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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/09/2018

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 06/09/2018	Any day expiry	15.43120	15.43120		15.22860	15.22860		34.68	0.00	0.00	0	300.00	
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	0.00000	0.00000	0.10740	0.00011	0.000	54.78	0.00	0.00	0	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	0.00010	0.00000	0.10880	0.00011	0.000	54.93	0.00	0.00	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry	15.43120		15.43120	15.22850	15.22850		32.63	0.00	0.00	0	0.00	
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	0.08230	0.00008	0.00000	0.00000	0.082	72.45	0.00	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	0.10100	0.00010	0.00020	0.00000	0.101	67.93	0.00	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	2,111.33140	2.11133	1,908.50500	1.90851	2,111.331	62.47	1.00	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	1,981.35380	1.98135	1,778.52200	1.77852	1,981.354	59.38	1.00	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	1,631.44640	1.63145	1,428.97960	1.42898	1,631.446	51.07	1.00	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	1,531.48650	1.53149	1,329.29730	1.32930	1,531.486	48.69	1.00	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	14.45	Call	985.05460	0.98505	788.95020	0.78895	985.055	43.84	0.98	0.00	0	20,000.00
\$ / R	On 13/09/2018	Any day expiry	15.44230		15.44230	15.24090	15.24090		28.73	0.00	0.00	0	0.00	
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	1.23450	0.00123	0.52610	0.00053	1.235	38.90	0.00	0.00	0	747.00
\$ / R	On 14/09/2018	Any day expiry	15.44460		15.44460	15.24310	15.24310		28.63	0.00	0.00	0	0.00	
\$ / R	On 14/09/2018	Any day expiry	14.95	Put	70.85460	0.07085	131.59120	0.13159	70.855	25.41	0.20	63,038,707.20	20,000	0.00
\$ / R	On 14/09/2018	Any day expiry	15.25	Put	176.90180	0.17690	0.00000	0.00000	176.902	27.34	0.38	117,473,876.00	20,000	20,000.00

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			15.45110		15.45110		15.24970	15.24970		27.25	0.00	1,329,165,426.40	86,024	455,587.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.05860		0.00006		0.04830	0.00005	0.059	46.44	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	0.05990		0.00006		0.04930	0.00005	0.060	46.25	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	0.06690		0.00007		0.05500	0.00006	0.067	45.31	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	0.07900		0.00008		0.06470	0.00006	0.079	43.89	0.00	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	0.08840		0.00009		0.07230	0.00007	0.088	42.94	0.00	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	0.09350		0.00009		0.07640	0.00008	0.093	42.47	0.00	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	0.10470		0.00010		0.08530	0.00009	0.105	41.52	0.00	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	0.13930		0.00014		0.12380	0.00012	0.139	39.16	0.00	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	3,201.23930		3.20124		2,999.82380	2,99982	3,201.239	39.16	1.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	0.14770		0.00015		0.14330	0.00014	0.148	38.69	0.00	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	0.17030		0.00017		0.18100	0.00018	0.170	38.07	0.00	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	2,951.33880		2.95134		2,749.95640	2,74996	2,951.339	37.52	1.00	0.00	0	3,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	0.23880		0.00024		0.25640	0.00026	0.239	37.52	0.00	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	0.29870		0.00030		0.32280	0.00032	0.299	37.16	0.00	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	0.32480		0.00032		0.35180	0.00035	0.325	37.02	0.00	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	0.36300		0.00036		0.39450	0.00039	0.363	36.83	0.00	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	2,681.60560		2.68161		2,480.25530	2,48026	2,681.606	36.28	1.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	0.54910		0.00055		0.60460	0.00060	0.549	36.15	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	2,651.64910		2.65165		2,450.30460	2,45030	2,651.649	36.15	1.00	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	0.62960		0.00063		0.69630	0.00070	0.630	35.92	0.00	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	0.94600		0.00095		1.06080	0.00106	0.946	35.23	0.00	0.00	0	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	2,452.04600		2.45205		2,250.76080	2,25076	2,452.046	35.23	1.00	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	1.23770		0.00124		1.40080	0.00140	1.238	34.77	0.00	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	1.61550		0.00162		1.84590	0.00185	1.616	34.31	0.01	0.00	0	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	2,252.71550		2.25272		2,051.54590	2,05155	2,252.715	34.31	0.99	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	1.70340		0.00170		1.95000	0.00195	1.703	34.22	0.01	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	2,202.94400		2.20294		2,001.81720	2,00182	2,202.944	34.08	0.99	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1.84400		0.00184		2.11720	0.00212	1.844	34.08	0.01	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	2,153.20360		2.15320		1,952.12690	1,95213	2,153.204	33.85	0.99	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	1,954.64050		1.95464		1,753.86580	1,75387	1,954.640	32.93	0.99	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	4.57560		0.00458		5.43720	0.00544	4.576	32.47	0.01	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	1,855.67560		1.85568		1,655.13720	1,65514	1,855.676	32.47	0.99	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,806.29630		1.80630		1,605.90540	1,60591	1,806.296	32.24	0.98	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	1,462.56570		1.46257		1,262.92870	1,26293	1,462.566	30.20	0.97	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	11.46570		0.01147		13.22870	0.01323	11.466	30.20	0.03	0.00	0	22,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	1,267.24150		1.26724		1,069.61720	1,06962	1,267.241	28.40	0.95	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	978.84950		0.97885		787.30060	0.78730	978.849	25.71	0.92	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	791.73830		0.79174		625.22270	0.62522	791.738	23.91	0.88	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	108.73960		0.10874		171.97700	0.17198	108.740	25.24	0.25	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	559.83960		0.55984		421.67700	0.42168	559.840	25.24	0.75	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	144.68100		0.14468		96.83070	0.09683	144.681	30.24	0.28	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	130.70750		0.13071		86.47860	0.08648	130.708	30.64	0.26	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	113.08820		0.11309		73.15810	0.07316	113.088	31.22	0.23	0.00	0	750.00

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	16.29	Call	89.96700	0.08997	56.84760	0.05685	89.967	31.92	0.19	0.00	0	73,314.00
\$ / R	On 18/09/2018	Any day expiry			15.45320	15.45320	15.25180	15.25180		27.30	0.00	0.00	0	0.00
\$ / R	On 18/09/2018	Any day expiry	15.00	Call	572.19840	0.57220	433.63840	0.43364	572.198	25.41	0.74	0.00	0	7,500.00
\$ / R	On 25/09/2018	Any day expiry			15.46830	15.46830	15.26710	15.26710		26.19	0.00	0.00	0	197.00
\$ / R	On 26/09/2018	Any day expiry			15.47050	15.47050	15.26930	15.26930		26.19	0.00	0.00	0	0.00
\$ / R	On 26/09/2018	Any day expiry	14.48	Put	53.86130	0.05386	74.04970	0.07405	53.861	24.04	0.12	0.00	0	40,000.00
\$ / R	On 28/09/2018	Any day expiry			15.47480	15.47480	15.27370	15.27370		26.17	0.00	0.00	0	2,673.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	3.69390	0.00369	3.69740	0.00370	3.694	29.94	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	1,706.41900	1.70642	1,506.78490	1.50678	1,706.419	25.02	0.97	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	11.98450	0.01198	13.92020	0.01392	11.985	24.89	0.03	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	35.19160	0.03519	48.57940	0.04858	35.192	24.01	0.08	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	1,003.58600	1.00359	830.04430	0.83004	1,003.586	23.81	0.86	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	182.60160	0.18260	129.61190	0.12961	182.602	29.75	0.27	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	102.68930	0.10269	69.90740	0.06991	102.689	31.94	0.16	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			15.48340	15.48340	15.28240	15.28240		25.90	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			15.50510	15.50510	15.30400	15.30400		25.43	0.00	0.00	0	0.00
\$ / R	On 17/10/2018	Any day expiry			15.51610	15.51610	15.31460	15.31460		25.13	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			15.52710	15.52710	15.32520	15.32520		25.05	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	17.71230	0.01771	18.72990	0.01873	17.712	24.96	0.03	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	1,574.54970	1.57455	1,389.63440	1.38963	1,574.550	21.52	0.92	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			15.53370	15.53370	15.33150	15.33150		25.07	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			15.54250	15.54250	15.34000	15.34000		24.87	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			15.54690	15.54690	15.34430	15.34430		24.89	0.00	0.00	0	4,847.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	18.59290	0.01859	19.31210	0.01931	18.593	25.01	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	49.73120	0.04973	54.55690	0.05456	49.731	22.20	0.08	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	1,675.17530	1.67518	1,485.49580	1.48550	1,675.175	21.74	0.91	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	102.96110	0.10296	128.07610	0.12808	102.961	21.88	0.14	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	1,081.17980	1.08118	920.05800	0.92006	1,081.180	22.53	0.76	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	327.21490	0.32721	250.43270	0.25043	327.215	27.73	0.32	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	230.55710	0.23056	170.73540	0.17074	230.557	29.40	0.23	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			15.54910	15.54910	15.34640	15.34640		24.89	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			15.55130	15.55130	15.34850	15.34850		24.91	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.85	Put	273.23450	0.27323	324.25510	0.32426	273.235	22.96	0.29	0.00	0	1,100.00
\$ / R	On 02/11/2018	Any day expiry	15.50	Call	637.26870	0.63727	516.33730	0.51634	637.269	24.77	0.53	0.00	0	1,100.00
\$ / R	On 05/11/2018	Any day expiry			15.55790	15.55790	15.35480	15.35480		24.72	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	5.48350	0.00548	5.20700	0.00521	5.484	28.30	0.01	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	60.35370	0.06035	68.51010	0.06851	60.354	21.84	0.09	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	284.71070	0.28471	215.84960	0.21585	284.711	28.46	0.27	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			15.57510	15.57510	15.37150	15.37150		24.42	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			15.58150	15.58150	15.37770	15.37770		24.51	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	2.81970	0.00282	2.62600	0.00263	2.820	31.71	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	6.18660	0.00619	5.58900	0.00559	6.187	28.29	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	2,395.16180	2.39516	2,193.80640	2.19381	2,395.162	23.05	0.95	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.00	Put	90.73770	0.09074	0.00000	0.00000	90.738	21.35	0.12	10,160,085.83	5,403	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	1,123.90660	1.12391	962.07650	0.96208	1,123.907	22.25	0.73	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	1,110.62690	1.11063	950.14510	0.95015	1,110.627	22.28	0.73	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	1,017.08370	1.01708	864.52450	0.86452	1,017.084	22.61	0.69	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	325.58370	0.32558	376.82450	0.37682	325.584	22.61	0.31	145,364,249.40	30,000	15,000.00
\$ / R	On 19/11/2018	Any day expiry			15.58800	15.58800	15.38390	15.38390		24.34	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	1,058.95100	1.05895	903.84930	0.90385	1,058.951	22.32	0.70	0.00	0	10,000.00
\$ / R	On 23/11/2018	Any day expiry			15.59660	15.59660	15.39220	15.39220		24.27	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	1,222.04220	1.22204	1,053.88620	1.05389	1,222.042	21.92	0.75	0.00	0	20,400.00
\$ / R	On 29/11/2018	Any day expiry			15.60940	15.60940	15.40470	15.40470		24.10	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			15.61160	15.61160	15.40680	15.40680		24.10	0.00	0.00	0	7,449.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	30.14190	0.03014	32.89290	0.03289	30.142	22.50	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	86.94030	0.08694	93.88380	0.09388	86.940	21.35	0.11	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	1,654.83410	1.65483	1,470.67510	1.47068	1,654.834	21.03	0.86	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	159.17280	0.15917	184.17660	0.18418	159.173	21.27	0.17	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	1,121.81320	1.12181	964.85470	0.96485	1,121.813	22.11	0.70	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	408.36960	0.40837	327.31780	0.32732	408.370	26.98	0.33	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	300.67620	0.30068	235.09610	0.23510	300.676	28.54	0.25	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			15.62230	15.62230	15.66850	15.66850		23.96	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	646.43700	0.64644	0.00000	0.00000	646.437	23.58	0.44	158,276,919.60	23,000	23,000.00
\$ / R	On 11/12/2018	Any day expiry			15.63510	15.63510	15.42950	15.42950		23.84	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	81.76460	0.08176	88.57060	0.08857	81.765	21.18	0.10	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	106.22850	0.10623	115.11840	0.11512	106.229	20.99	0.12	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	1,019.12580	1.01913	872.18880	0.87219	1,019.126	22.41	0.64	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	743.52150	0.74352	621.57170	0.62157	743.521	23.94	0.51	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.64140	15.64140	15.43560	15.43560		23.77	0.00	1,544,181,573.60	98,724	456,026.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	8.53010	0.00853	8.01310	0.00801	8.530	25.53	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	9.23480	0.00923	8.70910	0.00871	9.235	25.09	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	10.29280	0.01029	9.76040	0.00976	10.293	24.48	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	11.06740	0.01107	10.53460	0.01053	11.067	24.08	0.02	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	11.22920	0.01123	10.69720	0.01070	11.229	24.00	0.02	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	11.90270	0.01190	11.37420	0.01137	11.903	23.67	0.02	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	12.80470	0.01280	12.28560	0.01229	12.805	23.27	0.02	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	13.28260	0.01328	12.77040	0.01277	13.283	23.07	0.02	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	14.61700	0.01462	14.49280	0.01449	14.617	22.54	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	15.98250	0.01598	17.60740	0.01761	15.983	22.06	0.02	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	3,157.38250	3.15738	2,953.20740	2.95321	3,157.383	22.06	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	19.69860	0.01970	21.63240	0.02163	19.699	21.95	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	21.31590	0.02132	23.38230	0.02338	21.316	21.91	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	23.77260	0.02377	26.03980	0.02604	23.773	21.85	0.03	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	32.18400	0.03218	35.13310	0.03513	32.184	21.68	0.04	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	34.64790	0.03465	37.79550	0.03780	34.648	21.64	0.05	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	2,676.04790	2.67605	2,473.39550	2.47340	2,676.048	21.64	0.95	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	37.27030	0.03727	40.62910	0.04063	37.270	21.59	0.05	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	40.06000	0.04006	43.64450	0.04364	40.060	21.55	0.05	0.00	0	11,300.00

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	13.20	Call	2,487.57440	2.48757	2,285.85250	2.28585	2,487.574	21.47	0.94	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	47.48730	0.04749	51.67230	0.05167	47.487	21.45	0.06	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	49.51640	0.04952	53.86610	0.05387	49.516	21.43	0.06	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	2,440.91640	2.44092	2,239.46610	2.23947	2,440.916	21.43	0.94	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	54.53590	0.05454	59.29390	0.05929	54.536	21.37	0.07	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	55.28720	0.05529	60.10610	0.06011	55.287	21.36	0.07	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	2,256.39470	2.25639	2,056.20950	2.05621	2,256.395	21.26	0.92	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	64.99470	0.06499	70.60950	0.07061	64.995	21.26	0.08	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	69.43940	0.06944	75.42020	0.07542	69.439	21.22	0.08	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	2,210.83940	2.21084	2,011.02020	2.01102	2,210.839	21.22	0.92	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	79.08870	0.07909	85.87110	0.08587	79.089	21.13	0.09	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	87.58330	0.08758	95.07720	0.09508	87.583	21.06	0.10	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	89.81980	0.08982	97.50290	0.09750	89.820	21.05	0.10	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	90.95630	0.09096	98.73480	0.09873	90.956	21.04	0.11	0.00	0	20.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	95.61760	0.09562	103.79050	0.10379	95.618	21.00	0.11	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,960.64110	1.96064	1,763.32220	1.76332	1,960.641	20.98	0.89	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	100.47410	0.10047	109.05970	0.10906	100.474	20.97	0.11	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	101.71790	0.10172	110.41080	0.11041	101.718	20.96	0.12	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,943.11790	1.94312	1,746.01080	1.74601	1,943.118	20.96	0.88	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,813.34420	1.81334	1,620.15000	1.62015	1,813.344	20.84	0.87	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	129.36530	0.12937	144.96050	0.14496	129.365	20.79	0.14	0.00	0	68,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,770.76530	1.77077	1,580.56050	1.58056	1,770.765	20.79	0.86	0.00	0	20,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	145.29370	0.14529	167.43450	0.16743	145.294	20.71	0.16	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	149.53030	0.14953	172.19870	0.17220	149.530	20.74	0.16	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,663.09440	1.66309	1,480.21730	1.48022	1,663.094	20.75	0.84	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	156.08900	0.15609	179.51920	0.17952	156.089	20.78	0.16	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	158.31770	0.15832	182.00700	0.18201	158.318	20.79	0.17	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	1,608.85240	1.60885	1,427.78470	1.42778	1,608.852	20.85	0.83	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	167.45240	0.16745	192.18470	0.19218	167.452	20.85	0.17	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	176.93910	0.17694	202.73830	0.20274	176.939	20.91	0.18	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	1,570.76580	1.57077	1,391.03770	1.39104	1,570.766	20.92	0.82	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	199.59380	0.19959	227.88110	0.22788	199.594	21.03	0.20	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	1,510.99380	1.51099	1,333.48110	1.33348	1,510.994	21.03	0.80	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	204.87700	0.20488	233.73470	0.23373	204.877	21.06	0.20	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	1,496.27700	1.49628	1,319.33470	1.31933	1,496.277	21.06	0.80	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	1,474.37650	1.47438	1,298.29680	1.29830	1,474.376	21.11	0.79	0.00	0	20.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	1,431.20120	1.43120	1,256.88090	1.25688	1,431.201	21.19	0.78	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	1,388.86630	1.38887	1,216.35810	1.21636	1,388.866	21.28	0.77	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	247.46630	0.24747	280.75810	0.28076	247.466	21.28	0.23	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	278.80570	0.27881	315.21940	0.31522	278.806	21.42	0.25	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	1,320.20570	1.32021	1,150.81940	1.15082	1,320.206	21.42	0.75	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	1,313.47050	1.31347	1,144.40260	1.14440	1,313.470	21.43	0.75	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	1,306.76200	1.30676	1,138.01080	1.13801	1,306.762	21.45	0.74	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	1,273.56990	1.27357	1,106.43610	1.10644	1,273.570	21.52	0.73	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	302.16990	0.30217	340.83610	0.34084	302.170	21.52	0.27	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	1,253.94520	1.25395	1,087.79360	1.08779	1,253.945	21.56	0.73	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	326.71410	0.32671	369.00870	0.36901	326.714	21.62	0.28	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	330.31960	0.33032	373.28870	0.37329	330.320	21.63	0.28	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	1,221.71960	1.22172	1,058.88870	1.05889	1,221.720	21.63	0.72	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	348.70020	0.34870	395.08540	0.39509	348.700	21.70	0.29	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	1,190.10020	1.19010	1,030.68540	1.03069	1,190.100	21.70	0.71	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	1,165.24230	1.16524	1,008.61320	1.00861	1,165.242	21.76	0.70	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	1,074.52360	1.07452	924.57630	0.92458	1,074.524	22.15	0.66	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	1,069.09290	1.06909	919.54540	0.91955	1,069.093	22.17	0.66	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	1,026.56640	1.02657	880.23070	0.88023	1,026.566	22.37	0.64	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	1,021.36380	1.02136	875.42950	0.87543	1,021.364	22.40	0.64	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	995.72590	0.99573	851.80520	0.85181	995.726	22.52	0.63	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	529.31000	0.52931	593.20000	0.59320	529.310	22.65	0.38	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	890.16760	0.89017	755.07280	0.75507	890.168	23.07	0.58	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	850.26550	0.85027	718.76350	0.71876	850.266	23.30	0.56	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	841.64730	0.84165	710.97210	0.71097	841.647	23.35	0.56	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	691.71850	0.69172	767.66810	0.76767	691.719	23.40	0.45	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	833.11850	0.83312	703.26810	0.70327	833.119	23.40	0.55	4,352,341.89	500	4,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	828.88740	0.82889	699.44550	0.69945	828.887	23.42	0.55	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	795.82990	0.79583	669.66000	0.66966	795.830	23.62	0.54	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	787.78360	0.78778	662.42420	0.66242	787.784	23.67	0.53	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	752.53380	0.75253	630.87300	0.63087	752.534	23.90	0.51	0.00	0	11,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	741.13580	0.74114	620.71730	0.62072	741.136	23.97	0.51	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	899.48580	0.89949	0.00000	0.00000	899.486	24.24	0.51	16,300,101.44	2,000	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	697.34520	0.69735	581.82440	0.58182	697.345	24.27	0.48	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	676.49600	0.67650	563.38050	0.56338	676.496	24.41	0.47	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	646.48330	0.64648	536.91470	0.53691	646.483	24.63	0.46	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	611.76790	0.61177	506.43420	0.50643	611.768	24.90	0.44	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	602.66180	0.60266	498.46400	0.49846	602.662	24.98	0.43	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	584.90350	0.58490	0.00000	0.00000	584.903	25.13	0.42	13,317,541.74	2,000	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	573.39040	0.57339	0.00000	0.00000	573.390	25.22	0.41	4,874,575.76	750	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	490.26990	0.49027	401.60720	0.40161	490.270	26.02	0.36	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	437.42800	0.43743	356.45970	0.35646	437.428	26.62	0.33	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	398.60210	0.39860	323.54180	0.32354	398.602	27.13	0.30	0.00	0	3,700.00
\$ / R	On 21/12/2018	Any day expiry			15.65630	15.65630	15.45000	15.45000		23.53	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	48.67530	0.04868	53.36510	0.05337	48.675	21.09	0.06	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	55.96380	0.05596	61.26900	0.06127	55.964	21.03	0.07	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	1,305.16910	1.30517	1,138.06880	1.13807	1,305.169	21.30	0.74	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	1,247.02680	1.24703	1,084.55240	1.08455	1,247.027	21.42	0.72	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			15.67750	15.67750	15.47060	15.47060		23.27	0.00	0.00	0	3,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	37.15620	0.03716	42.76580	0.04277	37.156	20.49	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	114.38340	0.11438	124.99900	0.12500	114.383	20.34	0.12	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	1,648.14520	1.64815	1,468.08830	1.46809	1,648.145	20.38	0.82	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 31/12/2018	Any day expiry	14.25	Put	198.20260	0.19820	225.84420	0.22584	198.203	20.42	0.19	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	438.50180	0.43850	495.17120	0.49517	438.502	21.48	0.33	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	461.81260	0.46181	382.40000	0.38240	461.813	26.13	0.33	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	348.25210	0.34825	282.71840	0.28272	348.252	27.55	0.26	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			15.68180	15.68180	15.47470	15.47470		23.22	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			15.71580	15.71580	15.50750	15.50750		22.90	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	22.93560	0.02294	26.81070	0.02681	22.936	19.57	0.03	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			15.74130	15.74130	15.53220	15.53220		22.75	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			15.74340	15.74340	15.53420	15.53420		22.74	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	41.32770	0.04133	48.55650	0.04856	41.328	18.95	0.05	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	234.49660	0.23450	265.27120	0.26527	234.497	19.94	0.20	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	1,635.27310	1.63527	1,460.48850	1.46049	1,635.273	20.12	0.78	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	1,177.61550	1.17762	1,034.08370	1.03408	1,177.616	21.32	0.64	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			15.77100	15.77100	15.56090	15.56090		22.54	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			15.80280	15.80280	15.59180	15.59180		22.42	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	43.03550	0.04304	52.28860	0.05229	43.036	17.79	0.05	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	264.92540	0.26493	297.84370	0.29784	264.925	19.66	0.20	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	1,632.54100	1.63254	1,462.21620	1.46222	1,632.541	20.02	0.75	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	1,205.08650	1.20509	1,066.26120	1.06626	1,205.086	21.26	0.62	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.84130	15.84130	15.62890	15.62890		22.30	0.00	95,317,102.10	6,017	34,352.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	3.94430	0.00394	3.98480	0.00398	3.944	23.19	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	17.32780	0.01733	15.70640	0.01571	17.328	20.55	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	21.41750	0.02142	20.57280	0.02057	21.418	17.55	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	21.66760	0.02167	21.29720	0.02130	21.668	17.38	0.03	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	35.62300	0.03562	47.55890	0.04756	35.623	16.98	0.04	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	37.14350	0.03714	49.36800	0.04937	37.143	17.01	0.04	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	43.71700	0.04372	57.12260	0.05712	43.717	17.16	0.05	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	55.14740	0.05515	70.39520	0.07040	55.147	17.39	0.06	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	69.84580	0.06985	87.17010	0.08717	69.846	17.64	0.07	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	84.32290	0.08432	103.45700	0.10346	84.323	17.84	0.08	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	99.21780	0.09922	120.02550	0.12003	99.218	18.03	0.10	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	138.21920	0.13822	162.77180	0.16277	138.219	18.45	0.12	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	142.20980	0.14221	167.10530	0.16711	142.210	18.49	0.13	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	152.52180	0.15252	178.27510	0.17828	152.522	18.58	0.13	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	161.12040	0.16112	187.56000	0.18756	161.120	18.66	0.14	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	176.92250	0.17692	204.56230	0.20456	176.923	18.79	0.15	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	186.39180	0.18639	214.71670	0.21472	186.392	18.87	0.15	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	211.48020	0.21148	241.51250	0.24151	211.480	19.05	0.17	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	222.08780	0.22209	0.00000	0.00000	222.088	19.13	0.17	20,972,091.75	7,536	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	292.17450	0.29217	326.00280	0.32600	292.175	19.57	0.21	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,839.52580	1.83953	1,661.48780	1.66149	1,839.526	19.59	0.78	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	313.69710	0.31370	349.41500	0.34941	313.697	19.66	0.22	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	342.78220	0.34278	380.98400	0.38098	342.782	19.78	0.24	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,717.51790	1.71752	1,544.44300	1.54444	1,717.518	19.83	0.76	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	363.05770	0.36306	402.94680	0.40295	363.058	19.86	0.25	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	373.46170	0.37346	414.20560	0.41421	373.462	19.90	0.25	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	384.03970	0.38404	425.64790	0.42565	384.040	19.94	0.26	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	451.25700	0.45126	498.13630	0.49814	451.257	20.18	0.29	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	483.18020	0.48318	532.45480	0.53245	483.180	20.29	0.30	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	487.26040	0.48726	536.83550	0.53684	487.260	20.30	0.30	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	491.36020	0.49136	541.23190	0.54123	491.360	20.32	0.30	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	1,423.35860	1.42336	1,268.35610	1.26836	1,423.359	20.48	0.68	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	616.38820	0.61639	0.00000	0.00000	616.388	20.75	0.35	539,705,584.61	97,232	97,232.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	621.39500	0.62139	0.00000	0.00000	621.395	20.77	0.35	39,820,173.07	7,100	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	1,312.90930	1.31291	1,168.02090	1.16802	1,312.909	20.85	0.64	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	651.83810	0.65184	0.00000	0.00000	651.838	20.90	0.36	238,192,587.50	41,300	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	656.98010	0.65698	725.50630	0.72551	656.980	20.92	0.36	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	720.22420	0.72022	792.78990	0.79279	720.224	21.17	0.38	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	1,183.14020	1.18314	1,047.62750	1.04763	1,183.140	21.45	0.59	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	1,178.77750	1.17878	1,043.59730	1.04360	1,178.778	21.47	0.59	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	1,144.54400	1.14454	1,011.98480	1.01198	1,144.544	21.64	0.58	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	1,095.32430	1.09532	966.53490	0.96653	1,095.324	21.90	0.56	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	1,037.25680	1.03726	911.60640	0.91161	1,037.257	22.22	0.54	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	1,007.26240	1.00726	883.76520	0.88377	1,007.262	22.38	0.53	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	966.92840	0.96693	847.06810	0.84707	966.928	22.58	0.51	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	921.61990	0.92162	805.96990	0.80597	921.620	22.82	0.49	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	841.24320	0.84124	733.40700	0.73341	841.243	23.28	0.46	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	777.33250	0.77733	676.29170	0.67629	777.333	23.69	0.43	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	671.82140	0.67182	582.24410	0.58224	671.821	24.48	0.38	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	658.28530	0.65829	570.22460	0.57022	658.285	24.59	0.37	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	656.06300	0.65606	568.25600	0.56826	656.063	24.61	0.37	1,137,599,620.74	194,464	104,232.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	653.85040	0.65385	566.29230	0.56629	653.850	24.63	0.37	1,718,994.92	300	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	625.96550	0.62597	0.00000	0.00000	625.966	24.88	0.35	466,134,680.20	82,600	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	572.37580	0.57238	491.52390	0.49152	572.376	25.38	0.33	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	484.47770	0.48448	413.80290	0.41380	484.478	26.20	0.28	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	426.41840	0.42642	0.00000	0.00000	426.418	26.86	0.25	30,290,929.39	7,536	7,100.00
\$ / R	On 27/03/2019	Any day expiry			15.86050	15.86050	15.64760	15.64760		22.23	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			15.86480	15.86480	15.65170	15.65170		22.22	0.00	0.00	0	400.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	46.56940	0.04657	60.73880	0.06074	46.569	17.02	0.05	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	294.95560	0.29496	327.75230	0.32775	294.956	19.48	0.21	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	1,632.20970	1.63221	1,463.34590	1.46335	1,632.210	20.03	0.72	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	1,229.31200	1.22931	1,091.37390	1.09137	1,229.312	21.33	0.60	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			15.87340	15.87340	15.66000	15.66000		22.17	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.93340	15.93340	15.71790	15.71790		22.09	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	50.32860	0.05033	66.76900	0.06677	50.329	16.37	0.05	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	2,563.47200	2.56347	2,373.43160	2.37343	2,563.472	17.48	0.89	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	320.92370	0.32092	356.81830	0.35682	320.924	19.21	0.21	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	1,632.61010	1.63261	1,463.80060	1.46380	1,632.610	20.07	0.70	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 30/04/2019	Any day expiry	15.61	Call	1,253.11070	1.25311	1,116.08290	1.11608	1,253.111	21.40	0.58	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.99980	15.99980	15.78210	15.78210		21.94	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	53.37070	0.05337	68.01350	0.06801	53.371	15.83	0.06	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	343.79240	0.34379	384.24010	0.38424	343.792	19.00	0.21	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	1,633.38350	1.63338	1,467.28810	1.46729	1,633.384	20.15	0.68	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	1,276.20540	1.27621	1,139.25750	1.13926	1,276.205	21.53	0.57	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			16.00620	16.00620	15.78830	15.78830		21.90	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			16.03010	16.03010	15.81180	15.81180		21.94	0.00	0.00	0	19,210.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	12.78870	0.01279	15.60220	0.01560	12.789	21.20	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	33.61400	0.03361	32.46890	0.03247	33.614	17.24	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	36.52920	0.03653	43.40240	0.04340	36.529	15.44	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	49.94450	0.04994	69.24720	0.06925	49.944	15.41	0.05	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	84.13250	0.08413	109.56220	0.10956	84.133	16.11	0.08	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	212.28450	0.21228	251.57890	0.25158	212.285	17.70	0.15	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	226.64950	0.22665	267.04390	0.26704	226.650	17.84	0.16	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	2,307.16950	2.30717	2,131.41470	2.13141	2,307.170	18.11	0.83	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	2,027.61790	2.02762	1,848.22980	1.84823	2,027.618	19.30	0.76	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,927.98760	1.92799	1,750.02170	1.75002	1,927.988	19.55	0.74	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,784.12030	1.78412	1,611.16670	1.61117	1,784.120	19.86	0.70	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	1,415.89420	1.41589	1,270.71800	1.27072	1,415.894	20.98	0.60	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	1,386.49990	1.38650	1,243.34180	1.24334	1,386.500	21.12	0.59	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	1,314.35070	1.31435	1,176.29760	1.17630	1,314.351	21.46	0.57	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	1,268.89770	1.26890	1,131.96670	1.13197	1,268.898	21.69	0.55	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			16.06060	16.06060	15.84200	15.84200		21.86	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	55.02470	0.05502	70.74960	0.07075	55.025	15.38	0.06	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	361.20180	0.36120	405.84580	0.40585	361.202	18.80	0.21	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,634.90560	1.63491	1,473.99040	1.47399	1,634.906	20.26	0.66	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	1,296.63560	1.29664	1,157.68240	1.15768	1,296.636	21.69	0.55	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			16.06720	16.06720	15.84850	15.84850		21.83	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			16.07150	16.07150	15.85280	15.85280		21.83	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	128.30620	0.12831	154.27620	0.15428	128.306	16.58	0.10	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	1,141.61380	1.14161	1,013.05800	1.01306	1,141.614	22.41	0.50	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			16.13270	16.13270	15.91320	15.91320		21.84	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	56.71350	0.05671	78.73660	0.07874	56.714	14.92	0.06	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	375.40270	0.37540	425.79100	0.42579	375.403	18.50	0.21	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,650.52250	1.65052	1,492.54070	1.49254	1,650.523	20.39	0.64	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	1,327.53770	1.32754	1,186.30620	1.18631	1,327.538	21.82	0.54	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			16.13480	16.13480	15.91540	15.91540		21.83	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			16.16100	16.16100	15.94130	15.94130		21.77	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	481.92160	0.48192	522.78810	0.52279	481.922	19.13	0.25	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	1,289.33950	1.28934	1,151.18800	1.15119	1,289.339	22.05	0.52	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			16.19810	16.19810	15.97790	15.97790		21.78	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	57.97800	0.05798	75.75190	0.07575	57.978	14.55	0.06	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	389.22980	0.38923	436.12620	0.43613	389.230	18.30	0.21	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 30/08/2019	Any day expiry	15.52	Call	1,657.46400	1.65746	1,500.07640	1.50008	1,657.464	20.60	0.62	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	1,345.08500	1.34508	1,203.48700	1.20349	1,345.085	21.96	0.53	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			16.20470	16.20470	15.98440	15.98440		21.75	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			16.21120	16.21120	16.26340	16.26340		21.75	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	727.70930	0.72771	0.00000	0.00000	727.709	25.56	0.31	202,251,642.40	40,000	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			16.23660	16.23660	16.01660	16.01660		21.82	0.00	0.00	0	12,184.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	17.79970	0.01780	22.18120	0.02218	17.800	19.53	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	60.06010	0.06006	48.52550	0.04853	60.060	16.47	0.05	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	300.06090	0.30006	332.93950	0.33294	300.061	17.61	0.18	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	387.09760	0.38710	429.57540	0.42958	387.098	18.24	0.21	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	606.57770	0.60658	646.60840	0.64661	606.578	19.47	0.28	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,696.43180	1.69643	1,539.01530	1.53902	1,696.432	20.63	0.62	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,015.50510	1.01551	0.00000	0.00000	1,015.505	20.65	0.38	15,956,843.52	2,571	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	1,564.70490	1.56470	1,415.48320	1.41548	1,564.705	21.17	0.58	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	1,117.32360	1.11732	995.07290	0.99507	1,117.324	23.14	0.45	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	967.81450	0.96781	857.72080	0.85772	967.814	24.00	0.39	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	950.53480	0.95053	0.00000	0.00000	950.535	24.10	0.39	32,705,005.06	5,142	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	843.95550	0.84396	745.03620	0.74504	843.956	24.82	0.35	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			16.26990	16.26990	16.04960	16.04960		21.84	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	79.58590	0.07959	81.07130	0.08107	79.586	15.25	0.07	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	414.12740	0.41413	452.27350	0.45227	414.127	18.39	0.21	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,686.98660	1.68699	1,530.96330	1.53096	1,686.987	20.87	0.61	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	1,382.60300	1.38260	1,240.80930	1.24081	1,382.603	22.17	0.52	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			16.27460	16.27460	16.05430	16.05430		21.85	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			16.34350	16.34350	16.12260	16.12260		22.02	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	115.93150	0.11593	109.09020	0.10909	115.931	16.37	0.08	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	442.31770	0.44232	476.19780	0.47620	442.318	18.56	0.22	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,710.70080	1.71070	1,555.38970	1.55539	1,710.701	21.23	0.60	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	1,414.64980	1.41465	1,271.78810	1.27179	1,414.650	22.47	0.51	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			16.41240	16.41240	16.19090	16.19090		22.11	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	128.53180	0.12853	130.01020	0.13001	128.532	16.49	0.09	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	461.46620	0.46147	494.34840	0.49435	461.466	18.59	0.22	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,741.33580	1.74134	1,584.46740	1.58447	1,741.336	21.52	0.59	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	1,449.83110	1.44983	1,305.31670	1.30532	1,449.831	22.70	0.51	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			16.41950	16.41950	16.19800	16.19800		22.16	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			16.44570	16.44570	16.22390	16.22390		22.17	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	59.12860	0.05913	60.36410	0.06036	59.129	17.60	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	278.49210	0.27849	295.43680	0.29544	278.492	17.59	0.15	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	1,341.10540	1.34111	1,203.97360	1.20397	1,341.105	23.33	0.47	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	842.80880	0.84281	758.31150	0.75831	842.809	26.70	0.31	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			16.48850	16.48850	16.26630	16.26630		22.23	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	154.72790	0.15473	149.58170	0.14958	154.728	17.01	0.09	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	484.40750	0.48441	515.03640	0.51504	484.408	18.67	0.22	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,771.99760	1.77200	1,614.89550	1.61490	1,771.998	21.79	0.58	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 31/12/2019	Any day expiry	17.05	Call	1,488.42360	1.48842	1,342.26850	1.34227	1,488.424	22.90	0.50	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			16.49320	16.49320	16.27100	16.27100		22.23	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			16.56210	16.56210	16.33930	16.33930		22.29	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			16.63580	16.63580	16.41230	16.41230		22.38	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			16.66900	16.66900	16.44530	16.44530		22.37	0.00	17,002,380.00	1,020	2,041.00
\$ / R	On 02/04/2020	Any day expiry			16.70940	16.70940	16.48540	16.48540		22.41	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			16.77360	16.77360	16.54900	16.54900		22.43	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			16.85440	16.85440	16.62910	16.62910		22.49	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.87810	16.87810	16.65260	16.65260		22.53	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.98740	16.98740	16.76100	16.76100		22.56	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			17.10450	17.10450	16.87740	16.87740		22.60	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			15.45110	15.45110	15.24970	15.24970		27.25	0.00	0.00	0	340.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			15.64140	15.64140	15.43560	15.43560		23.77	0.00	297,186.60	19	98.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			15.84130	15.84130	15.62890	15.62890		22.30	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			16.03010	16.03010	15.81180	15.81180		21.93	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			20.02610	20.02610	19.57850	19.57850		25.48	0.00	10,093,154.40	504	196,322.00
£ / R	On 28/09/2018	Any day expiry			20.06520	20.06520	19.61770	19.61770		24.67	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			20.12940	20.12940	19.68080	19.68080		23.44	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future			20.35310	20.35310	19.89610	19.89610		22.11	0.00	47,463,429.20	2,332	309,627.00
£ / R	On 18/03/2019	Foreign Exchange Future			20.71080	20.71080	20.24070	20.24070		20.86	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	223.49160	0.22349	279.82520	0.27983	223.492	19.19	0.14	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	991.27550	0.99128	779.26450	0.77926	991.276	21.63	0.44	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			21.05040	21.05040	20.56830	20.56830		21.06	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future			21.42320	21.42320	20.93450	20.93450		21.24	0.00	0.00	0	4,645.00
¥ / R	On 06/09/2018	Any day expiry			0.13830	0.13830	0.13680	0.13680		58.78	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.13855	0.13855	0.13703	0.13703		31.58	0.00	0.00	0	6,905.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.14119	0.14119	0.13962	0.13962		26.02	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.14413	0.14413	0.14249	0.14249		24.16	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14694	0.14694	0.14524	0.14524		23.30	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry			17.93570	17.93570	17.60100	17.60100		31.95	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			17.94710	17.94710	17.61550	17.61550		27.37	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.97010	17.97010	17.63780	17.63780		25.75	0.00	31,663,316.20	1,762	97,748.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	0.03990	0.00004	0.03470	0.00003	0.040	43.29	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	0.11000	0.00011	0.11050	0.00011	0.110	38.04	0.00	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	4.74870	0.00475	6.82570	0.00683	4.749	31.51	0.01	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	1,231.10490	1.23110	913.94780	0.91395	1,231.105	24.97	0.94	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	40.52350	0.04052	18.62180	0.01862	40.523	33.18	0.08	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			18.00030	18.00030	17.66780	17.66780		25.07	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			18.31870	18.31870	17.97800	17.97800		22.32	0.00	2,363,112.30	129	40,969.00
€ / R	On 18/03/2019	Foreign Exchange Future			18.70480	18.70480	18.35210	18.35210		21.17	0.00	18,704.80	1	4,726.00

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	16.00	Call	2,831.13110	2.83113	2,512.07880	2.51208	2,831.131	17.86	0.90	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			19.07410	19.07410	18.71130	18.71130		20.62	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			19.33920	19.33920	18.97130	18.97130		20.50	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	219.21540	0.21922	253.55990	0.25356	219.215	17.96	0.12	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	255.39780	0.25540	293.92120	0.29392	255.398	17.97	0.14	0.00	0	30,200.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	425.25360	0.42525	481.62230	0.48162	425.254	18.01	0.21	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	1,419.83590	1.41984	1,227.92030	1.22792	1,419.836	20.87	0.51	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			19.47890	19.47890	19.10690	19.10690		20.48	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.65000	98.65000	98.68000	98.68000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			585.85500	585.85500	586.04700	586.04700			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			597.15600	597.15600	597.34900	597.34900			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			607.08000	607.08000	607.27500	607.27500			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			675.49400	675.49400	675.45700	675.45700			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			688.52400	688.52400	688.48400	688.48400			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			699.96600	699.96600	699.92400	699.92400			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			610.50900	610.50900	610.65400	610.65400			0.00	12,210,180.00	2	865.00
ALBI	On 07/02/2019	Index Future			622.28600	622.28600	622.43100	622.43100			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future			632.62700	632.62700	632.77400	632.77400			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			11.11050	11.11050	10.95480	10.95480		22.14	0.00	1,166,602.50	105	12,197.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			11.25210	11.25210	11.09270	11.09270		18.93	0.00	0.00	0	11,469.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			11.40690	11.40690	11.24230	11.24230		17.59	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			11.55730	11.55730	11.38730	11.38730		17.56	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.88290	11.88290	11.73110	11.73110		20.03	0.00	118,829.00	10	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			12.05430	12.05430	11.89740	11.89740		18.74	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future			653.09730	653.09730	642.46620	642.46620			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future			15.91730	15.91730	15.65220	15.65220		25.81	0.00	0.00	0	1,775.00
CHF / R	On 14/12/2018	Foreign Exchange Future			16.24190	16.24190	15.96920	15.96920		22.39	0.00	0.00	0	755.00
CHF / R	On 18/03/2019	Foreign Exchange Future			16.60260	16.60260	16.31950	16.31950		21.48	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			16.94630	16.94630	16.65530	16.65530		21.13	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future			2.25500	2.25500	2.22330	2.22330		23.86	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			2.27710	2.27710	2.24480	2.24480		20.40	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.30090	2.30090	2.26750	2.26750		19.52	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.32360	2.32360	2.28920	2.28920		19.21	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future			1,012.10580	1,012.10580	912.30740	912.30740			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
DKK / R	On 17/09/2018	Foreign Exchange Future		2.42180	2.42180		2.37660	2.37660		23.93	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.47160	2.47160		2.42510	2.42510		20.87	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.52440	2.52440		2.47620	2.47620		19.57	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.57580	2.57580		2.52580	2.52580		19.66	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		11.28968	74.05504		11.29371	74.03224			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.43398	75.48354		11.43826	75.45983			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.55743	72.94825		11.56190	72.92390			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		11.50289	76.05924		11.49678	76.09823			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.63883	77.52622		11.63257	77.56537			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.76084	74.55414		11.75440	74.59368			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 01/11/2018	GOVI		604.67900	604.67900		604.85900	604.85900			0.00	0.00	0	463.00
GOVI	On 07/02/2019	GOVI		616.34300	616.34300		616.52400	616.52400			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		626.58600	626.58600		626.76900	626.76900			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.96880	1.96880		1.94310	1.94310		28.20	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.99580	1.99580		1.96950	1.96950		23.80	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		2.02400	2.02400		1.99680	1.99680		21.97	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.05030	2.05030		2.02230	2.02230		21.84	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.04196	132.04196		132.42984	132.42984			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.20178	133.20178		133.59637	133.59637			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.43910	135.43910		135.83990	135.83990			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		99.87007	99.87007		99.86674	99.86674			0.00	60,920,742.70	610	2,210.00
I2029	On 07/02/2019	Bond Future		101.81706	101.81706		101.81294	101.81294			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
I2029	On 02/05/2019	Bond Future		102.45482	102.45482		102.45028	102.45028			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		101.69200	101.69200		102.12878	102.12878			0.00	61,320,276.00	603	6,373.00
I2033	On 07/02/2019	Bond Future		103.67456	103.67456		104.11904	104.11904			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		104.27135	104.27135		104.72302	104.72302			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		122.37244	122.37244		123.11632	123.11632			0.00	14,684,692.80	120	9,825.00
I2038	On 07/02/2019	Bond Future		123.16692	123.16692		123.92441	123.92441			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		125.23575	125.23575		126.00546	126.00546			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 01/11/2018	Bond Future		115.00395	115.00395		116.44548	116.44548			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future		117.24603	117.24603		118.71474	118.71474			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		117.53025	117.53025		119.02297	119.02297			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		120.75903	120.75903		122.03078	122.03078			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future		121.34172	121.34172		122.63758	122.63758			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		123.37985	123.37985		124.69708	124.69708			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/11/2018	Index Future		252.02000	252.02000		253.09000	253.09000			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future		256.93400	256.93400		258.02300	258.02300			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		261.25000	261.25000		262.35700	262.35700			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		0.15320	0.15320		0.15110	0.15110			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.15260	0.15260		0.15020	0.15020			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.15250	0.15250		0.14860	0.14860			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.15240	0.15240		0.14780	0.14780			0.00	0.00	0	1,628.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.84320	1.84320		1.81690	1.81690		23.26	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.87310	1.87310		1.84610	1.84610		19.38	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.90460	1.90460		1.87650	1.87650		18.54	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.93440	1.93440		1.90580	1.90580		19.12	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		10.16980	10.16980		9.98180	9.98180		23.05	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		10.29730	10.29730		10.10700	10.10700		20.02	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
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			10.43820		10.43820		10.24290	10.24290		18.74	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.57760		10.57760		10.37720	10.37720		18.81	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.39910		1.39910		1.39110	1.39110			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.40910		1.40910		1.39880	1.39880			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.42060		1.42060		1.40630	1.40630			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.43180		1.43180		1.41390	1.41390			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.29610		1.29610		1.28390	1.28390			0.00	324,025.00	250	250.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16300		1.16300		1.15660	1.15660			0.00	0.00	0	7,143.00
R / ¥	On 06/09/2018	Any day expiry			7.23080		7.23080	0.13827	7.31200	7.31200		27.01	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	0.16310		0.00002	0.13827	0.35850	0.00004	0.163	72.40	0.00	0.00	0	25,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.21780		7.21780	0.13827	7.29750	7.29750		25.21	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.27631		110.81284		9.27928	110.79540		7.56	0.00	185,722,319.84	1,676	67,579.00
R186	On 01/11/2018	Bond Future	7.96	Call	4.12000		0.00412		4.76000	0.00476	4.120	6.80	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	71.56000		0.07156		84.24000	0.08424	71.560	6.89	0.06	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,704.69000		2.70469		2,751.09000	2.75109	2,704.690	7.29	0.75	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,752.89000		1.75289		1,801.94000	1.80194	1,752.890	7.48	0.59	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.37770		107.64545		9.38095	107.62695		7.99	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	261.60000		0.26160		252.81000	0.25281	261.600	7.09	0.11	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	414.33000		0.41433		434.33000	0.43433	414.330	7.09	0.16	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	781.44000		0.78144		0.00000	0.00000	781.440	7.35	0.26	64,880,196.07	2,340	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	3,052.83000		3.05283		3,089.12000	3.08912	3,052.830	7.67	0.61	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,899.06000		1.89906		0.00000	0.00000	1,899.060	7.82	0.47	58,598,624.90	1,170	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	1,138.95000		1.13895		1,185.80000	1.18580	1,138.950	8.37	0.30	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	1,110.10000		1.11010		0.00000	0.00000	1,110.100	8.40	0.29	73,389,899.71	2,340	1,170.00
R186	On 02/05/2019	Bond Future			9.46998		109.43373		9.47345	109.41452		8.03	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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			300.44142		300.44142		301.05129	301.05129			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			298.94818		298.94818		299.56779	299.56779			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			303.96932		303.96932		304.59827	304.59827			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			234.07241		234.07241		234.89195	234.89195			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			234.73144		234.73144		235.56569	235.56569			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
R202	On 02/05/2019	Bond Future		238.67411	238.67411		239.52156	239.52156			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		8.70416	98.04291		8.69708	98.06743		4.73	0.00	0.00	0	38,272.00
R2023	On 07/02/2019	Bond Future		8.82520	99.93417		8.81776	99.95848		5.00	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future		8.92989	97.66721		8.92203	97.69160		5.20	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/11/2018	Bond Future		9.66072	90.87307		9.66339	90.85640		10.09	0.00	122,678,644.50	1,350	54,440.00
R2030	On 07/02/2019	Bond Future		9.75208	88.61650		9.75496	88.59889		10.73	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	541.56000	0.54156	586.27000	0.58627	541.560	9.72	0.18	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,010.04000	2.01004	2,048.87000	2.04887	2,010.040	10.58	0.45	0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future		9.83634	90.08851		9.83937	90.07033		10.88	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/11/2018	Bond Future		9.84730	89.07629		9.85010	89.05744		11.17	0.00	93,530,104.50	1,050	40,851.00
R2032	On 07/02/2019	Bond Future		9.94021	90.79447		9.94321	90.77464		11.41	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future		10.02160	88.14772		10.02475	88.12723		12.16	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/11/2018	Bond Future		9.98240	92.78783		9.98516	92.76729		11.85	0.00	69,590,872.50	750	73,994.00
R2035	On 07/02/2019	Bond Future		10.07617	94.57770		10.07912	94.55613		12.13	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future		10.15354	91.65158		10.15662	91.62938		12.98	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/11/2018	Bond Future		10.04353	89.44337		10.04098	89.46240		12.40	0.00	51,877,154.60	580	52,651.00
R2037	On 07/02/2019	Bond Future		10.13024	86.90863		10.12769	86.92737		13.32	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future		10.20882	88.35221		10.20622	88.37105		13.59	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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		10.10807	92.75757		10.10550	92.77813		12.77	0.00	96,467,872.80	1,040	25,392.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.41000	0.00041	1.06000	0.00106	0.410	10.88	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	30.66000	0.03066	46.71000	0.04671	30.660	11.00	0.02	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	56.54000	0.05654	78.47000	0.07847	56.540	11.13	0.04	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	854.53000	0.85453	928.86000	0.92886	854.530	12.47	0.30	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,472.48000	1.47248	1,555.94000	1.55594	1,472.480	12.77	0.44	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future		10.19386	90.03626		10.19128	90.05658		13.75	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future		10.27141	91.53176		10.26879	91.55212		14.04	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R2044	On 01/11/2018	Bond Future			10.14668		89.67097		10.13894	89.73350		13.36	0.00	4,483,548.50	50	38,979.00
R2044	On 07/02/2019	Bond Future			10.22989		87.01533		10.22195	87.07852		14.39	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.30493		88.46067		10.29679	88.52462		14.71	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/11/2018	Bond Future			10.13767		88.65999		10.12997	88.72362		13.78	0.00	265,448,010.06	2,994	99,873.00
R2048	On 07/02/2019	Bond Future			10.22258		90.37030		10.21469	90.43449		14.15	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.29229		87.43760		10.28421	87.50255		15.21	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/11/2018	Bond Future			7.92985		101.47136		7.93406	101.46669		0.87	0.00	0.00	0	19,671.00
R207	On 07/02/2019	Bond Future			8.13042		99.78369		8.13672	99.77823		0.91	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			8.44244		101.44139		8.45141	101.43551		0.80	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/11/2018	Bond Future			8.19607		97.58355		8.20489	97.56505		2.20	0.00	5,757,429.45	59	29,548.00
R208	On 07/02/2019	Bond Future			8.32945		99.46585		8.33985	99.44631		2.56	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.46571		97.71875		8.47767	97.69856		2.51	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future			9.94594		70.32797		9.94840	70.31250		13.51	0.00	54,363,520.81	773	126,637.00
R209	On 01/11/2018	Bond Future	8.89	Call	24.23000		0.02423		32.45000	0.03245	24.230	11.82	0.02	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	41.03000		0.04103		54.14000	0.05414	41.030	11.82	0.03	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,473.07000		3.47307	3,552.99000	3.55299	3,473.070	3,473.070	12.57	0.80	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	677.09000		0.67709	747.02000	0.74702	677.090	677.090	12.93	0.30	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,911.03000		1.91103	1,997.15000	1.99715	1,911.030	1,911.030	13.25	0.58	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,387.80000		1.38780	1,475.82000	1.47582	1,387.800	1,387.800	13.48	0.47	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,330.83000		1.33083	1,418.75000	1.41875	1,330.830	1,330.830	13.51	0.45	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			10.02699		71.68451		10.02961	71.66825		13.81	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	421.15000		0.42115	474.53000	0.47453	421.150	421.150	12.31	0.15	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,250.61000		1.25061	1,314.88000	1.31488	1,250.610	1,250.610	13.18	0.33	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	2,106.21000		2.10621	2,192.30000	2.19230	2,106.210	2,106.210	14.07	0.42	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.09742		69.72754		10.10015	69.71081		14.70	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future	184.37062		184.37062		184.36425	184.36425			0.00	0.00	0	2,414.00
R210	On 07/02/2019	Bond Future	187.96499		187.96499		187.95722	187.95722			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future	188.56753		188.56753		188.55896	188.55896			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	155.34545		155.34545		155.54400	155.54400			0.00	73,012,361.50	470	3,476.00
R212	On 07/02/2019	Bond Future	156.21886		156.21886		156.42020	156.42020			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	158.84277		158.84277		159.04698	159.04698			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	9.75167		81.79421		9.75439	81.77760		11.12	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.84428		83.37204		9.84720	83.35453		11.32	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.92093		81.20992		9.92399	81.19186		12.00	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 01/11/2018	Bond Future	10.10188		69.48300		10.09416	69.53325		14.26	0.00	0.00	0	28,493.00
R214	On 07/02/2019	Bond Future	10.18528		70.82332		10.17737	70.87409		14.59	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	10.25374		68.70610		10.24564	68.75752		15.60	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	11.22640		11.22640		11.07910	11.07910		24.18	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	11.38400		11.38400		11.23320	11.23320		20.83	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	11.55700		11.55700		11.40160	11.40160		19.39	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.72290		11.72290		11.56300	11.56300		19.13	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.32520		2.32520		2.25610	2.25610		43.38	0.00	13,951,200.00	6,000	6,000.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.22550		2.22550		2.15840	2.15840		35.47	0.00	13,353,000.00	6,000	6,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.11510		2.11510		2.05250	2.05250		32.54	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.01320		2.01320		1.95160	1.95160		30.91	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.48150		1.48150		1.46380	1.46380			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.41200		1.41200		1.39470	1.39470			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.34340		1.34340		1.32690	1.32690			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.28830		1.28830		1.27210	1.27210			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
Total for Derivatives :											7,733,922,045.37	816,308	10 411 477.00
Grand Total:											7,733,922,045.37	816,308	10 411 477.00