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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/11/2018

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 05/11/2018	Any day expiry		14.22500	14.22500		14.29030	14.29030		19.38	0.00	0.00	0	0.00
\$ / R	On 09/11/2018	Any day expiry		14.22780	14.22780		14.29290	14.29290		20.53	0.00	0.00	0	0.00
\$ / R	On 09/11/2018	Any day expiry	14.40	Put	235.49960	0.23550	214.61510	0.21462	235.500	22.07	0.69	0.00	0	20,000.00
\$ / R	On 13/11/2018	Any day expiry		14.23300	14.23300		14.29810	14.29810		18.74	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry		14.23560	14.23560		14.30120	14.30120		18.86	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	237.79200	0.23779	220.82600	0.22083	237.792	19.17	0.58	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	83.74850	0.08375	123.97930	0.12398	83.749	19.71	0.29	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry		14.23740	14.23740		14.30310	14.30310		18.91	0.00	0.00	0	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.01230	0.00001	0.01950	0.00002	0.012	40.96	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.03100	0.00003	0.04600	0.00005	0.031	32.04	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,020.65470	1.02065	1,088.16280	1.08816	1,020.655	20.45	0.98	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.32	Call	151.07300	0.15107	200.01090	0.20001	151.073	19.17	0.44	0.00	0	15,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	49.23290	0.04923	77.76480	0.07776	49.233	20.64	0.18	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	46.36110	0.04636	73.95930	0.07396	46.361	20.71	0.17	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.78	Call	41.07370	0.04107	66.85520	0.06686	41.074	20.86	0.16	0.00	0	30,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	29.27610	0.02928	50.44590	0.05045	29.276	21.26	0.12	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 16/11/2018	Any day expiry	14.89	Put	681.87610	0.68188	637.34590	0.63735	681.876	21.26	0.88	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.24310	14.24310	14.30870	14.30870		18.27	0.00	0.00	0	0.00
\$ / R	On 20/11/2018	Any day expiry			14.24490	14.24490	14.31060	14.31060		18.40	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry			14.24870	14.24870	14.31430	14.31430		18.48	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.25060	14.25060	14.31620	14.31620		18.57	0.00	0.00	0	0.00
\$ / R	On 28/11/2018	Any day expiry			14.25990	14.25990	14.32550	14.32550		18.44	0.00	0.00	0	368.00
\$ / R	On 28/11/2018	Any day expiry	14.76	Call	108.52470	0.10852	133.04690	0.13305	108.525	20.18	0.26	0.00	0	4,000.00
\$ / R	On 29/11/2018	Any day expiry			14.26180	14.26180	14.32740	14.32740		18.50	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.26370	14.26370	14.32920	14.32920		18.56	0.00	0.00	0	4,665.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	7.75350	0.00775	8.86260	0.00886	7.754	18.83	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	91.29420	0.09129	83.76930	0.08377	91.294	17.75	0.23	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	105.28730	0.10529	96.51880	0.09652	105.287	17.84	0.26	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	371.81500	0.37181	421.57990	0.42158	371.815	18.26	0.62	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	269.49350	0.26949	247.61620	0.24762	269.493	18.56	0.48	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	261.48940	0.26149	302.07640	0.30208	261.489	18.73	0.49	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	112.45770	0.11246	135.29670	0.13530	112.458	20.40	0.25	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	108.59240	0.10859	130.87610	0.13088	108.592	20.47	0.25	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	3.02170	0.00302	4.07780	0.00408	3.022	25.39	0.01	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	1.45040	0.00145	1.53490	0.00153	1.450	27.95	0.00	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.27310	14.27310	14.33860	14.33860		18.45	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,224.09030	1.22409	1,169.01850	1.16902	1,224.090	22.06	0.89	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.27490	14.27490	14.34040	14.34040		18.48	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	142.91860	0.14292	129.85010	0.12985	142.919	17.89	0.30	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	322.19160	0.32219	295.18380	0.29518	322.192	18.63	0.50	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	746.18370	0.74618	700.65290	0.70065	746.184	20.52	0.75	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,089.11400	1.08911	1,036.39080	1.03639	1,089.114	21.64	0.86	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			14.27680	14.27680	14.34220	14.34220		18.64	0.00	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.28400	14.28400	14.34940	14.34940		18.45	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	85.31540	0.08532	77.88150	0.07788	85.315	17.28	0.19	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	144.10570	0.14411	131.53010	0.13153	144.106	17.66	0.28	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	109.31790	0.10932	126.55420	0.12655	109.318	20.81	0.21	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	44.95370	0.04495	53.52580	0.05353	44.954	22.46	0.10	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.28580	14.28580	14.35120	14.35120		18.48	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.28940	14.28940	14.35480	14.35480		18.52	0.00	610,171,669.40	42,701	817,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	1.10060	0.00110	1.27410	0.00127	1.101	23.38	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	1.27400	0.00127	1.49010	0.00149	1.274	22.75	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	1.56150	0.00156	1.85080	0.00185	1.562	21.89	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	1.79350	0.00179	2.14340	0.00214	1.793	21.32	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	1.84440	0.00184	2.20780	0.00221	1.844	21.20	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	2.06510	0.00207	2.48750	0.00249	2.065	20.74	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	2.38440	0.00238	2.89320	0.00289	2.384	20.17	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	2.56490	0.00256	3.12300	0.00312	2.565	19.88	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	3.11300	0.00311	3.82090	0.00382	3.113	19.14	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	3.74170	0.00374	4.62180	0.00462	3.742	18.45	0.01	0.00	0	26,400.00

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	12.50	Call	1,793.14170		1.79314	1,859.42180	1.85942	1,793.142	18.45	0.99	0.00	0	228,616.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	4.59600		0.00460	5.70800	0.00571	4.596	17.71	0.02	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	4.98370		0.00498	6.19960	0.00620	4.984	17.42	0.02	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	5.59280		0.00559	6.96960	0.00697	5.593	17.02	0.02	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	10.03230		0.01003	10.80130	0.01080	10.032	16.56	0.03	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	12.22210		0.01222	12.89890	0.01290	12.222	16.61	0.04	0.00	0	177,520.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,301.62210		1.30162	1,367.69890	1.36770	1,301.622	16.61	0.96	0.00	0	6,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	14.79230		0.01479	15.32840	0.01533	14.792	16.67	0.05	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	17.78880		0.01779	18.12720	0.01813	17.789	16.72	0.05	0.00	0	11,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,114.65600		1.11466	1,179.79790	1.17980	1,114.656	16.83	0.93	0.00	0	7,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	27.01290		0.02701	26.59870	0.02660	27.013	16.85	0.08	0.00	0	5,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	29.82940		0.02983	29.15560	0.02916	29.829	16.88	0.08	0.00	0	17,800.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,069.22940		1.06923	1,133.95560	1.13396	1,069.229	16.88	0.92	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	37.30250		0.03730	35.89800	0.03590	37.303	16.96	0.10	0.00	0	13,650.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	38.47930		0.03848	36.95480	0.03695	38.479	16.97	0.10	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	894.35780		0.89436	956.47920	0.95648	894.358	17.10	0.87	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	54.95780		0.05496	51.67920	0.05168	54.958	17.10	0.13	0.00	0	4,080.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	63.21520		0.06322	59.02050	0.05902	63.215	17.15	0.15	0.00	0	29,800.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	852.61520		0.85262	913.82050	0.91382	852.615	17.15	0.85	0.00	0	228,616.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	82.46430		0.08246	76.09100	0.07609	82.464	17.26	0.18	0.00	0	66,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	101.46140		0.10146	92.71280	0.09271	101.461	17.41	0.21	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	106.64590		0.10665	97.44910	0.09745	106.646	17.44	0.22	0.00	0	7,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	120.39640		0.12040	110.02460	0.11002	120.396	17.53	0.24	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	132.22220		0.13222	120.85970	0.12086	132.222	17.60	0.26	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	135.29550		0.13530	123.67730	0.12368	135.295	17.62	0.26	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	624.69550		0.62470	678.47730	0.67848	624.696	17.62	0.74	0.00	0	3,068.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	168.63630		0.16864	154.33090	0.15433	168.636	17.80	0.31	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	526.51350		0.52651	576.17610	0.57618	526.513	17.89	0.67	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	206.81010		0.20681	189.59020	0.18959	206.810	17.98	0.35	0.00	0	58,250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	496.21010		0.49621	544.39020	0.54439	496.210	17.98	0.65	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	249.87300		0.24987	229.56670	0.22957	249.873	18.16	0.40	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	259.07300		0.25907	238.13210	0.23813	259.073	18.20	0.41	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	423.14600		0.42315	467.28510	0.46729	423.146	18.21	0.59	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	273.23570		0.27324	251.33560	0.25134	273.236	18.25	0.42	8,595,272.52	1,406	235,564.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	278.05400		0.27805	255.83110	0.25583	278.054	18.27	0.43	0.00	0	36,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	387.20730		0.38721	429.09020	0.42909	387.207	18.34	0.55	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	297.80730		0.29781	274.29020	0.27429	297.807	18.34	0.45	0.00	0	13,650.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	318.32540		0.31833	293.50400	0.29350	318.325	18.41	0.47	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	362.97400		0.36297	403.22380	0.40322	362.974	18.43	0.53	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	350.51670		0.35052	323.72740	0.32373	350.517	18.52	0.49	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	367.91570		0.36792	339.46300	0.33946	367.916	18.61	0.51	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	327.31570		0.32732	364.26300	0.36426	327.316	18.61	0.49	0.00	0	100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	379.74140		0.37974	350.18250	0.35018	379.741	18.67	0.52	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	319.14140		0.31914	354.98250	0.35498	319.141	18.67	0.48	0.00	0	500.00	

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\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	403.93270		0.40393		373.14770	0.37315	403.933	18.79	0.53	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	299.48950		0.29949		333.80040	0.33380	299.490	18.82	0.46	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	284.54850		0.28455		317.65320	0.31765	284.548	18.94	0.45	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	263.39290		0.26339		294.72000	0.29472	263.393	19.12	0.42	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	473.99290		0.47399		439.92000	0.43992	473.993	19.12	0.58	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	480.60860		0.48061		446.24410	0.44624	480.609	19.15	0.58	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	541.90350		0.54190		504.97480	0.50497	541.903	19.42	0.62	0.00	0	3,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	231.30350		0.23130		259.77480	0.25977	231.303	19.42	0.38	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	228.30160		0.22830		256.49740	0.25650	228.302	19.45	0.38	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	225.33610		0.22534		253.25600	0.25326	225.336	19.48	0.37	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	591.64600		0.59165		552.80880	0.55281	591.646	19.64	0.65	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	202.88510		0.20289		228.65610	0.22866	202.885	19.73	0.34	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	643.07290		0.64307		602.40600	0.60241	643.073	19.85	0.67	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	650.54990		0.65055		609.63060	0.60963	650.550	19.88	0.68	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	189.94990		0.18995		214.43060	0.21443	189.950	19.88	0.32	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	688.40600		0.68841		646.24180	0.64624	688.406	20.03	0.69	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	177.80600		0.17781		201.04180	0.20104	177.806	20.03	0.31	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	168.63480		0.16863		190.90690	0.19091	168.635	20.15	0.29	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	166.41600		0.16642		188.45010	0.18845	166.416	20.18	0.29	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	766.33720		0.76634		721.81670	0.72182	766.337	20.33	0.72	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	846.96570		0.84697		800.27200	0.80027	846.966	20.63	0.75	0.00	0	25,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	136.36570		0.13637		155.07200	0.15507	136.366	20.63	0.25	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	134.51950		0.13452		153.06420	0.15306	134.520	20.66	0.24	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	120.57680		0.12058		137.75880	0.13776	120.577	20.87	0.22	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	118.93540		0.11894		135.93680	0.13594	118.935	20.90	0.22	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	111.05750		0.11106		127.17400	0.12717	111.058	21.03	0.21	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	103.69370		0.10369		118.96460	0.11896	103.694	21.17	0.20	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,014.29370		1.01429		964.16460	0.96416	1,014.294	21.17	0.80	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,057.41610		1.05742		1,006.47850	1.00648	1,057.416	21.30	0.82	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,100.99270		1.10099		1,049.28680	1.04929	1,100.993	21.43	0.83	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	82.11310		0.08211		94.79070	0.09479	82.113	21.62	0.16	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	72.58310		0.07258		84.05520	0.08406	72.583	21.86	0.14	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	70.62340		0.07062		81.84200	0.08184	70.623	21.91	0.14	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,279.31680		1.27932		1,224.88690	1.22489	1,279.317	21.97	0.86	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	68.71680		0.06872		79.68690	0.07969	68.717	21.97	0.14	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	67.78380		0.06778		78.63170	0.07863	67.784	22.00	0.13	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	60.76980		0.06077		70.68660	0.07069	60.770	22.21	0.12	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	59.94750		0.05995		69.75320	0.06975	59.948	22.24	0.12	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	59.13670		0.05914		68.83250	0.06883	59.137	22.26	0.12	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	52.32840		0.05233		61.08820	0.06109	52.328	22.50	0.11	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	50.24430		0.05024		58.71230	0.05871	50.244	22.58	0.10	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,592.70430		1.59270		1,535.59740	1.53560	1,592.704	22.72	0.91	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	41.40550		0.04141		49.64270	0.04964	41.406	22.73	0.09	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	37.42810		0.03743		45.33510	0.04534	37.428	22.78	0.08	0.00	0	121,970.00

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	16.00	Call	32.11790	0.03212	39.53860	0.03954	32.118	22.86	0.07	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	26.57720	0.02658	33.41940	0.03342	26.577	22.96	0.06	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	25.22890	0.02523	31.91660	0.03192	25.229	22.99	0.06	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	22.72130	0.02272	29.10490	0.02910	22.721	23.04	0.05	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	21.18150	0.02118	27.36570	0.02737	21.182	23.07	0.05	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	11.95840	0.01196	16.67410	0.01667	11.958	23.36	0.03	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	7.70730	0.00771	11.48060	0.01148	7.707	23.57	0.02	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	5.31390	0.00531	8.41270	0.00841	5.314	23.75	0.01	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.30010	14.30010	14.36560	14.36560		18.36	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	184.63330	0.18463	169.76790	0.16977	184.633	17.66	0.31	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	367.68120	0.36768	341.07500	0.34108	367.681	18.36	0.49	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	778.76970	0.77877	734.64280	0.73464	778.770	20.11	0.71	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,108.52870	1.10853	1,057.33600	1.05734	1,108.529	21.18	0.81	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.30190	14.30190	14.36740	14.36740		18.38	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	33.93990	0.03394	29.77720	0.02978	33.940	16.80	0.08	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	45.34000	0.04534	40.32010	0.04032	45.340	16.89	0.11	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	244.40550	0.24441	271.75220	0.27175	244.405	19.42	0.37	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	219.47460	0.21947	244.54570	0.24455	219.475	19.68	0.34	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.31990	14.31990	14.38550	14.38550		18.08	0.00	0.00	0	2,710.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	26.85190	0.02685	23.37960	0.02338	26.852	16.61	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	174.59880	0.17460	160.84870	0.16085	174.599	17.26	0.28	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	452.01740	0.45202	494.05540	0.49406	452.017	17.95	0.55	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	367.60790	0.36761	343.30270	0.34330	367.608	17.99	0.46	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	844.37420	0.84437	799.80130	0.79980	844.374	19.87	0.70	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	22.86430	0.02286	25.56350	0.02556	22.864	24.19	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	10.62290	0.01062	12.09430	0.01209	10.623	25.15	0.02	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.32350	14.32350	14.38910	14.38910		18.06	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.35160	14.35160	14.41710	14.41710		18.25	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	24.68090	0.02468	25.11310	0.02511	24.681	17.43	0.05	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.37250	14.37250	14.43790	14.43790		18.20	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry	14.88	Call	332.39970	0.33240	358.01540	0.35802	332.400	19.40	0.37	0.00	0	4,000.00
\$ / R	On 31/01/2019	Any day expiry			14.37430	14.37430	14.43970	14.43970		18.21	0.00	0.00	0	2,093.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	57.41470	0.05741	53.52680	0.05353	57.415	16.62	0.10	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	417.24290	0.41724	393.06020	0.39306	417.243	17.96	0.43	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	443.08820	0.44309	417.82830	0.41783	443.088	18.04	0.44	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	508.85790	0.50886	545.73600	0.54574	508.858	18.28	0.52	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	272.94190	0.27294	294.45330	0.29445	272.942	19.97	0.32	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	205.98980	0.20599	223.05910	0.22306	205.990	20.72	0.25	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.39720	14.39720	14.46260	14.46260		18.33	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.42410	14.42410	14.48960	14.48960		18.34	0.00	0.00	0	6,096.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	84.62780	0.08463	81.64520	0.08165	84.628	16.59	0.12	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	471.51900	0.47152	446.67710	0.44668	471.519	18.00	0.42	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	497.51970	0.49752	471.70050	0.47170	497.520	18.09	0.43	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	555.31850	0.55532	588.85310	0.58885	555.318	18.59	0.50	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 28/02/2019	Any day expiry	15.27	Call	328.29900	0.32830	349.73180	0.34973	328.299	20.10	0.33	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	256.34910	0.25635	273.83060	0.27383	256.349	20.83	0.26	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.45640	14.45640	14.52190	14.52190		18.42	0.00	4,857,350.40	336	51,888.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	3.25770	0.00326	3.65860	0.00366	3.258	22.25	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	13.06830	0.01307	13.80010	0.01380	13.068	17.60	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	46.23700	0.04624	45.77610	0.04578	46.237	17.01	0.07	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	49.24800	0.04925	48.62860	0.04863	49.248	16.98	0.07	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	88.25730	0.08826	85.30510	0.08531	88.257	16.66	0.12	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	90.79950	0.09080	87.68270	0.08768	90.800	16.65	0.12	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	101.57470	0.10157	97.75660	0.09776	101.575	16.58	0.13	2,739,009.18	1,406	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	110.42090	0.11042	104.52360	0.10452	110.421	16.62	0.14	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	123.75360	0.12375	117.15710	0.11716	123.754	16.68	0.16	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	129.80450	0.12980	122.89630	0.12290	129.805	16.71	0.16	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	151.49440	0.15149	143.47740	0.14348	151.494	16.79	0.18	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	170.57800	0.17058	161.60550	0.16161	170.578	16.86	0.20	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	178.14360	0.17814	168.79830	0.16880	178.144	16.89	0.20	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	188.58140	0.18858	178.72570	0.17873	188.581	16.92	0.21	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	205.00600	0.20501	194.36250	0.19436	205.006	16.97	0.23	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	216.47580	0.21648	205.28480	0.20528	216.476	17.00	0.24	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	231.40110	0.23140	219.51270	0.21951	231.401	17.05	0.25	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	246.99280	0.24699	234.38450	0.23438	246.993	17.09	0.26	0.00	0	9,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	273.33350	0.27333	259.53850	0.25954	273.333	17.16	0.28	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	280.18730	0.28019	266.08930	0.26609	280.187	17.17	0.28	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	287.15300	0.28715	272.74640	0.27275	287.153	17.19	0.29	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	297.80650	0.29781	282.93490	0.28293	297.807	17.22	0.30	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	313.44600	0.31345	296.89330	0.29689	313.446	17.28	0.31	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	341.97230	0.34197	323.85900	0.32386	341.972	17.41	0.33	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	358.91980	0.35892	340.03640	0.34004	358.920	17.47	0.34	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	403.31510	0.40332	382.48310	0.38248	403.315	17.65	0.36	7,428,148.13	1,406	17,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	421.87710	0.42188	400.25810	0.40026	421.877	17.71	0.37	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	500.64420	0.50064	475.84100	0.47584	500.644	17.99	0.41	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	542.67200	0.54267	516.27400	0.51627	542.672	18.13	0.43	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	709.85170	0.70985	748.54850	0.74855	709.852	18.16	0.56	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	580.85660	0.58086	553.05930	0.55306	580.857	18.25	0.45	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	620.32300	0.62032	591.13790	0.59114	620.323	18.37	0.47	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	631.82900	0.63183	602.25070	0.60225	631.829	18.40	0.47	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	637.61990	0.63762	607.84540	0.60785	637.620	18.42	0.48	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	631.73840	0.63174	666.68210	0.66668	631.738	18.48	0.52	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	623.67800	0.62368	658.09930	0.65810	623.678	18.52	0.51	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	667.27800	0.66728	636.19930	0.63620	667.278	18.52	0.49	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	685.36910	0.68537	653.74930	0.65375	685.369	18.57	0.50	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	703.68000	0.70368	671.52610	0.67153	703.680	18.63	0.50	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	759.90870	0.75991	726.16210	0.72616	759.909	18.80	0.52	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	818.01420	0.81801	782.71180	0.78271	818.014	18.97	0.54	0.00	0	24,326.00

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	14.81	Put	864.45530	0.86446	827.96890	0.82797	864.455	19.11	0.56	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	871.17330	0.87117	834.52140	0.83452	871.173	19.13	0.56	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	877.91600	0.87792	841.09910	0.84110	877.916	19.15	0.56	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	884.67980	0.88468	847.69510	0.84770	884.680	19.16	0.57	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	454.99360	0.45499	481.09400	0.48109	454.994	19.45	0.40	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	452.07800	0.45208	478.02310	0.47802	452.078	19.47	0.40	0.00	0	200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,024.21730	1.02422	984.04430	0.98404	1,024.217	19.55	0.61	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,067.59200	1.06759	1,026.50870	1.02651	1,067.592	19.66	0.62	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,082.19840	1.08220	1,040.81540	1.04082	1,082.198	19.70	0.62	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,089.52530	1.08953	1,047.99510	1.04800	1,089.525	19.72	0.63	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	405.44410	0.40544	428.80490	0.42880	405.444	19.79	0.37	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,133.91850	1.13392	1,091.46900	1.09147	1,133.919	19.83	0.64	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,141.38170	1.14138	1,098.77630	1.09878	1,141.382	19.85	0.64	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	392.75600	0.39276	415.34760	0.41535	392.756	19.89	0.36	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,232.24400	1.23224	1,188.12060	1.18812	1,232.244	20.09	0.66	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	339.66100	0.33966	359.69870	0.35970	339.661	20.34	0.32	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	337.53400	0.33753	357.47660	0.35748	337.534	20.36	0.31	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	329.18300	0.32918	348.73170	0.34873	329.183	20.43	0.31	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	325.09300	0.32509	344.44780	0.34445	325.093	20.47	0.30	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	321.05900	0.32106	340.22190	0.34022	321.059	20.51	0.30	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	297.98830	0.29799	316.04390	0.31604	297.988	20.74	0.28	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	271.71960	0.27172	288.48780	0.28849	271.720	21.04	0.26	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	268.41660	0.26842	285.02320	0.28502	268.417	21.07	0.26	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	258.78660	0.25879	274.91050	0.27491	258.787	21.19	0.25	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	244.24980	0.24425	260.17470	0.26017	244.250	21.34	0.24	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	241.11790	0.24112	256.87880	0.25688	241.118	21.37	0.24	4,830,203.70	1,406	11,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	221.78590	0.22179	236.50810	0.23651	221.786	21.57	0.22	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	198.98970	0.19899	212.46040	0.21246	198.990	21.83	0.20	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	189.15920	0.18916	202.07520	0.20208	189.159	21.96	0.19	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	166.83820	0.16684	178.47560	0.17848	166.838	22.27	0.17	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	164.77110	0.16477	176.28980	0.17629	164.771	22.30	0.17	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	132.07580	0.13208	141.64280	0.14164	132.076	22.87	0.14	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	131.27840	0.13128	140.79730	0.14080	131.278	22.88	0.14	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	127.37460	0.12737	136.65340	0.13665	127.375	22.96	0.13	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	122.86350	0.12286	131.86380	0.13186	122.864	23.05	0.13	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	122.12930	0.12213	131.08280	0.13108	122.129	23.07	0.13	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	121.40010	0.12140	130.30900	0.13031	121.400	23.08	0.13	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	112.36550	0.11237	120.70950	0.12071	112.365	23.29	0.12	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	107.82330	0.10782	115.87860	0.11588	107.823	23.40	0.11	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	97.89820	0.09790	104.76710	0.10477	97.898	23.83	0.10	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	79.47340	0.07947	85.77950	0.08578	79.473	25.02	0.08	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	68.39250	0.06839	74.35190	0.07435	68.393	25.97	0.07	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.47250	14.47250	14.53800	14.53800		18.43	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	417.42840	0.41743	396.51720	0.39652	417.428	17.67	0.36	0.00	0	65,000.00

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 27/03/2019	Any day expiry	14.50	Put	681.17550	0.68118	650.48280	0.65048	681.176	18.52	0.48	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.47610	14.47610	14.54160	14.54160		18.53	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	113.73840	0.11374	109.43290	0.10943	113.738	16.68	0.14	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	518.29770	0.51830	493.88720	0.49389	518.298	18.02	0.41	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	544.40250	0.54440	518.98930	0.51899	544.403	18.10	0.42	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	595.27300	0.59527	627.13000	0.62713	595.273	18.85	0.48	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	374.96570	0.37497	395.90010	0.39590	374.966	20.26	0.33	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	303.10760	0.30311	320.81360	0.32081	303.108	20.94	0.28	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.48330	14.48330	14.54880	14.54880		18.51	0.00	0.00	0	55.00
\$ / R	On 26/04/2019	Any day expiry			14.52630	14.52630	14.59190	14.59190		18.57	0.00	0.00	0	0.00
\$ / R	On 26/04/2019	Any day expiry	15.04	Call	554.77440	0.55477	581.90960	0.58191	554.774	19.41	0.42	0.00	0	4,000.00
\$ / R	On 30/04/2019	Any day expiry			14.53350	14.53350	14.59910	14.59910		18.54	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	141.67730	0.14168	135.92020	0.13592	141.677	16.66	0.15	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,309.94710	1.30995	1,363.63380	1.36363	1,309.947	17.06	0.75	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	560.46350	0.56046	535.92440	0.53592	560.463	17.97	0.40	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	586.47080	0.58647	561.06070	0.56106	586.471	18.06	0.41	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	630.13610	0.63014	660.40530	0.66041	630.136	19.03	0.46	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	416.96100	0.41696	437.21210	0.43721	416.961	20.36	0.33	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	348.16310	0.34816	365.29430	0.36529	348.163	20.97	0.28	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.58950	14.58950	14.65510	14.65510		18.62	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	163.96630	0.16397	158.00820	0.15801	163.966	16.54	0.16	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	597.25190	0.59725	572.17320	0.57217	597.252	17.97	0.39	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	623.36020	0.62336	597.49500	0.59749	623.360	18.05	0.40	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	662.71450	0.66271	691.33650	0.69134	662.714	19.28	0.45	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	456.83410	0.45683	476.52830	0.47653	456.834	20.57	0.33	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	386.49450	0.38649	403.88690	0.40389	386.494	21.14	0.29	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.59490	14.59490	14.66050	14.66050		18.60	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.61480	14.61480	14.68050	14.68050		18.63	0.00	9,938,064.00	680	19,241.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	7.77710	0.00778	8.61380	0.00861	7.777	18.00	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	52.86800	0.05287	51.22000	0.05122	52.868	15.44	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	120.43090	0.12043	115.29720	0.11530	120.431	16.13	0.13	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	169.02140	0.16902	161.38020	0.16138	169.021	16.47	0.16	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	173.77910	0.17378	165.89570	0.16590	173.779	16.50	0.16	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	236.31450	0.23631	226.74380	0.22674	236.315	16.81	0.21	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	437.35090	0.43735	419.72720	0.41973	437.351	17.38	0.32	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	458.75580	0.45876	439.52230	0.43952	458.756	17.45	0.33	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,139.17120	1.13917	1,182.12240	1.18212	1,139.171	17.62	0.65	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	926.54570	0.92655	963.03540	0.96304	926.546	18.33	0.57	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	859.37390	0.85937	893.58330	0.89358	859.374	18.59	0.54	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	854.53150	0.85453	822.42930	0.82243	854.531	18.67	0.47	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	767.25390	0.76725	798.50740	0.79851	767.254	18.97	0.49	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	672.64710	0.67265	700.38490	0.70038	672.647	19.41	0.44	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	529.80390	0.52980	551.56760	0.55157	529.804	20.25	0.37	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	488.94300	0.48894	509.06690	0.50907	488.943	20.54	0.34	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 14/06/2019	Foreign Exchange Future	15.92	Call	463.76630	0.46377	482.86380	0.48286	463.766	20.74	0.33	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	447.84040	0.44784	466.28130	0.46628	447.840	20.87	0.32	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	200.57790	0.20058	207.95820	0.20796	200.578	23.82	0.15	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.62560	14.62560	14.69130	14.69130		18.69	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	914.87520	0.91488	882.05560	0.88206	914.875	18.80	0.49	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	270.22560	0.27023	283.68080	0.28368	270.226	22.45	0.20	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.64010	14.64010	14.70580	14.70580		18.69	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	182.31840	0.18232	174.63300	0.17463	182.318	16.44	0.17	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	626.62580	0.62663	601.18970	0.60119	626.626	17.96	0.39	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	652.79460	0.65279	626.61930	0.62662	652.795	18.04	0.40	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	688.20000	0.68820	715.50550	0.71551	688.200	19.50	0.44	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	488.24330	0.48824	507.66670	0.50767	488.243	20.75	0.33	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	417.97100	0.41797	435.65390	0.43565	417.971	21.26	0.29	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.64550	14.64550	14.71120	14.71120		18.67	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.64920	14.64920	14.71490	14.71490		18.68	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	316.18470	0.31618	303.70580	0.30371	316.185	17.01	0.25	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	407.08130	0.40708	424.33600	0.42434	407.081	21.39	0.28	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.69980	14.69980	14.76560	14.76560		18.74	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	199.84120	0.19984	191.39340	0.19139	199.841	16.27	0.17	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	657.33690	0.65734	631.62020	0.63162	657.337	17.93	0.38	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	683.51640	0.68352	657.12330	0.65712	683.516	18.01	0.39	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	721.41640	0.72142	747.68530	0.74769	721.416	19.69	0.43	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	526.20780	0.52621	545.26070	0.54526	526.208	20.90	0.33	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	455.83300	0.45583	474.03520	0.47404	455.833	21.36	0.29	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.70160	14.70160	14.76740	14.76740		18.74	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.72360	14.72360	14.78940	14.78940		18.73	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	821.37400	0.82137	791.46770	0.79147	821.374	18.38	0.43	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	511.38660	0.51139	531.11740	0.53112	511.387	21.11	0.32	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.75490	14.75490	14.82080	14.82080		18.80	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	216.93040	0.21693	208.27560	0.20828	216.930	16.21	0.17	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	682.97680	0.68298	657.33640	0.65734	682.977	17.93	0.38	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	709.14010	0.70914	682.86050	0.68286	709.140	18.00	0.38	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	743.82570	0.74383	768.96330	0.76896	743.826	19.89	0.42	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	553.16800	0.55317	572.75280	0.57275	553.168	21.05	0.33	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	483.06340	0.48306	501.20000	0.50120	483.063	21.51	0.29	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.76040	14.76040	14.82630	14.82630		18.78	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.76590	14.76590	14.83190	14.83190		18.79	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	261.37240	0.26137	271.55860	0.27156	261.372	25.09	0.16	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.78620	14.78620	14.85220	14.85220		18.84	0.00	7,038,231.20	476	16,395.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	15.27020	0.01527	16.14290	0.01614	15.270	16.87	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	108.55640	0.10856	101.69050	0.10169	108.556	15.15	0.10	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	556.92780	0.55693	537.02000	0.53702	556.928	17.52	0.32	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	583.47600	0.58348	562.41330	0.56241	583.476	17.58	0.33	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	639.63620	0.63964	615.20260	0.61520	639.636	17.73	0.35	0.00	0	33,715.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	664.69860	0.66470	639.32620	0.63933	664.699	17.81	0.36	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	700.58520	0.70059	674.37620	0.67438	700.585	17.91	0.37	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	764.26290	0.76426	736.63270	0.73663	764.263	18.10	0.39	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	988.98860	0.98899	956.91120	0.95691	988.989	18.71	0.46	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,418.52720	1.41853	1,379.82040	1.37982	1,418.527	19.64	0.55	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,545.85710	1.54586	1,505.34740	1.50535	1,545.857	19.89	0.57	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	690.99120	0.69099	713.89810	0.71390	690.991	20.33	0.39	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	431.17960	0.43118	448.10930	0.44811	431.180	22.08	0.26	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	376.99660	0.37700	392.76370	0.39276	376.997	22.58	0.23	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	354.94910	0.35495	369.03450	0.36903	354.949	22.89	0.22	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	347.99880	0.34800	361.95210	0.36195	347.999	23.03	0.21	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	319.57370	0.31957	332.98720	0.33299	319.574	23.67	0.20	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	306.93380	0.30693	320.11010	0.32011	306.934	24.00	0.19	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	296.48410	0.29648	309.46820	0.30947	296.484	24.28	0.18	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	293.97850	0.29398	306.91780	0.30692	293.978	24.35	0.18	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	254.54540	0.25455	269.73550	0.26974	254.545	25.39	0.15	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.81200	14.81200	14.87810	14.87810		18.82	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	235.58590	0.23559	223.29620	0.22330	235.586	16.22	0.18	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	706.07010	0.70607	679.49460	0.67949	706.070	17.90	0.37	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	732.16950	0.73217	704.99760	0.70500	732.169	17.97	0.38	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	771.80600	0.77181	796.75620	0.79676	771.806	20.02	0.42	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	583.12740	0.58313	603.39650	0.60340	583.127	21.14	0.33	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	511.19880	0.51120	529.67620	0.52968	511.199	21.61	0.30	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.81570	14.81570	14.88180	14.88180		18.83	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.86910	14.86910	14.93540	14.93540		18.87	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	251.18790	0.25119	238.41520	0.23842	251.188	16.17	0.18	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	728.28940	0.72829	701.86670	0.70187	728.289	17.89	0.36	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	754.33280	0.75433	727.33740	0.72734	754.333	17.96	0.37	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	792.29350	0.79229	816.57900	0.81658	792.294	20.21	0.41	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	607.41880	0.60742	627.74010	0.62774	607.419	21.28	0.33	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	537.85980	0.53786	556.58310	0.55658	537.860	21.74	0.30	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.92670	14.92670	14.99330	14.99330		19.05	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	265.82710	0.26583	255.01040	0.25501	265.827	16.18	0.18	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	750.16670	0.75017	724.21970	0.72422	750.167	17.95	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	776.11790	0.77612	748.27240	0.74827	776.118	18.02	0.37	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	821.79160	0.82179	845.72140	0.84572	821.792	20.43	0.41	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	638.64990	0.63865	658.82320	0.65882	638.650	21.47	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	570.15430	0.57015	589.31520	0.58932	570.154	21.92	0.30	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.93280	14.93280	14.99940	14.99940		19.04	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.95510	14.95510	15.02180	15.02180		19.08	0.00	0.00	0	9,870.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	54.71060	0.05471	53.72860	0.05373	54.711	14.27	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	515.96530	0.51597	500.40900	0.50041	515.965	17.33	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	579.90690	0.57991	598.69070	0.59869	579.907	22.06	0.30	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	315.00930	0.31501	331.60390	0.33160	315.009	25.23	0.17	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry		14.99170	14.99170		15.05850	15.05850		19.16	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	283.84350	0.28384	272.36660	0.27237	283.843	16.25	0.18	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	772.45620	0.77246	745.79160	0.74579	772.456	18.01	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	797.68690	0.79769	769.99110	0.76999	797.687	18.07	0.36	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	852.79090	0.85279	875.79830	0.87580	852.791	20.65	0.40	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	673.63550	0.67364	693.42100	0.69342	673.636	21.65	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	606.54370	0.60654	625.39460	0.62539	606.544	22.10	0.30	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry		14.99580	14.99580		15.06250	15.06250		19.17	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		15.05470	15.05470		15.12150	15.12150		19.27	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		15.11780	15.11780		15.18460	15.18460		19.34	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future		15.14620	15.14620		15.21310	15.21310		19.41	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry		15.18080	15.18080		15.24770	15.24770		19.48	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		15.23570	15.23570		15.30260	15.30260		19.54	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		15.30480	15.30480		15.37180	15.37180		19.59	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.32510	15.32510		15.39220	15.39220		19.65	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		15.41860	15.41860		15.48580	15.48580		19.69	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.51620	15.51620		15.58350	15.58350		19.76	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		14.28940	14.28940		14.35480	14.35480		18.52	0.00	0.00	0	307.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.45640	14.45640		14.52190	14.52190		18.42	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.61480	14.61480		14.68050	14.68050		18.63	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		14.78620	14.78620		14.85220	14.85220		18.83	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		14.95510	14.95510		15.02180	15.02180		19.08	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry		18.59810	18.59810		18.62470	18.62470		17.22	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future		18.64710	18.64710		18.67350	18.67350		17.15	0.00	3,114,065.70	167	460,222.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	197.67380	0.19767	214.55870	0.21456	197.674	18.23	0.29	0.00	0	200.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.95630	18.95630		18.98210	18.98210		17.00	0.00	0.00	0	11,145.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	357.59140	0.35759	365.29900	0.36530	357.591	16.63	0.29	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	912.84840	0.91285	910.71570	0.91072	912.848	17.22	0.53	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	421.12340	0.42112	437.96850	0.43797	421.123	17.97	0.33	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	378.63430	0.37863	394.52130	0.39452	378.634	18.15	0.30	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	177.80630	0.17781	187.91730	0.18792	177.806	19.39	0.16	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.24850	19.24850		19.27400	19.27400		17.42	0.00	0.00	0	5,506.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.56930	19.56930		19.59510	19.59510		17.85	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future		19.88820	19.88820		19.91210	19.91210		18.39	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future		20.24750	20.24750		20.26880	20.26880		18.98	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.12665	0.12665		0.12748	0.12748		24.03	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.12920	0.12920		0.13004	0.13004		23.65	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13164	0.13164		0.13248	0.13248		23.12	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry		16.28720	16.28720		16.39340	16.39340		17.35	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future		16.34070	16.34070		16.44720	16.44720		17.15	0.00	37,926,764.70	2,321	136,996.00

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			16.67530		16.67530		16.78310	16.78310		17.23	0.00	366,856.60	22	36,294.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	222.35810		0.22236		202.98890	0.20299	222.358	15.88	0.23	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,032.23950		1.03224		1,108.39710	1.10840	1,032.239	16.24	0.68	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	1,120.56970		1.12057		1,052.52520	1.05253	1,120.570	18.28	0.62	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	119.27400		0.11927		132.47870	0.13248	119.274	21.71	0.12	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.99300		16.99300		17.10220	17.10220		17.44	0.00	0.00	0	4,907.00
€ / R	On 14/08/2019	Any day expiry			17.22160		17.22160		17.33120	17.33120		17.53	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	933.62270		0.93362		881.68450	0.88168	933.623	17.28	0.44	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	452.51210		0.45251		477.94340	0.47794	452.512	20.60	0.26	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.34690		17.34690		17.45720	17.45720		17.61	0.00	0.00	0	8,262.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	742.05410		0.74205		779.03670	0.77904	742.054	19.12	0.38	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.66640		17.66640		17.77620	17.77620		17.81	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.04360		18.04360		18.15590	18.15590		18.12	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.05000		98.05000		98.11000	98.11000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			603.25300		603.25300		587.67000	587.67000			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			613.92900		613.92900		613.11000	613.11000			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			626.31300		626.31300		625.48100	625.48100			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			693.64700		693.64700		673.63100	673.63100			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			705.92200		705.92200		704.43100	704.43100			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			720.16300		720.16300		718.64500	718.64500			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			628.43300		628.43300		608.65500	608.65500			0.00	0.00	0	906.00
ALBI	On 02/05/2019	Index Future			639.55400		639.55400		637.85200	637.85200			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			652.45600		652.45600		650.72300	650.72300			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.30320		10.30320		10.13640	10.13640		14.42	0.00	0.00	0	23,992.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.43810		10.43810		10.26850	10.26850		14.30	0.00	0.00	0	421.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.57000		10.57000		10.39830	10.39830		14.61	0.00	0.00	0	4,932.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.71600		10.71600		10.54170	10.54170		15.05	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.86090		10.86090		10.68450	10.68450		15.43	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			11.02420		11.02420		10.84470	10.84470		15.77	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			10.93750		10.93750		10.96510	10.96510		15.69	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.08450		11.08450		11.11180	11.11180		15.44	0.00	0.00	0	400.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			11.22030		11.22030		11.24750	11.24750		15.83	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.23520		11.23520		11.26260	11.26260		16.24	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.38070		11.38070		11.40720	11.40720		16.58	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.52550		11.52550		11.55190	11.55190		16.77	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future			14.40020		14.40020		14.39210	14.39210		17.85	0.00	0.00	0	1,666.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.71220		14.71220		14.70210	14.70210		17.98	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
CHF / R	On 14/06/2019	Foreign Exchange Future		15.00960	15.00960		14.99750	14.99750		18.42	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		15.33920	15.33920		15.32760	15.32760		18.78	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		15.63290	15.63290		15.61980	15.61980		18.95	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		16.30540	16.30540		16.28620	16.28620		19.38	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		2.06300	2.06300		2.08280	2.08280		16.15	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.08180	2.08180		2.10140	2.10140		16.31	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.10090	2.10090		2.12090	2.12090		16.37	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future		7.68850	7.68850		41.39180	41.39180			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.19230	2.19230		2.20680	2.20680		16.50	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.23850	2.23850		2.25340	2.25340		16.36	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.28250	2.28250		2.29730	2.29730		16.69	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.33140	2.33140		2.34620	2.34620		17.08	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.46300	2.46300		2.47810	2.47810		17.72	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.51910	2.51910		2.53490	2.53490		18.00	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		11.30500	73.96843		11.30500	73.96843			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		11.26560	76.42573		11.30500	76.20365			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future		11.36877	73.98682		11.40701	73.77454			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		11.46983	75.48104		11.50947	75.26436			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		11.54000	75.82316		11.54000	75.82316			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		11.48901	78.47289		11.54000	78.14840			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.59227	75.60108		11.63586	75.32794			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.69178	77.12854		11.73694	76.84974			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 07/02/2019	GOVI		621.92100	621.92100		602.20700	602.20700			0.00	6,219,210.00	1	459.00
GOVI	On 02/05/2019	GOVI		632.92700	632.92700		631.22000	631.22000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 01/08/2019	GOVI	645.69500		645.69500		643.95600	643.95600			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.82700		1.82700		1.83590	1.83590		18.94	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.85160		1.85160		1.86040	1.86040		18.33	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.87420		1.87420		1.88300	1.88300		18.32	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	131.91218		131.91218		131.91218	131.91218			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	133.13625		133.13625		131.91218	131.91218			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	135.52220		135.52220		135.55013	135.55013			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	138.24170		138.24170		138.27008	138.27008			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	100.07114		100.07114		100.07114	100.07114			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	101.97849		101.97849		100.07114	100.07114			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	102.73289		102.73289		102.75403	102.75403			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	104.82999		104.82999		104.85141	104.85141			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	102.27621		102.27621		102.27621	102.27621			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	104.32260		104.32260		102.27621	102.27621			0.00	0.00	0	5,770.00
I2033	On 02/05/2019	Bond Future	105.04655		105.04655		105.06795	105.06795			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	107.19078		107.19078		107.21248	107.21248			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	122.35743		122.35743		122.35743	122.35743			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	123.02630		123.02630		122.35743	122.35743			0.00	2,829,604.90	23	9,871.00
I2038	On 02/05/2019	Bond Future	125.23113		125.23113		125.44780	125.44780			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	127.73474		127.73474		127.95584	127.95584			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	115.96800		115.96800		115.96800	115.96800			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	118.06326		118.06326		115.96800	115.96800			0.00	0.00	0	12,065.00
I2046	On 02/05/2019	Bond Future	118.49293		118.49293		118.51724	118.51724			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	120.91193		120.91193		120.93643	120.93643			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	121.30416		121.30416		121.30416	121.30416			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	121.95924		121.95924		121.30416	121.30416			0.00	4,390,532.64	36	10,085.00
I2050	On 02/05/2019	Bond Future	124.14494		124.14494		124.17033	124.17033			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	124.86037		124.86037		124.88606	124.88606			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 07/02/2019	Index Future	257.90400		257.90400		253.02100	253.02100			0.00	12,895,200.00	5	507.00
IGOV	On 02/05/2019	Index Future	262.52500		262.52500		262.71300	262.71300			0.00	0.00	0	215.00

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 01/08/2019	Index Future		267.88100	267.88100		268.07500	268.07500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		1.00000	101.00000		7.01000	92.99000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		1.00000	101.00000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		1.00000	101.00000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.13980	0.13980		0.14050	0.14050			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.13830	0.13830		0.13990	0.13990			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13770	0.13770		0.14020	0.14020			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.71430	1.71430		1.72460	1.72460		15.04	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.74200	1.74200		1.75230	1.75230		15.25	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.76820	1.76820		1.77850	1.77850		15.60	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.52730	9.52730		9.56110	9.56110		14.72	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.65130	9.65130		9.68500	9.68500		14.48	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.77280	9.77280		9.80650	9.80650		14.90	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.90800	9.90800		9.94140	9.94140		15.47	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.41850	10.41850		10.45340	10.45340		16.41	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.57750	10.57750		10.61480	10.61480		16.81	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.33260	1.33260		1.33790	1.33790			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.34010	1.34010		1.34270	1.34270			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.34610	1.34610		1.34740	1.34740			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future		1.30500	1.30500		1.30090	1.30090			0.00	0.00	0	250.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future		1.14360	1.14360		1.14580	1.14580			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future		1.15350	1.15350		1.15570	1.15570			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future		1.16270	1.16270		1.16500	1.16500			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future		7.89590	7.89590	0.12572	7.84460	7.84460		19.19	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future		9.30000	110.67384		9.30000	110.67384		6.52	0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future		9.21841	108.55728		9.30000	108.08896		7.12	0.00	985,808,659.68	9,081	63,245.00
R186	On 07/02/2019	Bond Future	8.30	Call	110.34000	0.11034	87.56000	0.08756	110.340	6.50	0.07	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	229.26000	0.22926	185.48000	0.18548	229.260	6.57	0.13	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	546.82000	0.54682	456.15000	0.45615	546.820	6.79	0.25	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	1,916.06000	1.91606	2,214.21000	2.21421	1,916.060	7.03	0.56	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,718.57000	1.71857	1,502.79000	1.50279	1,718.570	7.14	0.54	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,085.09000	2.08509	1,839.92000	1.83992	2,085.090	7.22	0.60	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	918.93000	0.91893	1,111.17000	1.11117	918.930	7.31	0.34	0.00	0	2,500.00
R186	On 07/02/2019	Bond Future	9.90	Put	412.16000	0.41216	520.56000	0.52056	412.160	7.76	0.18	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	395.48000	0.39548	500.54000	0.50054	395.480	7.78	0.17	0.00	0	1,170.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/05/2019	Bond Future		9.28241	110.47893		9.32065	110.26476		7.01	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	458.86000	0.45886	431.34000	0.43134	458.860	6.15	0.18	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	617.27000	0.61727	582.07000	0.58207	617.270	6.26	0.23	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	661.84000	0.66184	624.57000	0.62457	661.840	6.28	0.24	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	740.95000	0.74095	700.11000	0.70011	740.950	6.33	0.26	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,347.89000	1.34789	1,282.96000	1.28296	1,347.890	6.61	0.39	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,866.80000	1.86680	1,784.36000	1.78436	1,866.800	6.78	0.47	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,010.93000	2.01093	1,924.05000	1.92405	2,010.930	6.82	0.50	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,159.34000	2.15934	2,068.03000	2.06803	2,159.340	6.86	0.52	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	1,139.86000	1.13986	1,224.57000	1.22457	1,139.860	7.21	0.31	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	866.40000	0.86640	936.21000	0.93621	866.400	7.45	0.25	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	801.21000	0.80121	867.16000	0.86716	801.210	7.52	0.23	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	751.86000	0.75186	814.77000	0.81477	751.860	7.58	0.22	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.33544	107.40658	9.37558	107.18794		7.07	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	438.54000	0.43854	412.47000	0.41247	438.540	5.96	0.16	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	1,747.14000	1.74714	1,672.04000	1.67204	1,747.140	6.62	0.41	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	1,247.13000	1.24713	1,321.73000	1.32173	1,247.130	7.74	0.27	0.00	0	6,000.00
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			300.87379	300.87379	300.87379	300.87379			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			299.53903	299.53903	300.87379	300.87379			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.90704	304.90704	304.97148	304.97148			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.56996	303.56996	303.63535	303.63535			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			234.97009	234.97009	234.97009	234.97009			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			235.76617	235.76617	234.97009	234.97009			0.00	0.00	0	8,979.00
R202	On 02/05/2019	Bond Future			239.99132	239.99132	240.04074	240.04074			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			240.87382	240.87382	240.92388	240.92388			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			8.62500	98.31751	8.62500	98.31751		3.81	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.53182	100.89848	8.62500	100.59093		3.74	0.00	403,593,920.00	4,000	51,739.00
R2023	On 02/05/2019	Bond Future			8.58198	98.75413	8.62158	98.62966		4.04	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.60877	100.74802	8.65161	100.62090		3.81	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			9.76000	90.25625	9.76000	90.25625		8.69	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.67615	89.08232	9.76000	88.56810		9.64	0.00	712,658.56	8	53,842.00
R2030	On 07/02/2019	Bond Future	8.90	Call	210.47000	0.21047	168.68000	0.16868	210.470	8.65	0.11	0.00	0	1,320.00

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
R2030	On 07/02/2019	Bond Future	9.18	Call	535.02000		0.53502		443.36000	0.44336	535.020	8.98	0.23	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,491.96000		1.49196		1,290.93000	1.29093	1,491.960	9.50	0.47	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,737.99000		1.73799		1,514.04000	1.51404	1,737.990	9.57	0.51	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	654.46000		0.65446		808.94000	0.80894	654.460	10.21	0.24	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.74164		90.65943		9.77934	90.43156		9.69	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	535.39000		0.53539		506.72000	0.50672	535.390	8.71	0.18	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,480.42000		1.48042		1,415.18000	1.41518	1,480.420	9.34	0.37	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,413.02000		1.41302		1,507.63000	1.50763	1,413.020	10.23	0.32	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.80204		88.48453		9.84121	88.25199		9.76	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			9.95500		88.35525		9.95500	88.35525		9.52	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.85334		91.37136		9.95500	90.69678		10.29	0.00	0.00	0	42,633.00
R2032	On 02/05/2019	Bond Future			9.91703		88.83160		9.95464	88.58477		11.00	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.97388		90.62569		10.01283	90.37371		10.54	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			10.04500		92.32368		10.04500	92.32368		10.05	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.96395		95.40394		10.04500	94.80607		10.91	0.00	0.00	0	71,509.00
R2035	On 02/05/2019	Bond Future			10.02412		92.59187		10.06167	92.31755		11.71	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.07886		94.46158		10.11767	94.18160		11.23	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			10.11500		88.91239		10.11500	88.91239		10.53	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			10.02277		87.70374		10.11500	87.02071		12.00	0.00	795,999,144.24	9,076	54,755.00
R2037	On 02/05/2019	Bond Future			10.08503		89.25647		10.12246	88.98152		12.29	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.14383		86.80300		10.18250	86.52239		12.38	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			10.20500		91.98759		10.20500	91.98759		10.86	0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			10.10790		90.71735		10.20500	89.94860		12.40	0.00	494,046,688.10	5,446	33,526.00
R2040	On 02/05/2019	Bond Future			10.17025		92.32342		10.20767	92.02926		12.71	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,313.34000		1.31334		1,251.82000	1.25182	1,313.340	11.80	0.29	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,367.37000		3.36737		3,241.06000	3.24106	3,367.370	12.65	0.53	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.22948		89.68152		10.26812	89.38132		12.82	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			10.20000		89.24226		10.20000	89.24226		11.33	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			10.10451		88.02240		10.20000	87.25362		12.95	0.00	260,634,326.40	2,961	39,545.00

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 02/05/2019	Bond Future			10.16383		89.58075		10.20118	89.28187		13.28	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.22002		87.00872		10.25856	86.70363		13.41	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			10.18000		88.31168		10.18000	88.31168		11.66	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			10.08600		91.49361		10.18000	90.71775		12.69	0.00	5,764,097.43	63	110,850.00
R2048	On 02/05/2019	Bond Future			10.14008		88.67573		10.17746	88.36876		13.69	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.18952		90.46633		10.22802	90.15315		13.17	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			6.55000		103.02128		6.55000	103.02128		0.48	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			6.11608		101.55607		6.55000	101.17014		0.42	0.00	249,320,151.85	2,455	17,731.00
R207	On 02/05/2019	Bond Future			5.57066		103.35381		5.61009	103.32713		0.40	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			4.04429		101.79773		4.10590	101.77040		0.22	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			7.72000		98.58853		7.72000	98.58853		1.54	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.57244		100.90175		7.72000	100.61974		1.59	0.00	403,607,000.00	4,000	25,618.00
R208	On 02/05/2019	Bond Future			7.54702		99.28649		7.58254	99.22526		1.81	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.44210		101.29122		7.48335	101.22865		1.60	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			9.99500		70.02040		9.99500	70.02040		11.59	0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			9.89727		72.49629		9.99500	71.88340		12.39	0.00	517,043,540.28	7,132	123,581.00
R209	On 07/02/2019	Bond Future	9.04	Call	163.79000		0.16379		124.25000	0.12425	163.790	10.95	0.09	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	827.28000		0.82728		674.90000	0.67490	827.280	11.70	0.31	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,047.65000		1.04765		1,292.75000	1.29275	1,047.650	12.66	0.33	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.95159		70.63024		9.98885	70.39795		13.13	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	980.98000		0.98098		934.62000	0.93462	980.980	12.16	0.28	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,565.36000		2.56536		2,468.30000	2.46830	2,565.360	13.07	0.52	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.71	Put	1,053.04000		1.05304		1,128.79000	1.12879	1,053.040	14.38	0.24	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.99987		72.05663		10.03825	71.81958		12.70	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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/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	186.09128		186.09128		186.09128	186.09128			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future	189.65715		189.65715		186.09128	186.09128			0.00	0.00	0	2,708.00
R210	On 02/05/2019	Bond Future	190.49991		190.49991		190.69833	190.69833			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future	194.38868		194.38868		194.59106	194.59106			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	155.23002		155.23002		155.23002	155.23002			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future	156.17820		156.17820		155.23002	155.23002			0.00	0.00	0	4,946.00
R212	On 02/05/2019	Bond Future	158.97713		158.97713		159.01075	159.01075			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	162.15105		162.15105		162.18521	162.18521			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	9.85000		81.19647		9.85000	81.19647		9.61	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	9.76313		83.86063		9.85000	83.33775		10.17	0.00	0.00	0	32,324.00
R213	On 02/05/2019	Bond Future	9.82231		81.79508		9.85990	81.57136		10.66	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.87510		83.44663		9.91402	83.21830		10.31	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	10.17000		69.04220		10.17000	69.04220		12.21	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	10.07039		71.56680		10.17000	70.92145		13.13	0.00	0.00	0	29,770.00
R214	On 02/05/2019	Bond Future	10.12402		69.53717		10.16661	69.26251		14.04	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.17294		70.94134		10.21678	70.66106		13.55	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 14/12/2018	Foreign Exchange Future	10.40280		10.40280		10.47490	10.47490		16.03	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.55200		10.55200		10.62390	10.62390		15.87	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.69540		10.69540		10.76780	10.76780		16.08	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.59640		2.59640		2.58280	2.58280		21.95	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.48760		2.48760		2.47840	2.47840		22.08	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.39260		2.39260		2.38450	2.38450		22.59	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	28.12930		28.12930		1.18360	1.18360			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	9.64340		9.64340		1.10850	1.10850			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	6.56620		6.56620		1.03020	1.03020			0.00	0.00	0	0.00

Total for Derivatives : **4,839,870,369.61** **96,614** **11 971 225.00**

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
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Grand Total:											4,839,870,369.61	96,614	11 971 225.00
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