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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 14/09/2018	Any day expiry	14.88270	14.88270		14.75300	14.75300		11.67	0.00	297,654,000.00	20,000	0.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.88200	14.88200		14.75300	14.75300		12.90	0.00	1,454,507,152.00	97,736	289,963.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.00000	0.00000	0.00000	0.000	19.00	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	0.000	19.00	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	0.000	19.00	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	0.00000	0.00000	0.00000	0.000	19.00	0.00	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	0.00000	0.00000	0.00000	0.000	19.00	0.00	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	0.00000	0.00000	0.00000	0.000	19.00	0.00	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	0.00000	0.00000	0.00000	0.000	19.00	0.00	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	0.00000	0.00000	0.00000	0.000	19.00	0.00	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,632.00000	2.63200	2,503.00000	2.50300	2,632.000	19.00	1.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	0.00000	0.00000	0.00000	0.000	19.00	0.00	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	0.00000	0.00000	0.00000	0.000	19.00	0.00	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	2,382.00000	2.38200	2,253.00000	2.25300	2,382.000	19.00	1.00	0	3,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	0.00000	0.00000	0.00000	0.000	19.00	0.00	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	0.00000	0.00000	0.00000	0.000	19.00	0.00	0.00	0	8,000.00

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	12.61	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.00	0.00	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.00	0.00	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	2,112.00000	2.11200	1,983.00010	1.98300	2,112.000	19.00	1.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	0.00000	0.00000	0.00020	0.00000	0.000	19.00	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	2,082.00000	2.08200	1,953.00020	1.95300	2,082.000	19.00	1.00	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	0.00000	0.00000	0.00050	0.00000	0.000	19.00	0.00	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	0.00000	0.00000	0.00410	0.00000	0.000	19.00	0.00	0.00	0	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,882.00000	1.88200	1,753.00410	1.75300	1,882.000	19.00	1.00	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	0.00000	0.00000	0.01500	0.00002	0.000	19.00	0.00	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	0.00000	0.00000	0.04800	0.00005	0.000	19.00	0.00	0.00	0	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	1,682.00000	1.68200	1,553.04800	1.55305	1,682.000	19.00	1.00	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	0.00000	0.00000	0.05980	0.00006	0.000	19.00	0.00	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,632.00000	1.63200	1,503.08240	1.50308	1,632.000	19.00	1.00	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	0.00000	0.00000	0.08240	0.00008	0.000	19.00	0.00	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	1,582.00000	1.58200	1,453.13750	1.45314	1,582.000	19.00	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	1,382.00000	1.38200	1,253.45160	1.25345	1,382.000	19.07	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	0.00000	0.00000	0.80200	0.00080	0.000	19.15	0.00	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	1,282.00000	1.28200	1,153.80200	1.15380	1,282.000	19.15	1.00	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,232.00000	1.23200	1,104.06290	1.10406	1,232.000	19.18	1.00	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	882.01690	0.88202	759.79560	0.75980	882.017	19.43	1.00	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	0.01690	0.00002	6.79560	0.00680	0.017	19.43	0.00	0.00	0	22,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	682.25930	0.68226	566.98500	0.56699	682.259	19.10	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	385.59180	0.38559	296.64860	0.29665	385.592	16.44	0.96	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	200.86310	0.20086	146.90870	0.14691	200.863	14.67	0.82	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	152.15990	0.15216	293.61570	0.29362	152.160	14.74	0.72	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	34.15990	0.03416	46.61570	0.04662	34.160	14.74	0.28	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	0.75520	0.00076	2.31600	0.00232	0.755	30.63	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	0.59700	0.00060	1.94040	0.00194	0.597	31.49	0.00	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	0.43410	0.00043	1.52350	0.00152	0.434	32.72	0.00	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	0.27900	0.00028	1.04680	0.00105	0.279	34.57	0.00	0.00	0	73,314.00
\$ / R	On 18/09/2018	Any day expiry			14.88200	14.88200	14.74890	14.74890		16.31	0.00	0.00	0	0.00
\$ / R	On 18/09/2018	Any day expiry	15.00	Call	61.43540	0.06144	56.34400	0.05634	61.435	17.72	0.34	0.00	0	7,500.00
\$ / R	On 21/09/2018	Any day expiry			14.88540	14.88540	14.75510	14.75510		19.78	0.00	0.00	0	300.00
\$ / R	On 25/09/2018	Any day expiry			14.89200	14.89200	14.76340	14.76340		18.77	0.00	0.00	0	197.00
\$ / R	On 26/09/2018	Any day expiry			14.89370	14.89370	14.76540	14.76540		18.89	0.00	0.00	0	0.00
\$ / R	On 26/09/2018	Any day expiry	14.48	Put	53.75800	0.05376	97.59250	0.09759	53.758	18.31	0.19	0.00	0	40,000.00
\$ / R	On 27/09/2018	Any day expiry			14.89580	14.89580	14.76740	14.76740		18.97	0.00	0.00	0	0.00
\$ / R	On 27/09/2018	Any day expiry	15.40	Call	70.99010	0.07099	61.45830	0.06146	70.990	21.47	0.21	0.00	0	20,000.00
\$ / R	On 28/09/2018	Any day expiry			14.89800	14.89800	14.76940	14.76940		19.06	0.00	0.00	0	2,633.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	0.92210	0.00092	2.01090	0.00201	0.922	26.35	0.00	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	1,123.79620	1.12380	1,000.04910	1.00005	1,123.796	20.57	0.97	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	5.99750	0.00600	11.04740	0.01105	5.998	20.36	0.03	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	20.59810	0.02060	48.91660	0.04892	20.598	17.03	0.09	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	432.78780	0.43279	358.57780	0.35858	432.788	17.93	0.76	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	16.25	Call	11.16160	0.01116	8.73830	0.00874	11.162	24.82	0.04	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	3.66990	0.00367	3.20640	0.00321	3.670	27.36	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			14.90650	14.90650	14.77740	14.77740		19.07	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			14.92790	14.92790	14.79730	14.79730		19.82	0.00	0.00	0	0.00
\$ / R	On 15/10/2018	Any day expiry			14.93430	14.93430	14.80320	14.80320		19.66	0.00	14,838,800.00	1,000	3,600.00
\$ / R	On 17/10/2018	Any day expiry			14.93850	14.93850	14.80720	14.80720		19.81	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			14.94890	14.94890	14.81730	14.81730		19.79	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	7.75810	0.00776	11.00190	0.01100	7.758	19.42	0.02	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	1,004.68050	1.00468	896.70780	0.89671	1,004.681	18.14	0.87	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			14.95510	14.95510	14.82340	14.82340		19.95	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.96330	14.96330	14.83140	14.83140		19.87	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.96750	14.96750	14.83550	14.83550		19.96	0.00	0.00	0	4,637.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	8.27380	0.00827	10.54700	0.01055	8.274	19.61	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	43.05100	0.04305	62.02750	0.06203	43.051	17.65	0.09	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	1,098.80930	1.09881	991.05210	0.99105	1,098.809	17.90	0.88	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	129.43070	0.12943	168.77680	0.16878	129.431	18.51	0.22	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	576.77470	0.57677	504.56630	0.50457	576.775	19.38	0.63	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	350.11050	0.35011	0.00000	0.00000	350.111	19.69	0.43	731,246.05	114	114.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	411.35640	0.41136	0.00000	0.00000	411.356	20.15	0.50	847,659.72	114	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	97.19800	0.09720	81.93220	0.08193	97.198	24.52	0.15	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	54.16350	0.05416	45.97650	0.04598	54.164	25.64	0.09	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.96950	14.96950	14.83750	14.83750		19.99	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.97160	14.97160	14.83950	14.83950		20.04	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.85	Put	373.97720	0.37398	441.60310	0.44160	373.977	19.83	0.44	0.00	0	1,100.00
\$ / R	On 02/11/2018	Any day expiry	15.50	Call	264.85160	0.26485	228.02190	0.22802	264.852	21.73	0.35	0.00	0	1,100.00
\$ / R	On 05/11/2018	Any day expiry			14.97780	14.97780	14.84560	14.84560		20.05	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	3.18660	0.00319	4.41170	0.00441	3.187	25.13	0.01	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	61.37490	0.06137	83.01250	0.08301	61.375	17.96	0.12	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	80.76590	0.08077	68.11980	0.06812	80.766	25.06	0.12	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.99420	14.99420	14.86170	14.86170		20.07	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.99830	14.99830	14.86570	14.86570		20.13	0.00	0.00	0	24.00
\$ / R	On 16/11/2018	Any day expiry			15.00040	15.00040	14.86780	14.86780		20.16	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.83440	0.00083	1.15910	0.00116	0.834	27.22	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	3.46360	0.00346	4.69190	0.00469	3.464	24.93	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,806.20110	1.80620	1,677.63410	1.67763	1,806.201	19.00	0.95	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.00	Put	109.79580	0.10980	139.04970	0.13905	109.796	18.35	0.17	0.00	0	10,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	635.14680	0.63515	561.95450	0.56195	635.147	19.58	0.61	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	624.69570	0.62470	552.22080	0.55222	624.696	19.62	0.60	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	550.71950	0.55072	484.40560	0.48441	550.719	19.93	0.55	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	440.31950	0.44032	506.60560	0.50661	440.319	19.93	0.45	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			15.00660	15.00660	14.87380	14.87380		20.06	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	587.08760	0.58709	517.42000	0.51742	587.088	19.73	0.57	0.00	0	10,000.00
\$ / R	On 23/11/2018	Any day expiry			15.01480	15.01480	14.88190	14.88190		20.13	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	722.44960	0.72245	644.82850	0.64483	722.450	19.34	0.64	0.00	0	20,400.00

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\$ / R	On 23/11/2018	Any day expiry	15.31	Call	420.07270	0.42007	368.48570	0.36849	420.073	20.97	0.43	0.00	0	10,000.00
\$ / R	On 29/11/2018	Any day expiry			15.02720	15.02720	14.89400	14.89400		20.23	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			15.02920	15.02920	14.89600	14.89600		20.25	0.00	0.00	0	5,239.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	28.62030	0.02862	33.80130	0.03380	28.620	19.62	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	95.63500	0.09563	119.19530	0.11920	95.635	18.15	0.14	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	1,104.83600	1.10484	1,004.21860	1.00422	1,104.836	18.42	0.79	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	202.70240	0.20270	243.58670	0.24359	202.702	18.59	0.25	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	651.17510	0.65118	579.28460	0.57928	651.175	19.76	0.58	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	166.56870	0.16657	142.33450	0.14233	166.569	24.47	0.19	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	108.23500	0.10823	91.78210	0.09178	108.235	25.76	0.13	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			15.03950	15.03950	14.90610	14.90610		20.22	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	839.35400	0.83935	921.19610	0.92120	839.354	21.25	0.59	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			15.04160	15.04160	14.90810	14.90810		20.23	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	124.67410	0.12467	151.61520	0.15162	124.674	18.25	0.17	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	230.93650	0.23094	274.68180	0.27468	230.937	18.63	0.27	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	498.87280	0.49887	561.44640	0.56145	498.873	19.91	0.44	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	740.16490	0.74016	817.43090	0.81743	740.165	20.87	0.55	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry			15.05190	15.05190	14.91810	14.91810		20.20	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	85.74790	0.08575	105.97500	0.10598	85.748	18.00	0.12	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	124.04620	0.12405	149.99370	0.14999	124.046	18.19	0.17	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	584.12230	0.58412	519.67570	0.51968	584.122	20.27	0.51	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	385.91200	0.38591	338.57870	0.33858	385.912	21.81	0.37	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			15.05400	15.05400	14.92020	14.92020		20.22	0.00	0.00	0	1,172.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.05810	15.05810	14.92420	14.92420		20.23	0.00	1,613,776,577.00	107,170	628,854.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	6.87030	0.00687	8.32870	0.00833	6.870	23.13	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	7.60150	0.00760	9.25040	0.00925	7.601	22.70	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	8.73180	0.00873	10.68100	0.01068	8.732	22.11	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	9.58230	0.00958	12.15830	0.01216	9.582	21.72	0.02	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	9.76250	0.00976	12.47700	0.01248	9.763	21.64	0.02	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	10.77290	0.01077	13.83450	0.01383	10.773	21.40	0.02	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	12.40020	0.01240	15.73260	0.01573	12.400	21.16	0.02	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	13.29850	0.01330	16.77360	0.01677	13.298	21.04	0.02	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	15.93210	0.01593	19.80120	0.01980	15.932	20.73	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	18.79540	0.01880	23.05940	0.02306	18.795	20.44	0.03	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,576.89540	2.57690	2,447.25940	2.44726	2,576.895	20.44	0.97	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	22.44320	0.02244	27.17410	0.02717	22.443	20.13	0.04	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	24.01740	0.02402	28.93860	0.02894	24.017	20.01	0.04	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	26.39690	0.02640	31.59620	0.03160	26.397	19.85	0.04	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	34.48130	0.03448	40.55470	0.04055	34.481	19.37	0.05	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	36.84030	0.03684	43.15180	0.04315	36.840	19.25	0.06	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	2,094.94030	2.09494	1,967.35180	1.96735	2,094.940	19.25	0.94	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	39.34970	0.03935	45.90920	0.04591	39.350	19.13	0.06	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	42.02030	0.04202	48.83620	0.04884	42.020	19.01	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,905.97790	1.90598	1,779.43930	1.77944	1,905.978	18.77	0.93	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 14/12/2018	Foreign Exchange Future	13.22	Put	49.13850		0.04914		56.61240	0.05661	49.139	18.72	0.08	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	51.08730		0.05109		58.73560	0.05874	51.087	18.65	0.08	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,859.18730		1.85919	1,732.93560	1.73294	1,859.187	18.65	0.92	0.00	0	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	55.91900		0.05592		63.99200	0.06399	55.919	18.49	0.08	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	56.64280		0.05664		64.77880	0.06478	56.643	18.46	0.09	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,674.14480		1.67414	1,551.76500	1.55177	1,674.145	18.18	0.90	0.00	0	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	66.04480		0.06604		77.56500	0.07757	66.045	18.18	0.10	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	70.37510		0.07038		85.06170	0.08506	70.375	18.06	0.10	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,628.47510		1.62848	1,509.26170	1.50926	1,628.475	18.06	0.90	0.00	0	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	82.35180		0.08235		101.65230	0.10165	82.352	17.99	0.12	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	95.22380		0.09522		116.54270	0.11654	95.224	18.06	0.13	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	98.66090		0.09866		120.49850	0.12050	98.661	18.08	0.14	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	107.64500		0.10765		130.81000	0.13081	107.645	18.13	0.15	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,391.41220		1.39141	1,281.49140	1.28149	1,391.412	18.16	0.85	0.00	0	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	115.24870		0.11525		139.50230	0.13950	115.249	18.17	0.16	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	117.20890		0.11721		141.73630	0.14174	117.209	18.18	0.16	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,375.30890		1.37531	1,265.93630	1.26594	1,375.309	18.18	0.84	0.00	0	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	138.13640		0.13814		165.49660	0.16550	138.136	18.27	0.18	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,257.63340		1.25763	1,152.55660	1.15256	1,257.633	18.32	0.81	0.00	0	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	161.56940		0.16157		191.88770	0.19189	161.569	18.37	0.20	0.00	0	68,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,219.66940		1.21967	1,116.08770	1.11609	1,219.669	18.37	0.80	0.00	0	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	187.62180		0.18762		221.00820	0.22101	187.622	18.46	0.22	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	193.15370		0.19315		227.16900	0.22717	193.154	18.48	0.23	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,124.06170		1.12406	1,024.48930	1.02449	1,124.062	18.49	0.77	0.00	0	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	201.65760		0.20166		236.61980	0.23662	201.658	18.51	0.24	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	204.54810		0.20455		240.05320	0.24005	204.548	18.52	0.24	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	1,074.48450		1.07448	978.34660	0.97835	1,074.484	18.56	0.75	0.00	0	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	216.38450		0.21638		254.14660	0.25415	216.385	18.56	0.25	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	228.66770		0.22867		268.73440	0.26873	228.668	18.60	0.26	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	1,039.90690		1.03991	946.66070	0.94666	1,039.907	18.61	0.74	0.00	0	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	247.93780		0.24794		291.54560	0.29155	247.938	18.66	0.27	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	258.81530		0.25882		303.36890	0.30337	258.815	18.72	0.28	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	986.91530		0.98692	897.56890	0.89757	986.915	18.72	0.72	0.00	0	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	266.23160		0.26623		311.40650	0.31141	266.232	18.76	0.29	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	974.33160		0.97433	885.60650	0.88561	974.332	18.76	0.71	0.00	0	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	281.43920		0.28144		327.84920	0.32785	281.439	18.84	0.30	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	919.25370		0.91925	833.29700	0.83330	919.254	18.95	0.69	0.00	0	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	883.93470		0.88393	799.80340	0.79980	883.935	19.08	0.67	0.00	0	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	325.83470		0.32583		375.60340	0.37560	325.835	19.08	0.33	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	369.44330		0.36944		422.20450	0.42220	369.443	19.29	0.36	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	827.54330		0.82754	746.40450	0.74640	827.543	19.29	0.64	0.00	0	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	822.07240		0.82207	741.23170	0.74123	822.072	19.31	0.64	0.00	0	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	816.63200		0.81663	736.08580	0.73609	816.632	19.33	0.64	0.00	0	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	789.88710		0.78989	710.80340	0.71080	789.887	19.43	0.62	0.00	0	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	401.78710	0.40179	456.60340	0.45660	401.787	19.43	0.38	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	774.19980	0.77420	695.98810	0.69599	774.200	19.50	0.62	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	435.60120	0.43560	492.44410	0.49244	435.601	19.58	0.39	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	440.55070	0.44055	497.67890	0.49768	440.551	19.60	0.40	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	748.65070	0.74865	671.87890	0.67188	748.651	19.60	0.60	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	465.74200	0.46574	524.28850	0.52429	465.742	19.71	0.41	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	723.84200	0.72384	648.48850	0.64849	723.842	19.71	0.59	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	704.51710	0.70452	630.28480	0.63028	704.517	19.79	0.58	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	518.29350	0.51829	579.61730	0.57962	518.293	19.92	0.44	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	573.66570	0.57367	639.38050	0.63938	573.666	20.13	0.46	0.00	0	20,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	631.76570	0.63177	563.58050	0.56358	631.766	20.13	0.54	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	627.45400	0.62745	559.70260	0.55970	627.454	20.15	0.53	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	594.37450	0.59437	529.61760	0.52962	594.374	20.33	0.51	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	590.41650	0.59042	525.97080	0.52597	590.417	20.35	0.51	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	571.00620	0.57101	508.11210	0.50811	571.006	20.48	0.50	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	694.13710	0.69414	766.66240	0.76666	694.137	20.60	0.52	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	725.99050	0.72599	800.00530	0.80001	725.991	20.73	0.53	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	758.45050	0.75845	833.92440	0.83392	758.451	20.85	0.54	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	492.97900	0.49298	436.54960	0.43655	492.979	21.02	0.44	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	464.30550	0.46431	410.34960	0.41035	464.306	21.25	0.42	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	458.17370	0.45817	404.75300	0.40475	458.174	21.30	0.42	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	894.02710	0.89403	975.03670	0.97504	894.027	21.34	0.59	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	452.12710	0.45213	399.23670	0.39924	452.127	21.34	0.41	0.00	0	4,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	449.13700	0.44914	396.51120	0.39651	449.137	21.37	0.41	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	425.94690	0.42595	375.38600	0.37539	425.947	21.57	0.39	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	420.35110	0.42035	370.29630	0.37030	420.351	21.62	0.39	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	396.13190	0.39613	348.40690	0.34841	396.132	21.84	0.37	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	388.39880	0.38840	341.46130	0.34146	388.399	21.91	0.37	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,143.32570	1.14333	1,233.06420	1.23306	1,143.326	22.19	0.66	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	359.07560	0.35908	315.16080	0.31516	359.076	22.21	0.34	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	345.34150	0.34534	302.86610	0.30287	345.342	22.36	0.33	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	325.82460	0.32582	285.41990	0.28542	325.825	22.58	0.32	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	303.63550	0.30364	265.62980	0.26563	303.635	22.86	0.30	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	297.88260	0.29788	260.50800	0.26051	297.883	22.93	0.29	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	286.75120	0.28675	250.60220	0.25060	286.751	23.08	0.28	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	279.59560	0.27960	244.24060	0.24424	279.596	23.18	0.28	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	229.16910	0.22917	198.19690	0.19820	229.169	23.97	0.23	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	196.26560	0.19627	169.16720	0.16917	196.266	24.46	0.20	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	172.87020	0.17287	148.61370	0.14861	172.870	24.88	0.18	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			15.07030	15.07030	14.93620	14.93620		20.13	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	145.98350	0.14598	174.03040	0.17403	145.984	18.19	0.18	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	257.73590	0.25774	301.03030	0.30103	257.736	18.58	0.28	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	529.15610	0.52916	591.55290	0.59155	529.156	19.82	0.44	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	768.44860	0.76845	843.98970	0.84399	768.449	20.73	0.54	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			15.07230	15.07230	14.93810	14.93810	20.13	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 21/12/2018	Any day expiry	52.51650	0.05252	62.07450	0.06207	52.516	18.60	0.08	0.00	0	1,000.00	
\$ / R	13.30	Put	On 21/12/2018	Any day expiry	59.73660	0.05974	70.30160	0.07030	59.737	18.39	0.09	0.00	0	1,000.00	
\$ / R	14.66	Call	On 21/12/2018	Any day expiry	822.35310	0.82235	743.24010	0.74324	822.353	19.32	0.63	0.00	0	1,000.00	
\$ / R	14.75	Call	On 21/12/2018	Any day expiry	775.92900	0.77593	699.64070	0.69964	775.929	19.51	0.60	0.00	0	1,000.00	
\$ / R			On 31/12/2018	Any day expiry	15.09220	15.09220	14.95780	14.95780		20.03	0.00	0.00	0	4,187.00	
\$ / R	13.00	Put	On 31/12/2018	Any day expiry	45.21740	0.04522	53.41690	0.05342	45.217	18.73	0.06	0.00	0	500.00	
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	137.04550	0.13705	163.02550	0.16303	137.045	17.95	0.17	0.00	0	1,000.00	
\$ / R	14.22	Call	On 31/12/2018	Any day expiry	1,120.38370	1.12038	1,024.79880	1.02480	1,120.384	18.36	0.74	0.00	0	500.00	
\$ / R	14.25	Put	On 31/12/2018	Any day expiry	257.86520	0.25787	298.44290	0.29844	257.865	18.39	0.27	0.00	0	250.00	
\$ / R	14.96	Put	On 31/12/2018	Any day expiry	579.56160	0.57956	644.36140	0.64436	579.562	19.74	0.45	0.00	0	250.00	
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	220.54590	0.22055	194.02470	0.19402	220.546	24.15	0.21	0.00	0	500.00	
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	152.67500	0.15268	133.77720	0.13378	152.675	25.39	0.15	0.00	0	500.00	
\$ / R			On 02/01/2019	Any day expiry	15.09620	15.09620	14.96170	14.96170		20.02	0.00	0.00	0	55.00	
\$ / R			On 18/01/2019	Any day expiry	15.12810	15.12810	14.99310	14.99310		20.02	0.00	0.00	0	0.00	
\$ / R	12.66	Put	On 18/01/2019	Any day expiry	33.90760	0.03391	41.07440	0.04107	33.908	18.74	0.05	0.00	0	263.00	
\$ / R			On 30/01/2019	Any day expiry	15.15200	15.15200	15.01660	15.01660		19.92	0.00	0.00	0	55.00	
\$ / R			On 31/01/2019	Any day expiry	15.15400	15.15400	15.01860	15.01860		19.91	0.00	0.00	0	1,225.00	
\$ / R	13.00	Put	On 31/01/2019	Any day expiry	61.24490	0.06124	72.09840	0.07210	61.245	18.12	0.08	0.00	0	500.00	
\$ / R	14.25	Put	On 31/01/2019	Any day expiry	305.56380	0.30556	346.73200	0.34673	305.564	18.30	0.27	0.00	0	250.00	
\$ / R	14.38	Call	On 31/01/2019	Any day expiry	1,126.29870	1.12630	1,039.93470	1.03993	1,126.299	18.42	0.70	0.00	0	500.00	
\$ / R	15.13	Call	On 31/01/2019	Any day expiry	752.49540	0.75250	688.72490	0.68872	752.495	19.87	0.53	0.00	0	250.00	
\$ / R			On 13/02/2019	Any day expiry	15.17990	15.17990	15.04410	15.04410		19.93	0.00	0.00	0	70.00	
\$ / R			On 28/02/2019	Any day expiry	15.20980	15.20980	15.07360	15.07360		19.85	0.00	0.00	0	4,725.00	
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	72.40880	0.07241	86.34470	0.08634	72.409	17.55	0.08	0.00	0	500.00	
\$ / R	14.25	Put	On 28/02/2019	Any day expiry	343.54970	0.34355	386.03880	0.38604	343.550	18.25	0.28	0.00	0	250.00	
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	1,139.55540	1.13956	1,058.58310	1.05858	1,139.555	18.57	0.67	0.00	0	500.00	
\$ / R	15.27	Call	On 28/02/2019	Any day expiry	791.35430	0.79135	730.86710	0.73087	791.354	19.98	0.52	0.00	0	250.00	
\$ / R			On 18/03/2019	Foreign Exchange Future	15.24570	15.24570	15.10890	15.10890		19.83	0.00	22,883,795.70	1,501	30,855.00	
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	3.78000	0.00378	4.99970	0.00500	3.780	21.79	0.00	0.00	0	1,000.00	
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	13.74120	0.01374	15.82660	0.01583	13.741	18.14	0.02	0.00	0	1,000.00	
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	30.95620	0.03096	39.98810	0.03999	30.956	16.73	0.04	0.00	0	721.00	
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future	33.39440	0.03339	42.87570	0.04288	33.394	16.76	0.04	0.00	0	720.00	
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future	65.91580	0.06592	80.39770	0.08040	65.916	17.07	0.08	0.00	0	16,000.00	
\$ / R	12.92	Put	On 18/03/2019	Foreign Exchange Future	68.07060	0.06807	82.83620	0.08284	68.071	17.08	0.08	0.00	0	139,342.00	
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future	77.22310	0.07722	93.15330	0.09315	77.223	17.14	0.09	0.00	0	14,028.00	
\$ / R	13.05	Put	On 18/03/2019	Foreign Exchange Future	83.39480	0.08339	100.06980	0.10007	83.395	17.18	0.09	0.00	0	1,155.00	
\$ / R	13.12	Put	On 18/03/2019	Foreign Exchange Future	92.64480	0.09264	110.38770	0.11039	92.645	17.24	0.10	0.00	0	138,000.00	
\$ / R	13.36	Put	On 18/03/2019	Foreign Exchange Future	130.14050	0.13014	151.73680	0.15174	130.140	17.42	0.13	0.00	0	134,750.00	
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	148.60390	0.14860	171.88060	0.17188	148.604	17.50	0.14	0.00	0	20,000.00	
\$ / R	13.68	Put	On 18/03/2019	Foreign Exchange Future	195.59730	0.19560	223.59660	0.22360	195.597	17.67	0.18	0.00	0	14,200.00	
\$ / R	13.70	Put	On 18/03/2019	Foreign Exchange Future	200.32370	0.20032	228.91500	0.22892	200.324	17.69	0.18	0.00	0	2,500.00	
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future	212.48010	0.21248	242.57420	0.24257	212.480	17.73	0.19	0.00	0	17,981.00	
\$ / R	13.79	Put	On 18/03/2019	Foreign Exchange Future	222.79010	0.22279	253.88080	0.25388	222.790	17.77	0.20	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	241.62080	0.24162	274.48560	0.27449	241.621	17.84	0.21	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	252.83900	0.25284	286.72930	0.28673	252.839	17.87	0.21	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	282.35750	0.28236	318.84970	0.31885	282.358	17.97	0.23	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	294.75510	0.29476	332.30630	0.33231	294.755	18.01	0.24	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	376.39530	0.37640	420.41490	0.42041	376.395	18.24	0.28	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,329.46090	1.32946	1,237.22870	1.23723	1,329.461	18.26	0.71	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	402.56370	0.40256	448.51540	0.44852	402.564	18.31	0.30	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	437.77620	0.43778	489.26800	0.48927	437.776	18.40	0.32	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,219.68920	1.21969	1,136.88670	1.13689	1,219.689	18.44	0.68	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	462.24180	0.46224	517.48490	0.51748	462.242	18.46	0.33	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	475.78240	0.47578	531.90670	0.53191	475.782	18.51	0.33	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	489.53640	0.48954	546.53010	0.54653	489.536	18.57	0.34	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	576.38160	0.57638	638.53030	0.63853	576.382	18.90	0.38	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	617.31340	0.61731	681.69070	0.68169	617.313	19.05	0.39	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	622.53010	0.62253	687.18380	0.68718	622.530	19.06	0.39	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	627.76440	0.62776	692.69390	0.69269	627.764	19.08	0.39	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	977.97890	0.97798	909.36740	0.90937	977.979	19.30	0.58	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	736.97180	0.73697	807.27810	0.80728	736.972	19.45	0.43	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	782.96780	0.78297	855.30940	0.85531	782.968	19.60	0.45	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	788.80960	0.78881	861.38500	0.86138	788.810	19.61	0.45	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	888.06530	0.88807	824.78570	0.82479	888.065	19.69	0.54	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	824.26480	0.82426	898.24890	0.89825	824.265	19.72	0.46	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	830.23940	0.83024	904.45620	0.90446	830.239	19.74	0.46	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	903.32960	0.90333	980.39740	0.98040	903.330	19.96	0.49	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	781.10820	0.78111	724.43590	0.72444	781.108	20.19	0.49	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	777.54930	0.77755	721.10730	0.72111	777.549	20.21	0.49	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	749.68550	0.74969	695.05240	0.69505	749.686	20.36	0.48	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	709.91330	0.70991	657.89990	0.65790	709.913	20.57	0.46	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	663.45000	0.66345	614.55100	0.61455	663.450	20.84	0.43	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	640.07090	0.64007	592.93740	0.59294	640.071	20.98	0.42	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	609.43990	0.60944	564.88750	0.56489	609.440	21.18	0.40	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	575.83270	0.57583	533.75100	0.53375	575.833	21.43	0.38	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	517.22610	0.51723	479.52480	0.47952	517.226	21.89	0.35	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	471.57580	0.47158	437.33700	0.43734	471.576	22.31	0.32	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	405.13050	0.40513	374.05280	0.37405	405.131	22.93	0.28	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	403.38060	0.40338	372.45470	0.37245	403.381	22.94	0.28	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	394.76620	0.39477	364.59240	0.36459	394.766	23.02	0.28	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	384.71110	0.38471	355.42150	0.35542	384.711	23.11	0.27	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	383.06400	0.38306	353.91840	0.35392	383.064	23.12	0.27	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	381.42880	0.38143	352.42310	0.35242	381.429	23.14	0.27	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	360.86750	0.36087	333.68280	0.33368	360.868	23.34	0.26	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	322.24140	0.32224	298.50700	0.29851	322.241	23.75	0.23	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	263.16300	0.26316	244.79030	0.24479	263.163	24.51	0.19	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	227.83050	0.22783	217.57910	0.21758	227.830	25.21	0.17	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			15.26360	15.26360		15.12640	15.12640	19.80	0.00	0.00	0	4,414.00
\$ / R			On 29/03/2019	Any day expiry			15.26750	15.26750		15.13040	15.13040	19.80	0.00	0.00	0	400.00
\$ / R	13.00	Put	On 29/03/2019	Any day expiry			81.41600	0.08142	98.39010	0.09839	81.416	17.00	0.09	0.00	0	500.00
\$ / R	14.25	Put	On 29/03/2019	Any day expiry			378.33670	0.37834	422.31630	0.42232	378.337	18.20	0.28	0.00	0	250.00
\$ / R	14.67	Call	On 29/03/2019	Any day expiry			1,152.86830	1.15287	1,075.13420	1.07513	1,152.868	18.75	0.64	0.00	0	500.00
\$ / R	15.43	Call	On 29/03/2019	Any day expiry			822.87300	0.82287	764.87640	0.76488	822.873	20.12	0.50	0.00	0	250.00
\$ / R			On 02/04/2019	Any day expiry			15.27550	15.27550		15.13820	15.13820	19.85	0.00	0.00	0	55.00
\$ / R			On 30/04/2019	Any day expiry			15.33110	15.33110		15.19280	15.19280	19.79	0.00	0.00	0	1,280.00
\$ / R	13.00	Put	On 30/04/2019	Any day expiry			85.93640	0.08594	108.00050	0.10800	85.936	16.29	0.09	0.00	0	3,000.00
\$ / R	13.49	Call	On 30/04/2019	Any day expiry			2,020.88640	2.02089	1,912.87230	1.91287	2,020.886	17.13	0.84	0.00	0	2,500.00
\$ / R	14.25	Put	On 30/04/2019	Any day expiry			410.99570	0.41100	454.92840	0.45493	410.996	18.11	0.28	0.00	0	250.00
\$ / R	14.84	Call	On 30/04/2019	Any day expiry			1,164.17240	1.16417	1,090.48490	1.09048	1,164.172	18.88	0.62	0.00	0	500.00
\$ / R	15.61	Call	On 30/04/2019	Any day expiry			851.76070	0.85176	795.70050	0.79570	851.761	20.21	0.49	0.00	0	250.00
\$ / R			On 31/05/2019	Any day expiry			15.39270	15.39270		15.25330	15.25330	19.74	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/05/2019	Any day expiry			94.34180	0.09434	115.54950	0.11555	94.342	15.94	0.09	0.00	0	500.00
\$ / R	14.25	Put	On 31/05/2019	Any day expiry			440.26070	0.44026	485.34130	0.48534	440.261	18.06	0.28	0.00	0	250.00
\$ / R	15.01	Call	On 31/05/2019	Any day expiry			1,176.40910	1.17641	1,106.58520	1.10659	1,176.409	19.07	0.59	0.00	0	500.00
\$ / R	15.79	Call	On 31/05/2019	Any day expiry			877.80000	0.87780	823.76240	0.82376	877.800	20.35	0.47	0.00	0	250.00
\$ / R			On 03/06/2019	Any day expiry			15.39870	15.39870		15.25910	15.25910	19.71	0.00	0.00	0	0.00
\$ / R			On 14/06/2019	Foreign Exchange Future			15.42060	15.42060		15.28060	15.28060	19.69	0.00	0.00	0	19,910.00
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future			13.23230	0.01323	16.29190	0.01629	13.232	19.92	0.01	0.00	0	1,000.00
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future			22.50340	0.02250	27.06080	0.02706	22.503	14.38	0.03	0.00	0	1,000.00
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future			62.14170	0.06214	75.16240	0.07516	62.142	15.28	0.07	0.00	0	1,000.00
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future			94.89080	0.09489	112.83510	0.11284	94.891	15.78	0.09	0.00	0	911.00
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future			144.17580	0.14418	168.54190	0.16854	144.176	16.34	0.13	0.00	0	30,000.00
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future			309.69760	0.30970	346.64830	0.34665	309.698	17.62	0.21	0.00	0	25,000.00
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future			325.86280	0.32586	362.99370	0.36299	325.863	17.69	0.22	0.00	0	6,250.00
\$ / R	13.98	Call	On 14/06/2019	Foreign Exchange Future			1,798.20030	1.79820	1,697.68230	1.69768	1,798.200	17.79	0.76	0.00	0	1,000.00
\$ / R	14.42	Call	On 14/06/2019	Foreign Exchange Future			1,519.94840	1.51995	1,430.01810	1.43002	1,519.948	18.20	0.69	0.00	0	30.00
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future			1,427.68770	1.42769	1,342.77380	1.34277	1,427.688	18.36	0.67	0.00	0	1,000.00
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future			1,304.48060	1.30448	1,228.47110	1.22847	1,304.481	18.71	0.63	0.00	0	30,000.00
\$ / R	15.55	Call	On 14/06/2019	Foreign Exchange Future			999.51440	0.99951	939.84960	0.93985	999.514	19.92	0.52	0.00	0	25,000.00
\$ / R	15.62	Call	On 14/06/2019	Foreign Exchange Future			974.25140	0.97425	916.02720	0.91603	974.251	20.03	0.51	0.00	0	6,250.00
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future			912.53180	0.91253	857.88760	0.85789	912.532	20.30	0.48	0.00	0	1,000.00
\$ / R	15.92	Call	On 14/06/2019	Foreign Exchange Future			873.87840	0.87388	821.51640	0.82152	873.878	20.48	0.46	0.00	0	911.00
\$ / R	16.00	Call	On 14/06/2019	Foreign Exchange Future			849.16300	0.84916	798.27720	0.79828	849.163	20.60	0.45	0.00	0	20.00
\$ / R			On 20/06/2019	Any day expiry			15.43260	15.43260		15.29240	15.29240	19.74	0.00	0.00	0	0.00
\$ / R	14.72	Put	On 20/06/2019	Any day expiry			657.25370	0.65725	719.15320	0.71915	657.254	18.51	0.35	0.00	0	20,000.00
\$ / R	17.22	Call	On 20/06/2019	Any day expiry			574.11180	0.57411	540.31300	0.54031	574.112	22.42	0.32	0.00	0	20,000.00
\$ / R			On 28/06/2019	Any day expiry			15.44880	15.44880		15.30830	15.30830	19.73	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 28/06/2019	Any day expiry			97.32780	0.09733	120.86900	0.12087	97.328	15.50	0.09	0.00	0	500.00
\$ / R	14.25	Put	On 28/06/2019	Any day expiry			465.05030	0.46505	510.55110	0.51055	465.050	18.04	0.28	0.00	0	250.00
\$ / R	15.17	Call	On 28/06/2019	Any day expiry			1,186.95290	1.18695	1,119.71380	1.11971	1,186.953	19.26	0.58	0.00	0	500.00
\$ / R	15.96	Call	On 28/06/2019	Any day expiry			898.83580	0.89884	846.02300	0.84602	898.836	20.48	0.46	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 01/07/2019	Any day expiry	15.45490	15.45490		15.31430	15.31430		19.70	0.00	0.00	0	55.00	
\$ / R	On 03/07/2019	Any day expiry	15.45900	15.45900		15.31830	15.31830		19.70	0.00	0.00	0	0.00	
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	199.37040	0.19937	235.12960	0.23513	199.370	16.57	0.16	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	775.42880	0.77543	730.80390	0.73080	775.429	21.17	0.41	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry	15.51580	15.51580		15.37410	15.37410		19.69	0.00	0.00	0	0.00	
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	110.13370	0.11013	124.95070	0.12495	110.134	15.47	0.10	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	490.69390	0.49069	537.48860	0.53749	490.694	17.99	0.28	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,208.56870	1.20857	1,143.74080	1.14374	1,208.569	19.43	0.56	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	928.84660	0.92885	876.92390	0.87692	928.847	20.59	0.46	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry	15.51790	15.51790		15.37610	15.37610		19.69	0.00	0.00	0	55.00	
\$ / R	On 13/08/2019	Any day expiry	15.54220	15.54220		15.40000	15.40000		19.72	0.00	0.00	0	0.00	
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	592.78110	0.59278	645.28080	0.64528	592.781	18.19	0.31	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	900.23440	0.90023	851.41480	0.85141	900.234	20.83	0.44	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry	15.57680	15.57680		15.43380	15.43380		19.75	0.00	0.00	0	0.00	
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	124.92520	0.12493	136.76950	0.13677	124.925	15.57	0.10	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	511.85850	0.51186	560.22500	0.56023	511.858	17.95	0.28	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,218.81840	1.21882	1,155.10710	1.15511	1,218.818	19.62	0.55	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	947.98860	0.94799	897.83520	0.89784	947.989	20.73	0.45	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry	15.58290	15.58290		15.43980	15.43980		19.73	0.00	0.00	0	55.00	
\$ / R	On 05/09/2019	Any day expiry	15.58900	15.58900		15.44580	15.44580		19.73	0.00	0.00	0	0.00	
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	475.47840	0.47548	459.04740	0.45905	475.478	24.34	0.24	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.61130	15.61130		15.46770	15.46770		19.69	0.00	0.00	0	17,436.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	16.14620	0.01615	20.06050	0.02006	16.146	17.94	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	54.94990	0.05495	56.10860	0.05611	54.950	14.46	0.05	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	416.17560	0.41618	463.76280	0.46376	416.176	17.56	0.24	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	507.49330	0.50749	555.52940	0.55553	507.493	17.89	0.27	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	554.61180	0.55461	605.01680	0.60502	554.612	18.00	0.29	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	724.19410	0.72419	782.90730	0.78291	724.194	18.39	0.34	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,085.74420	1.08574	1,163.60420	1.16360	1,085.744	19.35	0.43	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,251.50700	1.25151	1,187.99080	1.18799	1,251.507	19.62	0.55	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,196.47500	1.19647	1,276.61500	1.27662	1,196.475	19.63	0.45	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	1,135.02920	1.13503	1,076.67710	1.07668	1,135.029	20.05	0.51	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	766.23770	0.76624	728.05560	0.72806	766.238	21.87	0.37	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	684.98940	0.68499	651.96560	0.65197	684.989	22.39	0.33	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	647.82740	0.64783	617.19410	0.61719	647.827	22.65	0.32	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	634.39550	0.63440	604.63580	0.60464	634.396	22.75	0.31	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	553.17570	0.55318	528.73340	0.52873	553.176	23.44	0.27	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	468.26680	0.46827	454.44880	0.45445	468.267	24.83	0.23	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry	15.64210	15.64210		15.49870	15.49870		19.78	0.00	0.00	0	0.00	
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	135.57210	0.13557	152.13400	0.15213	135.572	15.52	0.11	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	532.33890	0.53234	582.01460	0.58201	532.339	17.93	0.27	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,243.96800	1.24397	1,182.30450	1.18230	1,243.968	19.82	0.54	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	978.90980	0.97891	931.12910	0.93113	978.910	20.89	0.44	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry	15.64660	15.64660		15.50320	15.50320		19.79	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			15.71130		15.71130		15.56790	15.56790		19.89	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	151.58060		0.15158		169.23760	0.16924	151.581	15.69	0.11	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	552.97250		0.55297		603.36450	0.60336	552.973	17.95	0.27	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,265.03320		1.26503	1,206.66790	1.20667	1,265.033		20.10	0.52	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	1,008.46300		1.00846		963.24990	0.96325	1,008.463	21.15	0.44	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.77590		15.77590		15.63270	15.63270		20.04	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	170.11760		0.17012		184.07460	0.18407	170.118	15.94	0.12	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	570.61050		0.57061		621.11280	0.62111	570.611	17.97	0.27	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,290.45950		1.29046	1,234.70980	1.23471	1,290.459		20.32	0.52	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	1,039.48030		1.03948	996.20100	0.99620	1,039.480		21.35	0.43	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.78260		15.78260		15.63940	15.63940		20.03	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.80710		15.80710		15.66390	15.66390		20.04	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	56.69830		0.05670		58.53100	0.05853	56.698	15.95	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	354.53640		0.35454		388.61010	0.38861	354.536	17.03	0.19	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	952.16060		0.95216		914.51380	0.91451	952.161	21.97	0.40	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	588.02220		0.58802		578.94040	0.57894	588.022	25.69	0.25	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.81730		15.81730		15.70410	15.70410		20.10	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	189.32490		0.18932		200.81120	0.20081	189.325	16.06	0.12	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	595.61620		0.59562		639.22320	0.63922	595.616	17.96	0.27	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,301.27540		1.30128	1,263.21640	1.26322	1,301.275		20.53	0.50	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	1,061.01060		1.06101	1,032.32790	1.03233	1,061.011		21.54	0.43	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.85170		15.85170		15.70860	15.70860		20.11	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.91640		15.91640		15.77330	15.77330		20.18	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.98550		15.98550		15.84250	15.84250		20.28	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			16.01670		16.01670		15.87380	15.87380		20.28	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			16.05470		16.05470		15.91170	15.91170		20.34	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			16.11490		16.11490		15.97200	15.97200		20.38	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			16.19070		16.19070		16.04790	16.04790		20.48	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.21300		16.21300		16.07020	16.07020		20.47	0.00	107,557,042.00	6,634	0.00
\$ / R	On 28/07/2020	Any day expiry			16.31550		16.31550		16.17290	16.17290		20.54	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.42260		16.42260		16.28010	16.28010		20.60	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.88200		14.88200		14.75300	14.75300		12.90	0.00	0.00	0	172.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			15.05810		15.05810		14.92420	14.92420		20.23	0.00	542,091.60	36	321.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			15.24570		15.24570		15.10890	15.10890		19.83	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.42060		15.42060		15.28060	15.28060		19.69	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.46580		19.46580		19.31650	19.31650		17.15	0.00	61,550,859.60	3,162	27,153.00
£ / R	On 28/09/2018	Any day expiry			19.49390		19.49390		19.34450	19.34450		18.29	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			19.55590		19.55590		19.40350	19.40350		18.21	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future			19.76990		19.76990		19.61360	19.61360		18.81	0.00	62,551,963.60	3,164	489,418.00
£ / R	On 18/03/2019	Foreign Exchange Future			20.11700		20.11700		19.95680	19.95680		18.48	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	248.79060		0.24879		287.34670	0.28735	248.791	17.71	0.17	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	621.29350		0.62129		580.27260	0.58027	621.293	19.77	0.35	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 14/06/2019	Foreign Exchange Future			20.44080		20.44080		20.27500	20.27500		18.96	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future			20.79700		20.79700		20.62490	20.62490		19.23	0.00	0.00	0	10,026.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.13279		0.13279		0.13192	0.13192		49.19	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13519		0.13519		0.13426	0.13426		26.81	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13800		0.13800		0.13703	0.13703		24.82	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14064		0.14064		0.13964	0.13964		23.87	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.36520		17.36520		17.22590	17.22590		12.98	0.00	145,971,871.20	8,406	44,144.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	21.58	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	0.00000		0.00000		0.00000	0.00000	0.000	24.14	0.00	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	0.06730		0.00007		0.53060	0.00053	0.067	30.84	0.00	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	607.84190		0.60784		490.07030	0.49007	607.842	19.65	0.98	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	0.23040		0.00023		0.25280	0.00025	0.230	43.05	0.00	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			17.38410		17.38410		17.24440	17.24440		18.42	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry			17.46080		17.46080		17.31820	17.31820		18.35	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.68780		17.68780		17.54090	17.54090		18.93	0.00	209,140,547.20	11,824	89,107.00
€ / R	On 18/03/2019	Foreign Exchange Future			18.06110		18.06110		17.90930	17.90930		18.50	0.00	0.00	0	5,496.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	101.31170		0.10131		118.52340	0.11852	101.312	16.55	0.10	802,526,138.69	461,823	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	2,216.83110		2.21683		2,085.44160	2.08544	2,216.831	16.47	0.86	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	556.54070		0.55654		618.80780	0.61881	556.541	17.40	0.35	2,882,868,571.91	461,823	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	503.99240		0.50399		466.34460	0.46634	503.992	21.03	0.31	2,605,154,303.48	461,823	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.41370		18.41370		18.25650	18.25650		18.48	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			18.66810		18.66810		18.50630	18.50630		18.51	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	243.38880		0.24339		267.80240	0.26780	243.389	16.52	0.15	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	284.95090		0.28495		312.08260	0.31208	284.951	16.52	0.17	0.00	0	30,200.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	491.39530		0.49140		537.42330	0.53742	491.395	16.67	0.25	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	998.60480		0.99860		939.29380	0.93929	998.605	19.68	0.43	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			18.80620		18.80620		18.64220	18.64220		18.52	0.00	0.00	0	6,161.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.59000		98.59000		98.39000	98.39000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			587.36600		587.36600		589.06600	589.06600			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			598.68400		598.68400		600.41800	600.41800			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			608.63600		608.63600		610.39500	610.39500			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			677.56100		677.56100		680.59500	680.59500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			690.61600		690.61600		693.71100	693.71100			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			702.09600		702.09600		705.23800	705.23800			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			612.19800		612.19800		615.69900	615.69900			0.00	0.00	0	865.00
ALBI	On 07/02/2019	Index Future			623.99400		623.99400		627.56400	627.56400			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future			634.36700		634.36700		637.99200	637.99200			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
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.68790	10.68790	10.60000	10.60000				15.11	0.00	129,120,519.90	12,081	2,428.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.81780	10.81780	10.72760	10.72760				16.07	0.00	142,210,798.80	13,146	23,658.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.96460	10.96460	10.87150	10.87150				15.66	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.10710	11.10710	11.01120	11.01120				15.79	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.56890	11.56890	11.48650	11.48650				16.58	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.73370	11.73370	11.64810	11.64810				16.27	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	654.64790	654.64790	668.94160	668.94160					0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future	15.40620	15.40620	15.24590	15.24590				14.48	0.00	0.00	0	882.00
CHF / R	On 14/12/2018	Foreign Exchange Future	15.70680	15.70680	15.53880	15.53880				18.94	0.00	0.00	0	1,648.00
CHF / R	On 18/03/2019	Foreign Exchange Future	16.05810	16.05810	15.88410	15.88410				18.93	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.38650	16.38650	16.20670	16.20670				19.24	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.16830	2.16830	2.15600	2.15600				15.50	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.18670	2.18670	2.17420	2.17420				17.96	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.20770	2.20770	2.19510	2.19510				17.31	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.22800	2.22800	2.21500	2.21500				17.61	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	606.51010	606.51010	561.14290	561.14290					0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.34030	2.34030	2.32200	2.32200				17.56	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.38770	2.38770	2.36870	2.36870				18.16	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.43880	2.43880	2.41890	2.41890				17.67	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.48750	2.48750	2.46730	2.46730				17.94	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	11.23156	74.38501	11.15139	74.84380					0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.37379	75.81828	11.29035	76.28611					0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.49510	73.28896	11.40891	73.76401					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

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
ES42	On 01/11/2018	Bond Future		11.47523	76.23603		11.38989	76.78600			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.61032	77.70480		11.52155	78.26554			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.73123	74.73622		11.63942	75.30570			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 01/11/2018	GOVI		606.43200	606.43200		610.08900	610.08900			0.00	0.00	0	463.00
GOVI	On 07/02/2019	GOVI		618.11700	618.11700		621.84600	621.84600			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		628.39200	628.39200		632.17900	632.17900			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.89670	1.89670		1.87980	1.87980		18.85	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.92200	1.92200		1.90450	1.90450		19.88	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.94880	1.94880		1.93080	1.93080		19.85	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.97320	1.97320		1.95470	1.95470		19.47	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.51914	132.51914		132.51838	132.51838			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.68659	133.68659		133.68532	133.68532			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.93175	135.93175		135.93030	135.93030			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		100.39708	100.39708		100.39634	100.39634			0.00	0.00	0	2,938.00
I2029	On 07/02/2019	Bond Future		102.35309	102.35309		102.35190	102.35190			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.99957	102.99957		102.99829	102.99829			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		102.84047	102.84047		102.58561	102.58561			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future		104.84415	104.84415		104.58394	104.58394			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		105.46028	105.46028		105.19572	105.19572			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		122.38535	122.38535		122.38388	122.38388			0.00	0.00	0	9,904.00
I2038	On 07/02/2019	Bond Future		123.17855	123.17855		123.17671	123.17671			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		125.24722	125.24722		125.24518	125.24518			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		116.79918	116.79918		116.46127	116.46127			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future		119.07481	119.07481		118.72993	118.72993			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		119.38925	119.38925		119.03844	119.03844			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		122.30619	122.30619		122.04762	122.04762			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future		122.91771	122.91771		122.65375	122.65375			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		124.98199	124.98199		124.71333	124.71333			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

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
IGOV	On 01/11/2018		Index Future	253.37200	253.37200		253.22200	253.22200			0.00	0.00	0	746.00
IGOV	On 07/02/2019		Index Future	258.30900	258.30900		258.15500	258.15500			0.00	0.00	0	0.00
IGOV	On 02/05/2019		Index Future	262.64700	262.64700		262.49100	262.49100			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018		Jibar Tradeable Future	7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018		Jibar Tradeable Future	7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019		Jibar Tradeable Future	7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019		Jibar Tradeable Future	7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 17/09/2018		Foreign Exchange Future	0.14700	0.14700		0.14590	0.14590			0.00	0.00	0	0.00
KES / R	On 14/12/2018		Foreign Exchange Future	0.14640	0.14640		0.14600	0.14600			0.00	0.00	0	0.00
KES / R	On 18/03/2019		Foreign Exchange Future	0.14650	0.14650		0.14350	0.14350			0.00	0.00	0	0.00
KES / R	On 14/06/2019		Foreign Exchange Future	0.14640	0.14640		0.14520	0.14520			0.00	0.00	0	2,166.00
NOK/R	On 17/09/2018		Foreign Exchange Future	1.80980	1.80980		1.79760	1.79760		14.69	0.00	0.00	0	0.00
NOK/R	On 14/12/2018		Foreign Exchange Future	1.83860	1.83860		1.82600	1.82600		16.73	0.00	0.00	0	0.00
NOK/R	On 18/03/2019		Foreign Exchange Future	1.86900	1.86900		1.85570	1.85570		15.98	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.89770	1.89770		1.88410	1.88410		16.91	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018		Foreign Exchange Future	9.76700	9.76700		9.67660	9.67660		15.57	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018		Foreign Exchange Future	9.88520	9.88520		9.79150	9.79150		17.10	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019		Foreign Exchange Future	10.01850	10.01850		9.92260	9.92260		16.64	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	10.14880	10.14880		10.05060	10.05060		16.75	0.00	0.00	0	0.00
PULA / R	On 17/09/2018		Foreign Exchange Future	1.37500	1.37500		1.37340	1.37340			0.00	0.00	0	0.00
PULA / R	On 14/12/2018		Foreign Exchange Future	1.38700	1.38700		1.38240	1.38240			0.00	0.00	0	0.00
PULA / R	On 18/03/2019		Foreign Exchange Future	1.39690	1.39690		1.39310	1.39310			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.40760	1.40760		1.40370	1.40370			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018		Foreign Exchange Future	1.30800	1.30800		1.30930	1.30930			0.00	0.00	0	500.00
QUANTO £ / \$	On 14/12/2018		Foreign Exchange Future	1.31290	1.31290		1.31000	1.31000			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018		Foreign Exchange Future	1.16690	1.16690		1.16760	1.16760			0.00	0.00	0	40.00
QUANTO € / \$	On 14/12/2018		Foreign Exchange Future	1.17460	1.17460		1.17000	1.17000			0.00	0.00	0	0.00
R / ¥EN	On 17/09/2018		Foreign Exchange Future	7.53060	7.53060	0.13277	7.58020	7.58020		22.60	0.00	0.00	0	0.00
R186	On 01/11/2018		Bond Future	9.22141	111.13587		9.14546	111.58488		7.34	0.00	1,111,358.70	10	67,953.00
R186	On 01/11/2018	7.96	Call	2.08000	0.00208		3.98000	0.00398	2.080	6.66	0.00	0.00	0	5,000.00
R186	On 01/11/2018	8.46	Call	54.37000	0.05437		84.08000	0.08408	54.370	6.72	0.05	0.00	0	5,000.00
R186	On 01/11/2018	8.90	Put	2,352.65000	2.35265		2,041.20000	2.04120	2,352.650	7.08	0.74	0.00	0	2,500.00
R186	On 01/11/2018	9.14	Put	1,426.99000	1.42699		1,201.36000	1.20136	1,426.990	7.27	0.56	0.00	0	5,000.00
R186	On 07/02/2019		Bond Future	9.32037	107.97245		9.24049	108.43028		7.80	0.00	0.00	0	719.00
R186	On 07/02/2019	8.30	Call	255.45000	0.25545		314.85000	0.31485	255.450	6.98	0.11	0.00	0	210.00

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 07/02/2019	Bond Future	8.50	Call	444.16000		0.44416		533.58000	0.53358	444.160	7.16	0.17	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	833.65000		0.83365		972.24000	0.97224	833.650	7.42	0.27	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,802.80000		2.80280	2,549.70000	2.54970	2,802.800	7.69	7.69	0.59	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,990.83000		1.99083	2,229.53000	2.22953	1,990.830	7.82	7.82	0.49	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	1,007.63000		1.00763	893.85000	0.89385	1,007.630	8.47	8.47	0.28	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	981.22000		0.98122	870.04000	0.87004	981.220	8.49	8.49	0.27	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.40994		109.76683	9.32660	110.23148			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			301.27330		301.27330	301.27224	301.27224				0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.79255		299.79255	299.79039	299.79039				0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.82725		304.82725	304.82457	304.82457				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			234.64782		234.64782	234.64536	234.64536				0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.31545		235.31545	235.31192	235.31192				0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.26735		239.26735	239.26356	239.26356				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			8.63198		98.29326	8.55004	98.57841			4.23	0.00	0.00	0	38,252.00
R2023	On 07/02/2019	Bond Future			8.74787		100.18720	8.65929	100.47805			4.45	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.84692		97.92506	8.75233	98.22006			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			9.61201		91.17784	9.53129	91.68601			9.99	0.00	0.00	0	54,685.00
R2030	On 01/11/2018	Bond Future	8.90	Call	85.49000		0.08549	130.54000	0.13054	85.490	8.98	8.98	0.07	0.00	0	50.00
R2030	On 01/11/2018	Bond Future	9.60	Call	1,261.12000		1.26112	1,543.27000	1.54327	1,261.120	9.84	9.84	0.50	0.00	0	50.00
R2030	On 07/02/2019	Bond Future			9.70170		88.92520	9.61767	89.44334			10.71	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	556.75000		0.55675	667.62000	0.66762	556.750	9.73	9.73	0.19	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,077.96000		2.07796	2,339.34000	2.33934	2,077.960	10.57	10.57	0.47	0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future			9.78408		90.40296	9.69720	90.92907			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			9.80333		89.37309	9.72274	89.92075			11.30	0.00	625,611.63	7	40,844.00
R2032	On 07/02/2019	Bond Future			9.89484		91.09510	9.81115	91.65347			11.62	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.97464		88.45391	9.88828	89.02095			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			9.93347		93.15311	9.85293	93.75917			12.02	0.00	372,612.44	4	73,872.00
R2035	On 07/02/2019	Bond Future			10.02569		94.94798	9.94212	95.56598			12.38	0.00	0.00	0	298.00

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
R2035	On 02/05/2019	Bond Future		10.10140	92.02864		10.01534	92.65619		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		10.00541	89.72863		9.91978	90.37470		12.58	0.00	6,011,818.21	67	52,651.00
R2037	On 07/02/2019	Bond Future		10.09103	87.19743		10.00234	87.85616		13.60	0.00	0.00	0	1,179.00
R2037	On 02/05/2019	Bond Future		10.16832	88.64646		10.07702	89.31549		13.12	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future		10.09036	92.89941		10.00474	93.59025		12.97	0.00	0.00	0	25,392.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.24000	0.00024	0.56000	0.00056	0.240	11.32	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	24.07000	0.02407	41.81000	0.04181	24.070	11.40	0.02	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	45.20000	0.04520	74.94000	0.07494	45.200	11.48	0.03	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	791.44000	0.79144	1,034.70000	1.03470	791.440	12.68	0.30	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,409.29000	1.40929	1,755.34000	1.75534	1,409.290	12.97	0.44	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future		10.17578	90.17882		10.08714	90.88309		14.06	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future		10.25270	91.67733		10.16147	92.39266		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		10.12411	89.85353		10.04357	90.51028		13.58	0.00	0.00	0	39,021.00
R2044	On 07/02/2019	Bond Future		10.20677	87.19955		10.12344	87.86908		14.73	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future		10.28105	88.64851		10.19533	89.32856		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		10.11493	88.84813		10.03441	89.52013		14.01	0.00	0.00	0	99,873.00
R2048	On 07/02/2019	Bond Future		10.19929	90.56004		10.11593	91.24525		14.48	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		10.26825	87.63108		10.18256	88.32703		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		7.84521	101.56544		7.75693	101.66371		0.81	0.00	0.00	0	19,671.00
R207	On 07/02/2019	Bond Future		8.02250	99.87742		7.90709	99.97781		0.88	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		8.29611	101.53732		8.14181	101.63866		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		8.11707	97.74942		8.03319	97.92592		2.11	0.00	0.00	0	29,548.00
R208	On 07/02/2019	Bond Future		8.24068	99.63284		8.14515	99.81295		2.38	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		8.36494	97.88913		8.25731	98.07153		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

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
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			9.89291		70.66271		9.81241	71.17543		13.42	0.00	2,685,182.98	38	124,716.00
R209	On 01/11/2018	Bond Future	8.89	Call	19.32000		0.01932		32.51000	0.03251	19.320	11.93	0.02	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	34.42000		0.03442		55.73000	0.05573	34.420	11.93	0.03	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,122.38000		3.12238		2,738.43000	2.73843	3,122.380	12.54	0.79	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	671.49000		0.67149		863.66000	0.86366	671.490	12.87	0.32	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,595.89000		1.59589		1,345.95000	1.34595	1,595.890	13.18	0.55	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,106.97000		1.10697		916.53000	0.91653	1,106.970	13.39	0.43	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,054.82000		1.05482		871.36000	0.87136	1,054.820	13.42	0.41	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.97243		72.02424		9.88924	72.54700		13.86	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	444.12000		0.44412		536.47000	0.53647	444.120	12.42	0.16	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,310.68000		1.31068		1,505.14000	1.50514	1,310.680	13.26	0.34	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,898.75000		1.89875		1,708.38000	1.70838	1,898.750	14.11	0.40	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.04122		70.07338		9.95573	70.60438		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			185.47040		185.47040		185.46887	185.46887			0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future			189.08383		189.08383		189.08173	189.08173			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.70469		189.70469		189.70216	189.70216			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			155.49619		155.49619		155.49615	155.49615			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.37059		156.37059		156.37001	156.37001			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.99666		158.99666		158.99588	158.99588			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			9.70794		82.06201		9.62224	82.59035		10.94	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.79916		83.64320		9.71013	84.18193		11.24	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.87425		81.48618		9.78245	82.03324		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			10.07928		69.63027		9.99372	70.19248		14.35	0.00	0.00	0	28,473.00

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
R214	On 07/02/2019	Bond Future	10.16216		70.97189		10.07371	71.54513		14.83	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	10.22990		68.85761		10.13907	69.43991		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
SGD / R	On 17/09/2018	Foreign Exchange Future	10.84910		10.84910		10.75710	10.75710		16.21	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.99410		10.99410		10.89890	10.89890		17.54	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	11.15840		11.15840		11.06030	11.06030		17.12	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.31300		11.31300		11.21300	11.21300		17.15	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.41580		2.41580		2.38730	2.38730		26.95	0.00	14,494,800.00	6,000	5,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.32290		2.32290		2.29470	2.29470		27.63	0.00	13,937,400.00	6,000	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.21800		2.21800		2.18810	2.18810		26.87	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.12300		2.12300		2.08640	2.08640		26.41	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.40950		1.40950		1.41960	1.41960			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.34230		1.34230		1.35370	1.35370			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.29390		1.29390		1.28850	1.28850			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.22790		1.22790		1.23550	1.23550			0.00	0.00	0	0.00
Total for Derivatives :											10,593,672,722.41	1,683,683	11 067 379.00	
Grand Total:											10,593,672,722.41	1,683,683	11 067 379.00	