2,525.84550	2.52585	2,666.05130	2.66605	2,525.845	45.16	1.00	0.00	0	3,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	0.04550	0.00005	0.05130	0.00005	0.045	45.16	0.00	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	0.04900	0.00005	0.05740	0.00006	0.049	43.91	0.00	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	0.05040	0.00005	0.05980	0.00006	0.050	43.44	0.00	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	0.05230	0.00005	0.06330	0.00006	0.052	42.82	0.00	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	2,255.85860	2.25586	2,396.07530	2.39608	2,255.859	40.94	1.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	0.06030	0.00006	0.07870	0.00008	0.060	40.47	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	2,225.86030	2.22586	2,366.07870	2.36608	2,225.860	40.47	1.00	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	0.06340	0.00006	0.08470	0.00008	0.063	39.69	0.00	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	0.07380	0.00007	0.10650	0.00011	0.074	37.34	0.00	0.00	0	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	2,025.87380	2.02587	2,166.10650	2.16611	2,025.874	37.34	1.00	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	0.08200	0.00008	0.12480	0.00012	0.082	35.78	0.00	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	0.09150	0.00009	0.14700	0.00015	0.092	34.21	0.00	0.00	0	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	1,825.89150	1.82589	1,966.14700	1.96615	1,825.891	34.21	1.00	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	0.09360	0.00009	0.15210	0.00015	0.094	33.90	0.00	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,775.89690	1.77590	1,916.16000	1.91616	1,775.897	33.43	1.00	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	0.09690	0.00010	0.16000	0.00016	0.097	33.43	0.00	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	1,725.90270	1.72590	1,866.17430	1.86617	1,725.903	32.65	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	1,525.93180	1.52593	1,666.25010	1.66625	1,525.932	29.52	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	0.18820	0.00019	0.30330	0.00030	0.188	28.48	0.00	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	1,425.98820	1.42599	1,566.30330	1.56630	1,425.988	28.48	1.00	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,376.05010	1.37605	1,516.33520	1.51634	1,376.050	28.22	1.00	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	1,027.50150	1.02750	1,167.74580	1.16775	1,027.501	26.41	0.99	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	1.70150	0.00170	1.74580	0.00175	1.702	26.41	0.01	0.00	0	22,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	830.55070	0.83055	970.29780	0.97030	830.551	25.37	0.97	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	544.95000	0.54495	681.62290	0.68162	544.950	23.66	0.90	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	370.02770	0.37003	500.94990	0.50095	370.028	22.46	0.80	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	132.34290	0.13234	100.77860	0.10078	132.343	20.67	0.47	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	158.14290	0.15814	266.77860	0.26678	158.143	20.67	0.53	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	9.90130	0.00990	14.49590	0.01450	9.901	30.48	0.05	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	8.23500	0.00824	12.30020	0.01230	8.235	31.14	0.04	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	6.37510	0.00638	9.82900	0.00983	6.375	32.08	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	4.41410	0.00441	7.17980	0.00718	4.414	33.49	0.02	0.00	0	73,314.00
\$ / R	On 18/09/2018	Any day expiry			15.02800	15.02800	15.16820	15.16820		20.69	0.00	0.00	0	0.00
\$ / R	On 18/09/2018	Any day expiry	15.00	Call	174.56070	0.17456	280.01780	0.28002	174.561	20.86	0.53	0.00	0	7,500.00
\$ / R	On 21/09/2018	Any day expiry			15.03450	15.03450	15.17450	15.17450		21.29	0.00	0.00	0	300.00
\$ / R	On 25/09/2018	Any day expiry			15.04270	15.04270	15.18290	15.18290		20.59	0.00	0.00	0	197.00
\$ / R	On 26/09/2018	Any day expiry			15.04480	15.04480	15.18490	15.18490		20.74	0.00	0.00	0	0.00
\$ / R	On 26/09/2018	Any day expiry	14.48	Put	40.54150	0.04054	29.59290	0.02959	40.542	18.58	0.14	0.00	0	40,000.00
\$ / R	On 28/09/2018	Any day expiry			15.04890	15.04890	15.18910	15.18910		20.99	0.00	604,800.00	40	2,633.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	0.98500	0.00099	1.00390	0.00100	0.985	26.44	0.00	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	1,276.76330	1.27676	1,417.39720	1.41740	1,276.763	22.38	0.97	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	8.19800	0.00820	8.63850	0.00864	8.198	22.23	0.03	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	22.12820	0.02213	22.16730	0.02217	22.128	18.87	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	574.37110	0.57437	697.69470	0.69769	574.371	19.29	0.81	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	27.20620	0.02721	50.43550	0.05044	27.206	25.30	0.08	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	8.80650	0.00881	19.19560	0.01920	8.806	27.01	0.03	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			15.05710	15.05710	15.19740	15.19740		20.73	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			15.07760	15.07760	15.21830	15.21830		21.05	0.00	0.00	0	0.00
\$ / R	On 15/10/2018	Any day expiry			15.08380	15.08380	15.22450	15.22450		20.84	0.00	7,518,900.00	500	3,100.00
\$ / R	On 17/10/2018	Any day expiry			15.08790	15.08790	15.22880	15.22880		20.95	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			15.09830	15.09830	15.23930	15.23930		20.86	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	7.38040	0.00738	8.79510	0.00880	7.380	20.02	0.02	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	1,143.73500	1.14374	1,277.02710	1.27703	1,143.735	18.37	0.90	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			15.10440	15.10440	15.24570	15.24570		20.99	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			15.11270	15.11270	15.25410	15.25410		20.87	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			15.11680	15.11680	15.25840	15.25840		20.95	0.00	0.00	0	4,847.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	10.91620	0.01092	11.61970	0.01162	10.916	21.25	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	40.80280	0.04080	34.35690	0.03436	40.803	18.54	0.08	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	1,243.34680	1.24335	1,376.04360	1.37604	1,243.347	18.70	0.89	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	114.35460	0.11435	96.93250	0.09693	114.355	19.11	0.19	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	694.05710	0.69406	799.08820	0.79909	694.057	19.97	0.67	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	135.89550	0.13590	169.83940	0.16984	135.895	25.01	0.19	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	81.01720	0.08102	105.90990	0.10591	81.017	26.27	0.12	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			15.11890	15.11890	15.26050	15.26050		20.98	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			15.12100	15.12100	15.26260	15.26260		21.01	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.85	Put	334.00090	0.33400	289.19600	0.28920	334.001	20.45	0.39	0.00	0	1,100.00
\$ / R	On 02/11/2018	Any day expiry	15.50	Call	339.98690	0.33999	405.10880	0.40511	339.987	22.22	0.40	0.00	0	1,100.00
\$ / R	On 05/11/2018	Any day expiry			15.12720	15.12720	15.26890	15.26890		21.01	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	3.17370	0.00317	3.25780	0.00326	3.174	25.57	0.01	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	56.30240	0.05630	47.61450	0.04761	56.302	18.68	0.11	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	114.07760	0.11408	144.27180	0.14427	114.078	25.61	0.15	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			15.14370	15.14370	15.28580	15.28580		20.97	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			15.14780	15.14780	15.29000	15.29000		20.99	0.00	0.00	0	24.00
\$ / R	On 16/11/2018	Any day expiry			15.14980	15.14980	15.29210	15.29210		21.00	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.98710	0.00099	1.16910	0.00117	0.987	27.96	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	3.54830	0.00355	3.65750	0.00366	3.548	25.45	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,957.35590	1.95736	2,098.33220	2.09833	1,957.356	20.11	0.95	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.00	Put	98.86150	0.09886	84.99300	0.08499	98.861	18.91	0.15	0.00	0	10,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	747.44890	0.74745	848.68770	0.84869	747.449	20.04	0.65	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	736.23280	0.73623	836.66110	0.83666	736.233	20.08	0.64	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	656.40150	0.65640	750.68300	0.75068	656.401	20.42	0.60	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	396.60150	0.39660	348.58300	0.34858	396.602	20.42	0.40	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			15.15600	15.15600	15.29840	15.29840		20.87	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	694.15590	0.69416	790.54340	0.79054	694.156	20.18	0.61	0.00	0	10,000.00
\$ / R	On 23/11/2018	Any day expiry			15.16420	15.16420	15.30670	15.30670		20.88	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	836.50310	0.83650	941.43250	0.94143	836.503	19.70	0.68	0.00	0	20,400.00
\$ / R	On 23/11/2018	Any day expiry	15.31	Call	504.88970	0.50489	580.78770	0.58079	504.890	21.30	0.48	0.00	0	10,000.00

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\$ / R	On 29/11/2018	Any day expiry		15.17640	15.17640		15.31930	15.31930		20.91	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry		15.17850	15.17850		15.32140	15.32140		20.92	0.00	0.00	0	7,449.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	27.79690	0.02780	25.97950	0.02598	27.797	20.27	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	85.14830	0.08515	74.25190	0.07425	85.148	18.55	0.13	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	1,237.62200	1.23762	1,363.29320	1.36329	1,237.622	18.84	0.82	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	181.69330	0.18169	159.76840	0.15977	181.693	19.02	0.22	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	755.74050	0.75574	853.37270	0.85337	755.741	20.06	0.62	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	208.69790	0.20870	246.35060	0.24635	208.698	24.74	0.22	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	138.14700	0.13815	166.73310	0.16673	138.147	26.01	0.15	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry		15.18870	15.18870		15.33180	15.33180		20.83	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	768.42490	0.76842	697.49140	0.69749	768.425	21.47	0.55	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry		15.19070	15.19070		15.33390	15.33390		20.84	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	110.94290	0.11094	97.61080	0.09761	110.943	18.61	0.15	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	207.15000	0.20715	183.62210	0.18362	207.150	19.02	0.24	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	450.13300	0.45013	401.08120	0.40108	450.133	20.17	0.40	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	674.88480	0.67488	609.87820	0.60988	674.885	21.09	0.51	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry		15.20100	15.20100		15.34440	15.34440		20.76	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	77.98300	0.07798	72.68710	0.07269	77.983	18.46	0.11	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	110.15240	0.11015	97.37400	0.09737	110.152	18.51	0.15	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	676.97180	0.67697	764.57490	0.76457	676.972	20.50	0.55	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	455.57900	0.45558	520.56010	0.52056	455.579	21.97	0.41	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future		15.20710	15.20710		15.35060	15.35060		20.77	0.00	1,053,091,675.00	69,250	597,376.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	6.54890	0.00655	6.78790	0.00679	6.549	23.47	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	7.20330	0.00720	7.43560	0.00744	7.203	23.04	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	8.20740	0.00821	8.42380	0.00842	8.207	22.44	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	8.95780	0.00896	9.15800	0.00916	8.958	22.04	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	9.11650	0.00912	9.31270	0.00931	9.116	21.96	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	9.78130	0.00978	9.95970	0.00996	9.781	21.64	0.02	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	11.02430	0.01102	10.83660	0.01084	11.024	21.34	0.02	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	11.87900	0.01188	11.30590	0.01131	11.879	21.25	0.02	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	14.39700	0.01440	13.28910	0.01329	14.397	20.99	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	17.15210	0.01715	15.85520	0.01586	17.152	20.75	0.03	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,724.25210	2.72425	2,866.45520	2.86646	2,724.252	20.75	0.97	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	20.68090	0.02068	19.14210	0.01914	20.681	20.49	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	22.20820	0.02221	20.56480	0.02056	22.208	20.39	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	24.52140	0.02452	22.71930	0.02272	24.521	20.25	0.04	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	32.40820	0.03241	30.05970	0.03006	32.408	19.85	0.05	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	34.71400	0.03471	32.20470	0.03220	34.714	19.75	0.05	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	2,241.81400	2.24181	2,382.80470	2.38280	2,241.814	19.75	0.95	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	37.16910	0.03717	34.48700	0.03449	37.169	19.65	0.06	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	39.78120	0.03978	36.91610	0.03692	39.781	19.56	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	2,052.61660	2.05262	2,192.84390	2.19284	2,052.617	19.36	0.93	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	46.75110	0.04675	43.38920	0.04339	46.751	19.32	0.07	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	48.65830	0.04866	45.16070	0.04516	48.658	19.26	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	2,005.75830	2.00576	2,145.76070	2.14576	2,005.758	19.26	0.93	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	53.38770	0.05339	49.54930	0.04955	53.388	19.12	0.08	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	54.09740	0.05410	50.20650	0.05021	54.097	19.10	0.08	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,820.39290	1.82039	1,959.32860	1.95933	1,820.393	18.86	0.91	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	63.29290	0.06329	58.72860	0.05873	63.293	18.86	0.09	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	67.52490	0.06752	62.64750	0.06265	67.525	18.76	0.10	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,774.62490	1.77462	1,913.24750	1.91325	1,774.625	18.76	0.90	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	76.76060	0.07676	71.19230	0.07119	76.761	18.56	0.11	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	84.95120	0.08495	78.76040	0.07876	84.951	18.40	0.12	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	87.12740	0.08713	80.76030	0.08076	87.127	18.36	0.12	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	88.69950	0.08870	81.77710	0.08178	88.700	18.37	0.12	37,245.58	20	0.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	95.19190	0.09519	85.96000	0.08596	95.192	18.41	0.13	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,527.38640	1.52739	1,659.81910	1.65982	1,527.386	18.45	0.87	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	102.02660	0.10203	90.32950	0.09033	102.027	18.46	0.14	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	103.78880	0.10379	91.46790	0.09147	103.789	18.47	0.14	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,510.88880	1.51089	1,642.06790	1.64207	1,510.889	18.47	0.86	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	122.64670	0.12265	108.25540	0.10826	122.647	18.57	0.16	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,390.03960	1.39004	1,518.03840	1.51804	1,390.040	18.62	0.83	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	143.82850	0.14383	127.16840	0.12717	143.829	18.67	0.18	0.00	0	68,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,350.92850	1.35093	1,477.76840	1.47777	1,350.929	18.67	0.82	2,514,586.69	200	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	167.44920	0.16745	148.32710	0.14833	167.449	18.78	0.20	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	172.47560	0.17248	152.83840	0.15284	172.476	18.80	0.20	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,252.12820	1.25213	1,375.72860	1.37573	1,252.128	18.81	0.79	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	180.20630	0.18021	159.78260	0.15978	180.206	18.83	0.21	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	182.83630	0.18284	162.14460	0.16214	182.836	18.84	0.21	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	1,200.70980	1.20071	1,322.43900	1.32244	1,200.710	18.88	0.78	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	193.60980	0.19361	171.83900	0.17184	193.610	18.88	0.22	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	204.80600	0.20481	181.92310	0.18192	204.806	18.92	0.23	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	1,164.77010	1.16477	1,285.10770	1.28511	1,164.770	18.93	0.77	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	222.39640	0.22240	197.79930	0.19780	222.396	18.98	0.25	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	231.55730	0.23156	206.07690	0.20608	231.557	19.01	0.25	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	1,108.65730	1.10866	1,226.67690	1.22668	1,108.657	19.01	0.75	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	237.79700	0.23780	211.72360	0.21172	237.797	19.04	0.26	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	1,094.89700	1.09490	1,212.32360	1.21232	1,094.897	19.04	0.74	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	1,074.46610	1.07447	1,190.98510	1.19099	1,074.466	19.07	0.74	224,144.04	20	0.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	250.60880	0.25061	223.32560	0.22333	250.609	19.08	0.27	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	1,034.34070	1.03434	1,149.01050	1.14901	1,034.341	19.13	0.72	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	996.70770	0.99671	1,107.97700	1.10798	996.708	19.25	0.70	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	289.60770	0.28961	257.37700	0.25738	289.608	19.25	0.30	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	329.82760	0.32983	291.13310	0.29113	329.828	19.46	0.32	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	936.92760	0.93693	1,041.73310	1.04173	936.928	19.46	0.68	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	931.11290	0.93111	1,035.56080	1.03556	931.113	19.49	0.68	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	925.33090	0.92533	1,029.41790	1.02942	925.331	19.51	0.67	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	896.86610	0.89687	999.14530	0.99915	896.866	19.62	0.66	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	359.76610	0.35977	318.54530	0.31855	359.766	19.62	0.34	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	880.14300	0.88014	981.33100	0.98133	880.143	19.68	0.65	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	391.16010	0.39116	347.38930	0.34739	391.160	19.77	0.36	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	395.76360	0.39576	351.62580	0.35163	395.764	19.79	0.36	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	852.86360	0.85286	952.22580	0.95223	852.864	19.79	0.64	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	419.21620	0.41922	373.24510	0.37325	419.216	19.90	0.37	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	826.31620	0.82632	923.84510	0.92385	826.316	19.90	0.63	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	805.59960	0.80560	901.65650	0.90166	805.600	19.99	0.62	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	468.28560	0.46829	418.63280	0.41863	468.286	20.12	0.40	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	520.17940	0.52018	466.84510	0.46685	520.179	20.34	0.43	0.00	0	20,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	727.27940	0.72728	817.44510	0.81745	727.279	20.34	0.57	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	722.61860	0.72262	812.41900	0.81242	722.619	20.36	0.57	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	686.32970	0.68633	773.19870	0.77320	686.330	20.53	0.55	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	681.91160	0.68191	768.41780	0.76842	681.912	20.55	0.55	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	660.22870	0.66023	744.91770	0.74492	660.229	20.66	0.54	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	632.09460	0.63209	571.47590	0.57148	632.095	20.77	0.48	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	662.09150	0.66209	599.28790	0.59929	662.091	20.89	0.49	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	692.71470	0.69271	627.73580	0.62774	692.715	21.01	0.50	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	573.70680	0.57371	649.37700	0.64938	573.707	21.19	0.48	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	541.83130	0.54183	614.40440	0.61440	541.831	21.40	0.46	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	534.99770	0.53500	606.89190	0.60689	534.998	21.45	0.46	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	821.15630	0.82116	748.87570	0.74888	821.156	21.50	0.55	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	528.25630	0.52826	599.47570	0.59948	528.256	21.50	0.45	0.00	0	4,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	524.91560	0.52492	595.80220	0.59580	524.916	21.53	0.45	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	498.98880	0.49899	567.22490	0.56722	498.989	21.72	0.43	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	492.71790	0.49272	560.30490	0.56030	492.718	21.77	0.43	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	465.51740	0.46552	530.22640	0.53023	465.517	21.99	0.41	0.00	0	11,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	456.80960	0.45681	520.58120	0.52058	456.810	22.06	0.40	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,059.25150	1.05925	976.16220	0.97616	1,059.251	22.33	0.62	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	423.69450	0.42369	483.80650	0.48381	423.694	22.36	0.38	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	408.12080	0.40812	466.46860	0.46647	408.121	22.50	0.37	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	385.90850	0.38591	441.70460	0.44170	385.908	22.72	0.35	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	360.54760	0.36055	413.37820	0.41338	360.548	22.99	0.33	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	353.95540	0.35396	406.04040	0.40604	353.955	23.06	0.33	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	341.17890	0.34118	391.79720	0.39180	341.179	23.21	0.32	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	332.94910	0.33295	382.61270	0.38261	332.949	23.30	0.31	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	274.71750	0.27472	317.36560	0.31737	274.718	24.08	0.26	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	237.81420	0.23781	276.85430	0.27685	237.814	24.62	0.23	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	210.33380	0.21033	246.74980	0.24675	210.334	25.02	0.21	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			15.21920	15.21920	15.36280	15.36280		20.67	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	129.99490	0.12999	114.68760	0.11469	129.995	18.48	0.16	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	231.87250	0.23187	206.33350	0.20633	231.873	18.90	0.25	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	479.42580	0.47943	429.16980	0.42917	479.426	20.02	0.40	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	703.58110	0.70358	638.44760	0.63845	703.581	20.90	0.50	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			15.22130	15.22130		15.36490	15.36490		20.66	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 21/12/2018	Any day expiry	49.64160	0.04964		45.71190	0.04571	49.642	19.15	0.07	0.00	0	1,000.00		
\$ / R	13.30	Put	On 21/12/2018	Any day expiry	56.67470	0.05667		52.20870	0.05221	56.675	18.97	0.08	0.00	0	1,000.00		
\$ / R	14.66	Call	On 21/12/2018	Any day expiry	929.60140	0.92960	1,031.42260	1.03142	929.601	19.50	0.66	0.00	0	1,000.00			
\$ / R	14.75	Call	On 21/12/2018	Any day expiry	880.18920	0.88019		978.81270	0.97881	880.189	19.70	0.64	0.00	0	1,000.00		
\$ / R			On 31/12/2018	Any day expiry	15.24150	15.24150		15.38530	15.38530		20.56	0.00	12,208,000.00	800	4,187.00		
\$ / R	13.00	Put	On 31/12/2018	Any day expiry	41.64110	0.04164		38.47700	0.03848	41.641	19.11	0.06	0.00	0	500.00		
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	122.13260	0.12213		109.46170	0.10946	122.133	18.21	0.15	0.00	0	1,000.00		
\$ / R	14.22	Call	On 31/12/2018	Any day expiry	1,245.28590	1.24529	1,364.07790	1.36408	1,245.286	18.66	0.77	0.00	0	500.00			
\$ / R	14.25	Put	On 31/12/2018	Any day expiry	232.69500	0.23270		206.85090	0.20685	232.695	18.69	0.24	0.00	0	250.00		
\$ / R	14.96	Put	On 31/12/2018	Any day expiry	527.96910	0.52797		474.43800	0.47444	527.969	19.94	0.41	0.00	0	250.00		
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	264.06440	0.26406		303.70040	0.30370	264.064	24.34	0.24	0.00	0	500.00		
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	184.79010	0.18479		214.72840	0.21473	184.790	25.56	0.17	0.00	0	500.00		
\$ / R			On 02/01/2019	Any day expiry	15.24550	15.24550		15.38930	15.38930		20.54	0.00	0.00	0	55.00		
\$ / R			On 18/01/2019	Any day expiry	15.27790	15.27790		15.42200	15.42200		20.54	0.00	0.00	0	0.00		
\$ / R	12.66	Put	On 18/01/2019	Any day expiry	28.56620	0.02857		27.17360	0.02717	28.566	18.73	0.04	0.00	0	263.00		
\$ / R			On 30/01/2019	Any day expiry	15.30220	15.30220		15.44640	15.44640		20.43	0.00	0.00	0	55.00		
\$ / R			On 31/01/2019	Any day expiry	15.30420	15.30420		15.44850	15.44850		20.43	0.00	0.00	0	1,225.00		
\$ / R	13.00	Put	On 31/01/2019	Any day expiry	53.17760	0.05318		48.08080	0.04808	53.178	18.20	0.07	0.00	0	500.00		
\$ / R	14.25	Put	On 31/01/2019	Any day expiry	278.94680	0.27895		248.99060	0.24899	278.947	18.58	0.25	0.00	0	250.00		
\$ / R	14.38	Call	On 31/01/2019	Any day expiry	1,246.81230	1.24681	1,357.57240	1.35757	1,246.812	18.72	0.72	0.00	0	500.00			
\$ / R	15.13	Call	On 31/01/2019	Any day expiry	847.44090	0.84744		930.77140	0.93077	847.441	20.08	0.56	0.00	0	250.00		
\$ / R			On 13/02/2019	Any day expiry	15.33050	15.33050		15.47500	15.47500		20.44	0.00	0.00	0	70.00		
\$ / R			On 28/02/2019	Any day expiry	15.36080	15.36080		15.50560	15.50560		20.35	0.00	0.00	0	4,725.00		
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	61.35400	0.06135		54.04530	0.05405	61.354	17.49	0.07	0.00	0	500.00		
\$ / R	14.25	Put	On 28/02/2019	Any day expiry	316.30910	0.31631		283.55610	0.28356	316.309	18.52	0.26	0.00	0	250.00		
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	1,255.18760	1.25519	1,360.04250	1.36004	1,255.188	18.81	0.69	0.00	0	500.00			
\$ / R	15.27	Call	On 28/02/2019	Any day expiry	885.05930	0.88506		964.14960	0.96415	885.059	20.19	0.54	0.00	0	250.00		
\$ / R			On 18/03/2019	Foreign Exchange Future	15.39720	15.39720		15.54230	15.54230		20.33	0.00	76,986.00	5	30,855.00		
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	3.52090	0.00352		3.25790	0.00326	3.521	21.97	0.00	0.00	0	1,000.00		
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	13.40540	0.01341		13.78990	0.01379	13.405	18.53	0.02	0.00	0	1,000.00		
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	25.44580	0.02545		20.29230	0.02029	25.446	16.65	0.03	0.00	0	721.00		
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future	27.59370	0.02759		22.10580	0.02211	27.594	16.69	0.04	0.00	0	720.00		
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future	56.84550	0.05685		47.34620	0.04735	56.846	17.08	0.07	0.00	0	16,000.00		
\$ / R	12.92	Put	On 18/03/2019	Foreign Exchange Future	58.81180	0.05881		49.06910	0.04907	58.812	17.10	0.07	0.00	0	139,342.00		
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future	67.19300	0.06719		56.44230	0.05644	67.193	17.18	0.08	0.00	0	14,028.00		
\$ / R	13.05	Put	On 18/03/2019	Foreign Exchange Future	72.86770	0.07287		61.45740	0.06146	72.868	17.24	0.08	0.00	0	1,155.00		
\$ / R	13.12	Put	On 18/03/2019	Foreign Exchange Future	81.40240	0.08140		69.03140	0.06903	81.402	17.31	0.09	0.00	0	138,000.00		
\$ / R	13.36	Put	On 18/03/2019	Foreign Exchange Future	116.29310	0.11629		100.30770	0.10031	116.293	17.55	0.12	0.00	0	134,750.00		
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	133.60170	0.13360		115.97340	0.11597	133.602	17.65	0.13	0.00	0	20,000.00		
\$ / R	13.68	Put	On 18/03/2019	Foreign Exchange Future	177.92590	0.17793		156.42460	0.15642	177.926	17.87	0.16	0.00	0	14,200.00		
\$ / R	13.70	Put	On 18/03/2019	Foreign Exchange Future	182.40020	0.18240		160.53000	0.16053	182.400	17.89	0.16	0.00	0	2,500.00		
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future	193.91910	0.19392		171.11690	0.17112	193.919	17.94	0.17	0.00	0	17,981.00		
\$ / R	13.79	Put	On 18/03/2019	Foreign Exchange Future	203.48290	0.20348		179.92310	0.17992	203.483	17.98	0.18	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	220.99340	0.22099		196.06570	0.19607	220.993	18.05	0.19	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	231.52580	0.23153		205.71410	0.20571	231.526	18.09	0.20	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	259.27600	0.25928		231.20870	0.23121	259.276	18.20	0.21	0.00	0	16,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	270.95630	0.27096		241.89470	0.24189	270.956	18.24	0.22	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	348.06660	0.34807		312.80200	0.31280	348.067	18.51	0.26	0.00	0	7,028.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,452.24620	1.45225		1,561.54260	1.56154	1,452.246	18.53	0.73	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	372.86090	0.37286		335.70820	0.33571	372.861	18.58	0.28	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	406.27030	0.40627		366.65490	0.36665	406.270	18.68	0.29	0.00	0	7,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,338.87320	1.33887		1,443.25440	1.44325	1,338.873	18.72	0.70	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	429.50270	0.42950		388.22770	0.38823	429.503	18.74	0.30	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	441.40890	0.44141		399.29650	0.39930	441.409	18.78	0.31	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	453.50700	0.45351		410.55360	0.41055	453.507	18.81	0.31	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	533.07130	0.53307		482.04520	0.48205	533.071	19.08	0.35	0.00	0	14,200.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	572.03310	0.57203		518.39590	0.51840	572.033	19.23	0.36	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	577.00370	0.57700		523.08630	0.52309	577.004	19.25	0.37	0.00	0	10.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	581.99210	0.58199		527.79890	0.52780	581.992	19.27	0.37	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	1,080.76250	1.08076		1,168.34750	1.16835	1,080.763	19.49	0.61	0.00	0	17,981.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	686.30390	0.68630		626.60340	0.62660	686.304	19.65	0.41	0.00	0	77,255.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	730.36480	0.73036		668.50580	0.66851	730.365	19.80	0.42	0.00	0	99,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	735.96520	0.73597		673.83310	0.67383	735.965	19.82	0.42	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	985.75840	0.98576		1,067.66420	1.06766	985.758	19.89	0.57	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	769.97410	0.76997		706.24750	0.70625	769.974	19.93	0.43	0.00	0	41,300.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	775.71370	0.77571		711.72160	0.71172	775.714	19.95	0.44	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	846.07780	0.84608		778.95470	0.77895	846.078	20.18	0.46	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	872.35280	0.87235		947.24260	0.94724	872.353	20.42	0.52	0.00	0	20,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	868.53650	0.86854		943.21530	0.94322	868.536	20.44	0.52	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	838.64760	0.83865		911.68760	0.91169	838.648	20.58	0.50	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	795.88630	0.79589		866.10600	0.86611	795.886	20.80	0.48	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	745.77290	0.74577		812.53810	0.81254	745.773	21.07	0.46	0.00	0	10.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	720.49260	0.72049		785.47740	0.78548	720.493	21.21	0.45	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	687.29720	0.68730		749.90000	0.74990	687.297	21.41	0.43	0.00	0	20,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	650.30260	0.65030		710.19530	0.71020	650.303	21.64	0.41	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	586.09040	0.58609		640.53780	0.64054	586.090	22.11	0.38	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	535.86750	0.53587		586.27040	0.58627	535.868	22.52	0.35	0.00	0	50.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	464.54460	0.46454		509.14310	0.50914	464.545	23.19	0.31	0.00	0	12,600.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	462.60650	0.46261		507.18770	0.50719	462.607	23.20	0.31	0.00	0	63,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	453.06730	0.45307		497.55670	0.49756	453.067	23.28	0.30	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	441.91890	0.44192		486.30490	0.48630	441.919	23.37	0.30	0.00	0	7,028.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	440.09020	0.44009		484.46480	0.48446	440.090	23.38	0.29	0.00	0	106,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	438.27420	0.43827		482.62970	0.48263	438.274	23.40	0.29	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	415.42410	0.41542		458.02670	0.45803	415.424	23.60	0.28	0.00	0	41,300.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	372.33260	0.37233		411.53990	0.41154	372.333	24.01	0.25	0.00	0	16,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	305.96060	0.30596		339.72340	0.33972	305.961	24.76	0.21	0.00	0	14,200.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	263.20510	0.26321		293.29280	0.29329	263.205	25.37	0.19	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												
					15.41540	15.41540	15.56060	15.56060		20.30	0.00	0.00	0	4,414.00		
\$ / R			On 29/03/2019	Any day expiry												
					15.41940	15.41940	15.56470	15.56470		20.30	0.00	0.00	0	400.00		
\$ / R			On 29/03/2019	Any day expiry	13.00	Put	71.73320	0.07173	60.19420	0.06019	71.733	17.08	0.08	0.00	0	500.00
\$ / R			On 29/03/2019	Any day expiry	14.25	Put	350.66610	0.35067	315.48610	0.31549	350.666	18.46	0.26	0.00	0	250.00
\$ / R			On 29/03/2019	Any day expiry	14.67	Call	1,263.54370	1.26354	1,361.58930	1.36159	1,263.544	18.93	0.67	0.00	0	500.00
\$ / R			On 29/03/2019	Any day expiry	15.43	Call	916.25510	0.91626	991.67950	0.99168	916.255	20.35	0.53	0.00	0	250.00
\$ / R			On 02/04/2019	Any day expiry			15.42750	15.42750						0	55.00	
\$ / R			On 30/04/2019	Any day expiry			15.48400	15.48400						0	1,280.00	
\$ / R			On 30/04/2019	Any day expiry	13.00	Put	77.34070	0.07734	66.80600	0.06681	77.341	16.44	0.08	0.00	0	3,000.00
\$ / R			On 30/04/2019	Any day expiry	13.49	Call	2,157.00490	2.15700	2,282.51160	2.28251	2,157.005	17.27	0.86	0.00	0	2,500.00
\$ / R			On 30/04/2019	Any day expiry	14.25	Put	383.37550	0.38338	346.33150	0.34633	383.376	18.37	0.26	0.00	0	250.00
\$ / R			On 30/04/2019	Any day expiry	14.84	Call	1,273.40400	1.27340	1,363.61590	1.36362	1,273.404	19.09	0.64	0.00	0	500.00
\$ / R			On 30/04/2019	Any day expiry	15.61	Call	944.99850	0.94500	1,017.46630	1.01747	944.999	20.47	0.51	0.00	0	250.00
\$ / R			On 31/05/2019	Any day expiry			15.54650	15.54650						0	55.00	
\$ / R			On 31/05/2019	Any day expiry	13.00	Put	84.30560	0.08431	72.49640	0.07250	84.306	16.05	0.08	0.00	0	500.00
\$ / R			On 31/05/2019	Any day expiry	14.25	Put	412.12680	0.41213	375.09250	0.37509	412.127	18.30	0.26	0.00	0	250.00
\$ / R			On 31/05/2019	Any day expiry	15.01	Call	1,284.23850	1.28424	1,370.75310	1.37075	1,284.239	19.29	0.62	0.00	0	500.00
\$ / R			On 31/05/2019	Any day expiry	15.79	Call	970.58260	0.97058	1,041.95270	1.04195	970.583	20.61	0.50	0.00	0	250.00
\$ / R			On 03/06/2019	Any day expiry			15.55260	15.55260						0	0.00	
\$ / R			On 14/06/2019	Foreign Exchange Future			15.57480	15.57480						0	19,910.00	
\$ / R			On 14/06/2019	Foreign Exchange Future	10.69	Put	15.89450	0.01589	14.72590	0.01473	15.895	20.84	0.02	0.00	0	1,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	12.28	Put	28.85220	0.02885	30.05180	0.03005	28.852	15.50	0.03	0.00	0	1,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	12.75	Put	56.49010	0.05649	48.17950	0.04818	56.490	15.46	0.06	0.00	0	1,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	12.98	Put	86.09510	0.08610	74.01770	0.07402	86.095	15.94	0.08	0.00	0	911.00
\$ / R			On 14/06/2019	Foreign Exchange Future	13.24	Put	130.84000	0.13084	113.53600	0.11354	130.840	16.47	0.11	0.00	0	30,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	13.83	Put	282.69460	0.28269	250.36550	0.25037	282.695	17.68	0.20	0.00	0	25,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	13.88	Put	298.94730	0.29895	265.19490	0.26519	298.947	17.78	0.21	0.00	0	6,250.00
\$ / R			On 14/06/2019	Foreign Exchange Future	13.98	Call	1,927.86420	1.92786	2,037.91270	2.03791	1,927.864	17.99	0.78	0.00	0	1,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	14.42	Call	1,643.52490	1.64352	1,748.89940	1.74890	1,643.525	18.46	0.71	0.00	0	30.00
\$ / R			On 14/06/2019	Foreign Exchange Future	14.58	Call	1,548.64020	1.54864	1,650.31120	1.65031	1,548.640	18.63	0.69	0.00	0	1,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	14.82	Call	1,417.37860	1.41738	1,511.05770	1.51106	1,417.379	18.93	0.65	0.00	0	30,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	15.55	Call	1,099.01060	1.09901	1,174.08970	1.17409	1,099.011	20.19	0.54	0.00	0	25,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	15.62	Call	1,072.30330	1.07230	1,146.76270	1.14676	1,072.303	20.30	0.53	0.00	0	6,250.00
\$ / R			On 14/06/2019	Foreign Exchange Future	15.80	Call	1,006.91950	1.00692	1,078.66990	1.07867	1,006.919	20.57	0.50	0.00	0	1,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	15.92	Call	965.86490	0.96586	1,035.22860	1.03523	965.865	20.75	0.49	0.00	0	911.00
\$ / R			On 20/06/2019	Any day expiry			15.58720	15.58720						0	0.00	
\$ / R			On 20/06/2019	Any day expiry	14.72	Put	620.99070	0.62099	0.00000	0.00000	620.991	18.79	0.33	104,130,417.60	20,000	20,000.00
\$ / R			On 20/06/2019	Any day expiry	17.22	Call	643.98980	0.64399	0.00000	0.00000	643.990	22.71	0.34	107,460,376.80	20,000	20,000.00
\$ / R			On 28/06/2019	Any day expiry			15.60370	15.60370						0	0.00	
\$ / R			On 28/06/2019	Any day expiry	13.00	Put	89.04060	0.08904	76.21310	0.07621	89.041	15.70	0.08	0.00	0	500.00
\$ / R			On 28/06/2019	Any day expiry	14.25	Put	436.46030	0.43646	397.95450	0.39795	436.460	18.27	0.26	0.00	0	250.00
\$ / R			On 28/06/2019	Any day expiry	15.17	Call	1,294.21850	1.29422	1,377.35090	1.37735	1,294.219	19.49	0.60	0.00	0	500.00
\$ / R			On 28/06/2019	Any day expiry	15.96	Call	991.79010	0.99179	1,061.28210	1.06128	991.790	20.76	0.49	0.00	0	250.00
\$ / R			On 01/07/2019	Any day expiry			15.60990	15.60990						0	55.00	

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			15.61410	15.61410	15.76160	15.76160	20.20	0.00	0.00	0	0.00
\$ / R	13.45	Put	On 03/07/2019	Any day expiry	181.64370	0.18164	158.21680	0.15822	181.644	16.68	0.14	0.00	0	39,250.00	
\$ / R	16.44	Call	On 03/07/2019	Any day expiry	859.37140	0.85937	920.54480	0.92054	859.371	21.44	0.43	0.00	0	39,250.00	
\$ / R			On 31/07/2019	Any day expiry	15.67200	15.67200	15.82080	15.82080		20.19	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 31/07/2019	Any day expiry	98.64510	0.09865	80.64380	0.08064	98.645	15.54	0.09	0.00	0	500.00	
\$ / R	14.25	Put	On 31/07/2019	Any day expiry	462.17390	0.46217	423.52850	0.42353	462.174	18.22	0.26	0.00	0	250.00	
\$ / R	15.34	Call	On 31/07/2019	Any day expiry	1,315.65800	1.31566	1,396.26880	1.39627	1,315.658	19.68	0.58	0.00	0	500.00	
\$ / R	16.14	Call	On 31/07/2019	Any day expiry	1,022.76690	1.02277	1,090.90950	1.09091	1,022.767	20.89	0.48	0.00	0	250.00	
\$ / R			On 01/08/2019	Any day expiry	15.67410	15.67410	15.82290	15.82290		20.19	0.00	0.00	0	55.00	
\$ / R			On 13/08/2019	Any day expiry	15.69890	15.69890	15.84820	15.84820		20.22	0.00	0.00	0	0.00	
\$ / R	14.48	Put	On 13/08/2019	Any day expiry	562.19980	0.56220	517.30000	0.51730	562.200	18.45	0.29	0.00	0	3,950.00	
\$ / R	16.35	Call	On 13/08/2019	Any day expiry	991.75980	0.99176	1,057.09320	1.05709	991.760	21.12	0.46	0.00	0	3,950.00	
\$ / R			On 30/08/2019	Any day expiry	15.73410	15.73410	15.88420	15.88420		20.25	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	97.38390	0.09738	83.11910	0.08312	97.384	15.03	0.09	0.00	0	500.00	
\$ / R	14.25	Put	On 30/08/2019	Any day expiry	483.54440	0.48354	440.00990	0.44001	483.544	18.17	0.26	0.00	0	250.00	
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	1,325.67020	1.32567	1,403.99480	1.40399	1,325.670	19.89	0.57	0.00	0	500.00	
\$ / R	16.33	Call	On 30/08/2019	Any day expiry	1,042.29970	1.04230	1,109.00380	1.10900	1,042.300	21.04	0.47	0.00	0	250.00	
\$ / R			On 02/09/2019	Any day expiry	15.74030	15.74030	15.89050	15.89050		20.23	0.00	0.00	0	55.00	
\$ / R			On 05/09/2019	Any day expiry	15.74650	15.74650	15.89680	15.89680		20.30	0.00	0.00	0	0.00	
\$ / R	19.00	Call	On 05/09/2019	Any day expiry	525.69970	0.52570	563.33340	0.56333	525.700	24.50	0.26	0.00	0	20,000.00	
\$ / R			On 16/09/2019	Foreign Exchange Future	15.76930	15.76930	15.92060	15.92060		20.21	0.00	0.00	0	17,436.00	
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	23.70810	0.02371	22.03850	0.02204	23.708	19.41	0.02	0.00	0	1,000.00	
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	44.82620	0.04483	45.83200	0.04583	44.826	14.28	0.05	0.00	0	1,000.00	
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	379.62020	0.37962	339.64300	0.33964	379.620	17.50	0.22	0.00	0	800.00	
\$ / R	14.21	Put	On 16/09/2019	Foreign Exchange Future	480.22580	0.48023	434.15360	0.43415	480.226	18.11	0.25	0.00	0	2,700.00	
\$ / R	14.33	Put	On 16/09/2019	Foreign Exchange Future	526.25140	0.52625	483.84230	0.48384	526.251	18.25	0.27	0.00	0	33,151.00	
\$ / R	14.72	Put	On 16/09/2019	Foreign Exchange Future	692.35420	0.69235	640.80620	0.64081	692.354	18.70	0.32	0.00	0	1,200.00	
\$ / R	15.38	Put	On 16/09/2019	Foreign Exchange Future	1,039.55540	1.03956	970.13030	0.97013	1,039.555	19.63	0.41	0.00	0	5,000.00	
\$ / R	15.55	Call	On 16/09/2019	Foreign Exchange Future	1,360.43880	1.36044	1,439.36330	1.43936	1,360.439	19.90	0.57	0.00	0	30,000.00	
\$ / R	15.56	Put	On 16/09/2019	Foreign Exchange Future	1,147.23820	1.14724	1,074.69320	1.07469	1,147.238	19.91	0.43	0.00	0	2,571.00	
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	1,240.56180	1.24056	1,316.09650	1.31610	1,240.562	20.37	0.53	0.00	0	1,000.00	
\$ / R	17.23	Call	On 16/09/2019	Foreign Exchange Future	849.09430	0.84909	904.24340	0.90424	849.094	22.20	0.39	0.00	0	800.00	
\$ / R	17.64	Call	On 16/09/2019	Foreign Exchange Future	762.28970	0.76229	813.62920	0.81363	762.290	22.72	0.35	0.00	0	5,000.00	
\$ / R	17.85	Call	On 16/09/2019	Foreign Exchange Future	722.07840	0.72208	771.24760	0.77125	722.078	22.99	0.34	0.00	0	2,700.00	
\$ / R	17.93	Call	On 16/09/2019	Foreign Exchange Future	707.51980	0.70752	755.89370	0.75589	707.520	23.09	0.33	0.00	0	2,571.00	
\$ / R	18.47	Call	On 16/09/2019	Foreign Exchange Future	619.16780	0.61917	662.63560	0.66264	619.168	23.77	0.29	0.00	0	1,200.00	
\$ / R	19.32	Call	On 16/09/2019	Foreign Exchange Future	520.19770	0.52020	552.69340	0.55269	520.198	25.05	0.25	0.00	0	33,151.00	
\$ / R			On 30/09/2019	Any day expiry	15.80090	15.80090	15.95270	15.95270		20.30	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	112.36490	0.11236	82.47130	0.08247	112.365	15.22	0.09	0.00	0	500.00	
\$ / R	14.25	Put	On 30/09/2019	Any day expiry	505.81510	0.50582	455.34830	0.45535	505.815	18.18	0.26	0.00	0	250.00	
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	1,353.10590	1.35311	1,430.25580	1.43026	1,353.106	20.12	0.56	0.00	0	500.00	
\$ / R	16.50	Call	On 30/09/2019	Any day expiry	1,075.88130	1.07588	1,141.89320	1.14189	1,075.881	21.22	0.46	0.00	0	250.00	
\$ / R			On 02/10/2019	Any day expiry	15.80540	15.80540	15.95730	15.95730		20.32	0.00	0.00	0	55.00	
\$ / R			On 31/10/2019	Any day expiry	15.87090	15.87090	16.02370	16.02370		20.43	0.00	0.00	0	55.00	

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	13.00	Put	134.66890	0.13467	105.88450	0.10588	134.669	15.65	0.10	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	526.75940	0.52676	475.08100	0.47508	526.759	18.20	0.26	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,376.76820	1.37677	1,452.05050	1.45205	1,376.768	20.45	0.54	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	1,106.60750	1.10661	1,171.41620	1.17142	1,106.608	21.51	0.46	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.93640	15.93640	16.09010	16.09010		20.58	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	152.74160	0.15274	130.69360	0.13069	152.742	15.92	0.11	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	541.00660	0.54101	492.09910	0.49210	541.007	18.15	0.25	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,403.45070	1.40345	1,478.61590	1.47862	1,403.451	20.68	0.54	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	1,139.36650	1.13937	1,203.24110	1.20324	1,139.366	21.72	0.45	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.94310	15.94310	16.09700	16.09700		20.57	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.96800	15.96800	16.12220	16.12220		20.59	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	63.50620	0.06351	60.62250	0.06062	63.506	16.74	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	330.14510	0.33015	294.19020	0.29419	330.145	17.12	0.18	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	1,046.86060	1.04686	1,105.02290	1.10502	1,046.861	22.35	0.42	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	648.22850	0.64823	682.19470	0.68219	648.228	25.97	0.26	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			16.00860	16.00860	16.16340	16.16340		20.66	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	170.60730	0.17061	143.98490	0.14398	170.607	16.13	0.11	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	559.03110	0.55903	509.41010	0.50941	559.031	18.15	0.25	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,430.52120	1.43052	1,505.80440	1.50580	1,430.521	20.91	0.53	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	1,175.50950	1.17551	1,238.73010	1.23873	1,175.509	21.92	0.45	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			16.01310	16.01310	16.16800	16.16800		20.66	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			16.07860	16.07860	16.23450	16.23450		20.79	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			16.14860	16.14860	16.30550	16.30550		20.84	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			16.18020	16.18020	16.33760	16.33760		20.90	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			16.21860	16.21860	16.37650	16.37650		20.90	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			16.27950	16.27950	16.43840	16.43840		20.99	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			16.35630	16.35630	16.51620	16.51620		21.04	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.37890	16.37890	16.53920	16.53920		21.08	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.48270	16.48270	16.64450	16.64450		21.15	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.59110	16.59110	16.75450	16.75450		21.21	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			15.02580	15.02580	15.16600	15.16600		20.37	0.00	30,051.60	2	172.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			15.20710	15.20710	15.35060	15.35060		20.77	0.00	0.00	0	316.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			15.39720	15.39720	15.54230	15.54230		20.33	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.57480	15.57480	15.72150	15.72150		20.19	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.56760	19.56760	19.71540	19.71540		18.71	0.00	0.00	0	30,205.00
£ / R	On 28/09/2018	Any day expiry			19.60580	19.60580	19.75370	19.75370		19.63	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			19.66710	19.66710	19.81560	19.81560		19.36	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future			19.88010	19.88010	20.03270	20.03270		19.47	0.00	8,011,680.30	403	473,341.00
£ / R	On 18/03/2019	Foreign Exchange Future			20.22880	20.22880	20.38400	20.38400		19.09	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	247.09470	0.24709	226.74030	0.22674	247.095	18.09	0.17	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	693.52070	0.69352	755.13730	0.75514	693.521	20.25	0.37	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.55490	20.55490	20.71290	20.71290		19.53	0.00	0.00	0	5,856.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 16/09/2019	Foreign Exchange Future			20.91550		20.91550		21.07940	21.07940		19.83	0.00	0.00	0	10,026.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.13505		0.13505		0.13607	0.13607		41.24	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13755		0.13755		0.13861	0.13861		27.00	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.14040		0.14040		0.14148	0.14148		24.93	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14309		0.14309		0.14419	0.14419		24.00	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.46850		17.46850		17.57720	17.57720		18.45	0.00	4,664,089.50	267	92,028.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	0.00000		0.00000		0.02580	0.00003	0.000	24.35	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	0.00000		0.00000		0.03470	0.00003	0.000	25.05	0.00	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	0.21160		0.00021		0.41210	0.00041	0.212	27.76	0.00	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	721.63330		0.72163		828.70730	0.82871	721.633	23.31	0.94	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	1.03080		0.00103		1.76890	0.00177	1.031	36.64	0.00	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			17.49800		17.49800		17.60660	17.60660		19.30	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry			17.57370		17.57370		17.68280	17.68280		19.30	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.79950		17.79950		17.91240	17.91240		19.47	0.00	177,995.00	10	41,503.00
€ / R	On 18/03/2019	Foreign Exchange Future			18.17560		18.17560		18.28950	18.28950		19.06	0.00	0.00	0	5,496.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	2,326.38370		2.32638		2,431.98690	2.43199	2,326.384	16.76	0.87	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.53110		18.53110		18.64710	18.64710		18.92	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			18.78820		18.78820		18.90660	18.90660		18.91	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	235.85340		0.23585		225.76770	0.22577	235.853	16.72	0.14	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	276.42260		0.27642		264.27390	0.26427	276.423	16.72	0.16	0.00	0	30,200.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	473.77050		0.47377		447.01070	0.44701	473.771	16.83	0.24	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	1,072.73040		1.07273		1,125.37020	1.12537	1,072.730	19.93	0.44	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			18.92660		18.92660		19.04620	19.04620		18.92	0.00	0.00	0	6,161.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.60000		98.60000		98.69000	98.69000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			586.99700		586.99700		586.32800	586.32800			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			598.31000		598.31000		597.62600	597.62600			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			608.24800		608.24800		607.55700	607.55700			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			676.95700		676.95700		676.39100	676.39100			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			690.00400		690.00400		689.42500	689.42500			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			701.46500		701.46500		700.88200	700.88200			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			611.96900		611.96900		611.28600	611.28600			0.00	0.00	0	865.00
ALBI	On 07/02/2019	Index Future			623.76300		623.76300		623.06600	623.06600			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future			634.12400		634.12400		633.42000	633.42000			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			10.72990		10.72990		10.75860	10.75860		15.96	0.00	0.00	0	12,144.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.86460		10.86460		10.89520	10.89520		16.41	0.00	0.00	0	11,469.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			11.01350		11.01350		11.04480	11.04480		15.99	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			11.15800		11.15800		11.18930	11.18930		16.13	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		11.70830	11.70830		11.70050	11.70050		16.96	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		11.87370	11.87370		11.86640	11.86640		16.63	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future		667.42650	667.42650		662.95750	662.95750			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future		15.47910	15.47910		15.57420	15.57420		20.82	0.00	0.00	0	1,775.00
CHF / R	On 14/12/2018	Foreign Exchange Future		15.78750	15.78750		15.88640	15.88640		20.06	0.00	0.00	0	755.00
CHF / R	On 18/03/2019	Foreign Exchange Future		16.14010	16.14010		16.23790	16.23790		19.68	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		16.47100	16.47100		16.57060	16.57060		19.68	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future		2.18710	2.18710		2.20250	2.20250		17.87	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		2.20410	2.20410		2.21910	2.21910		18.07	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.22480	2.22480		2.23980	2.23980		17.46	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.24470	2.24470		2.25980	2.25980		17.82	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future		813.99820	813.99820		823.88390	823.88390			0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.35450	2.35450		2.36830	2.36830		17.95	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.40250	2.40250		2.41680	2.41680		18.49	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.45390	2.45390		2.46840	2.46840		18.02	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.50300	2.50300		2.51790	2.51790		18.33	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		11.24450	74.31136		11.26394	74.20091			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.38719	75.74356		11.40749	75.63058			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.50915	73.21195		11.53006	73.09757			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		11.47284	76.25134		11.49229	76.12691			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.60778	77.72075		11.62809	77.59341			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.72878	74.75132		11.74973	74.62237			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			606.18900		606.18900		605.47800	605.47800			0.00	0.00	0	463.00
GOVI	On 07/02/2019	GOVI			617.87200		617.87200		617.14600	617.14600			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI			628.13500		628.13500		627.40100	627.40100			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future			1.91450		1.91450		1.93230	1.93230		19.36	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future			1.94050		1.94050		1.95880	1.95880		20.92	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future			1.96730		1.96730		1.98580	1.98580		20.13	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			1.99200		1.99200		2.01070	2.01070		20.24	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future			132.83056		132.83056		132.43648	132.43648			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future			134.00389		134.00389		133.60119	133.60119			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future			136.25330		136.25330		135.84504	135.84504			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			100.72672		100.72672		100.34533	100.34533			0.00	0.00	0	2,938.00
I2029	On 07/02/2019	Bond Future			102.68908		102.68908		102.29946	102.29946			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future			103.34035		103.34035		102.94513	102.94513			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			102.90181		102.90181		102.58073	102.58073			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future			104.90656		104.90656		104.57845	104.57845			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future			105.52304		105.52304		105.19024	105.19024			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			122.38258		122.38258		122.00628	122.00628			0.00	0.00	0	9,904.00
I2038	On 07/02/2019	Bond Future			123.17560		123.17560		122.79106	122.79106			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future			125.24315		125.24315		124.85327	124.85327			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			116.79672		116.79672		115.89693	115.89693			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future			119.07190		119.07190		118.15402	118.15402			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future			119.38542		119.38542		118.45302	118.45302			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			122.04609		122.04609		122.04150	122.04150			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future			122.65247		122.65247		122.64682	122.64682			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future			124.71126		124.71126		124.70662	124.70662			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/11/2018	Index Future			253.37000		253.37000		252.98800	252.98800			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future			258.30600		258.30600		257.91500	257.91500			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future			262.64300		262.64300		262.24800	262.24800			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 19/09/2018	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.14900	0.14900		0.15050	0.15050				0.00	0.00	0	0.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.14900	0.14900		0.14980	0.14980				0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.14680	0.14680		0.14880	0.14880				0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.14870	0.14870		0.14820	0.14820				0.00	0.00	0	2,166.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.82620	1.82620		1.82100	1.82100			17.83	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.85550	1.85550		1.85040	1.85040			17.09	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.88630	1.88630		1.88110	1.88110			16.94	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.91540	1.91540		1.91010	1.91010			17.25	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.83010	9.83010		9.86870	9.86870			17.20	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.95190	9.95190		9.99180	9.99180			17.57	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			10.08670	10.08670		10.12700	10.12700			17.19	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.21780	10.21780		10.25960	10.25960			17.30	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.37850	1.37850		1.38740	1.38740				0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.38790	1.38790		1.39710	1.39710				0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.39890	1.39890		1.40820	1.40820				0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.40980	1.40980		1.42060	1.42060				0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.30230	1.30230		1.30000	1.30000				0.00	0.00	0	500.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16260	1.16260		1.15900	1.15900				0.00	0.00	0	7,143.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.40470	7.40470	0.13497	7.34910	7.34910			24.29	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.23867	111.03418		9.25701	110.92626			7.34	0.00	6,106,879.90	55	67,859.00
R186	On 01/11/2018	Bond Future	7.96	Call	2.27000	0.00227		2.72000	0.00272		2.270	6.66	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	55.05000	0.05505		59.86000	0.05986		55.050	6.72	0.05	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,447.40000	2.44740		2,564.74000	2.56474		2,447.400	7.08	0.75	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,508.29000	1.50829		1,617.29000	1.61729		1,508.290	7.27	0.57	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.33843	107.86930		9.35784	107.75858			7.80	0.00	14,562,355.50	135	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	250.13000	0.25013		255.75000	0.25575		250.130	6.98	0.11	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	434.99000	0.43499		408.79000	0.40879		434.990	7.16	0.17	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	817.11000	0.81711		778.10000	0.77810		817.110	7.42	0.27	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,877.49000	2.87749		2,944.02000	2.94402		2,877.490	7.69	0.59	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,955.36000	1.95536		1,909.50000	1.90950		1,955.360	7.82	0.48	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	1,049.65000	1.04965		1,066.35000	1.06635		1,049.650	8.47	0.28	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	1,022.52000	1.02252		1,038.49000	1.03849		1,022.520	8.49	0.28	0.00	0	1,170.00

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 02/05/2019	Bond Future			9.42909		109.66044		9.44925	109.54858		7.54	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/11/2018	Bond Future			301.27105		301.27105		301.13008	301.13008			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.78989		299.78989		299.64383	299.64383			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.82201		304.82201		304.67628	304.67628			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			234.50503		234.50503		234.49659	234.49659			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.16942		235.16942		235.15883	235.15883			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.11698		239.11698		239.10860	239.10860			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			8.64963		98.23197		8.68414	98.11227		4.23	0.00	0.00	0	38,272.00
R2023	On 07/02/2019	Bond Future			8.76680		100.12519		8.80426	100.00261		4.45	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.86762		97.86065		8.90751	97.73668		4.61	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			9.62392		91.10319		9.63678	91.02268		9.99	0.00	0.00	0	54,685.00
R2030	On 01/11/2018	Bond Future	8.90	Call	88.43000		0.08843		0.00000	0.00000	88.430	8.98	0.07	0.00	0	50.00
R2030	On 01/11/2018	Bond Future	9.60	Call	1,251.03000		1.25103		0.00000	0.00000	1,251.030	9.84	0.49	0.00	0	50.00
R2030	On 07/02/2019	Bond Future			9.71402		88.84958		9.72749	88.76699		10.71	0.00	1,066,194.96	12	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	552.56000		0.55256		540.01000	0.54001	552.560	9.73	0.19	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,058.62000		2.05862		2,031.45000	2.03145	2,058.620	10.57	0.47	0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future			9.79705		90.32478		9.81091	90.24134		10.37	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			9.81023		89.32642		9.82321	89.23872		11.30	0.00	0.00	0	40,851.00
R2032	On 07/02/2019	Bond Future			9.90194		91.04796		9.91550	90.95802		11.62	0.00	3,004,582.68	33	456.00
R2032	On 02/05/2019	Bond Future			9.98217		88.40471		9.99609	88.31386		11.72	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			9.94543		93.06362		9.96346	92.92896		12.02	0.00	0.00	0	73,881.00
R2035	On 07/02/2019	Bond Future			10.03803		94.85725		10.05681	94.71944		12.38	0.00	9,106,296.00	96	331.00
R2035	On 02/05/2019	Bond Future			10.11431		91.93506		10.13360	91.79550		12.52	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			10.00706		89.71625		10.02488	89.58275		12.58	0.00	6,280,137.50	70	52,721.00
R2037	On 07/02/2019	Bond Future			10.09268		87.18525		10.11120	87.04869		13.60	0.00	4,446,447.75	51	1,050.00
R2037	On 02/05/2019	Bond Future			10.17020		88.63277		10.18920	88.49456		13.12	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
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future			10.08692		92.92700		10.09963	92.82512		12.97	0.00	0.00	0	25,392.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.33000		0.00033		0.19000	0.00019	0.330	11.32	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	28.21000		0.02821		22.00000	0.02200	28.210	11.40	0.02	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	51.84000		0.05184		42.77000	0.04277	51.840	11.48	0.03	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	830.53000		0.83053		788.89000	0.78889	830.530	12.68	0.31	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,457.19000		1.45719		1,402.21000	1.40221	1,457.190	12.97	0.45	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.17217		90.20733		10.18540	90.10292		14.06	0.00	1,623,731.94	18	100.00
R2040	On 02/05/2019	Bond Future			10.24915		91.70500		10.26270	91.59948		13.56	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			10.12062		89.88182		10.13834	89.73835		13.58	0.00	0.00	0	39,021.00
R2044	On 07/02/2019	Bond Future			10.20312		87.22870		10.22152	87.08195		14.73	0.00	1,570,116.60	18	108.00
R2044	On 02/05/2019	Bond Future			10.27744		88.67697		10.29632	88.52832		14.21	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			10.11148		88.87674		10.12926	88.72949		14.01	0.00	0.00	0	99,873.00
R2048	On 07/02/2019	Bond Future			10.19566		90.58968		10.21413	90.43905		14.48	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.26467		87.65996		10.28360	87.50745		14.70	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			7.85866		101.55048		7.90763	101.49605		0.81	0.00	0.00	0	19,671.00
R207	On 07/02/2019	Bond Future			8.03949		99.86266		8.10407	99.80657		0.88	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			8.32118		101.52088		8.40716	101.46450		0.78	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			8.12970		97.72288		8.17563	97.62643		2.11	0.00	0.00	0	29,548.00
R208	On 07/02/2019	Bond Future			8.25480		99.60625		8.30736	99.50737		2.38	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.38174		97.86069		8.44082	97.76080		2.34	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			9.90466		70.58834		9.92235	70.47659		13.42	0.00	9,882,367.60	140	127,165.00

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	8.89	Call	20.78000		0.02078		18.88000	0.01888	20.780	11.93	0.02	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	36.48000		0.03648		33.32000	0.03332	36.480	11.93	0.03	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,200.31000		3.20031	3,301.20000	3.30120	3,200.310	3,200.310	12.54	0.80	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	672.05000		0.67205	654.31000	0.65431	672.050	672.050	12.87	0.32	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,664.25000		1.66425	1,748.03000	1.74803	1,664.250	1,664.250	13.18	0.55	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,166.86000		1.16686	1,239.23000	1.23923	1,166.860	1,166.860	13.39	0.44	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,113.52000		1.11352	1,184.43000	1.18443	1,113.520	1,113.520	13.42	0.42	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.98451		71.94881	10.00287	71.83439			13.86	0.00	1,942,617.87	27	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	441.63000		0.44163	417.31000	0.41731	441.630	441.630	12.42	0.15	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,300.18000		1.30018	1,256.22000	1.25622	1,300.180	1,300.180	13.26	0.34	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,945.70000		1.94570	1,994.31000	1.99431	1,945.700	1,945.700	14.11	0.40	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.05381		69.99568	10.07262	69.87984			14.07	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			185.46735		185.46735	185.46216	185.46216				0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future			189.08052		189.08052	189.07390	189.07390				0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.69978		189.69978	189.69458	189.69458				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			155.49610		155.49610	155.44570	155.44570				0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.37028		156.37028	156.31772	156.31772				0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.99505		158.99505	158.94306	158.94306				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			9.71478		82.02004	9.72768	81.94097			10.94	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.80620		83.60081	9.81968	83.51973			11.24	0.00	1,504,814.58	18	112.00
R213	On 02/05/2019	Bond Future			9.88172		81.44188	9.89554	81.36002			11.40	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			10.07581		69.65293	10.09353	69.53735			14.35	0.00	0.00	0	28,473.00
R214	On 07/02/2019	Bond Future			10.15851		70.99539	10.17690	70.87711			14.83	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			10.22631		68.88047	10.24514	68.76070			15.05	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

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 17/09/2018		Foreign Exchange Future	10.92430	10.92430		11.00940	11.00940		17.08	0.00	0.00	0	0.00
SGD / R	On 14/12/2018		Foreign Exchange Future	11.07310	11.07310		11.16130	11.16130		17.87	0.00	0.00	0	0.00
SGD / R	On 18/03/2019		Foreign Exchange Future	11.23860	11.23860		11.32770	11.32770		17.52	0.00	0.00	0	0.00
SGD / R	On 14/06/2019		Foreign Exchange Future	11.39610	11.39610		11.48540	11.48540		17.54	0.00	0.00	0	0.00
TRY / R	On 17/09/2018		Foreign Exchange Future	2.36780	2.36780		2.33950	2.33950		36.28	0.00	0.00	0	6,000.00
TRY / R	On 14/12/2018		Foreign Exchange Future	2.27110	2.27110		2.24260	2.24260		31.02	0.00	0.00	0	6,000.00
TRY / R	On 18/03/2019		Foreign Exchange Future	2.15900	2.15900		2.12960	2.12960		29.47	0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	2.05320	2.05320		2.02740	2.02740		28.45	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.44880	1.44880		1.46210	1.46210			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018		Foreign Exchange Future	1.38130	1.38130		1.39180	1.39180			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019		Foreign Exchange Future	1.31590	1.31590		1.32360	1.32360			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019		Foreign Exchange Future	1.26280	1.26280		1.26830	1.26830			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,180,332,868.59</b>	<b>166,662</b>	<b>11 094 313.00</b>
<b>Grand Total:</b>												<b>2,180,332,868.59</b>	<b>166,662</b>	<b>11 094 313.00</b>