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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 09/11/2018

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	
<b>Derivatives</b>														
\$ / R	On 09/11/2018	Any day expiry	14.27930	14.27930		14.01350	14.01350		11.03	0.00	285,586,000.00	20,000	0.00	
\$ / R	On 13/11/2018	Any day expiry	14.27930	14.27930		14.01350	14.01350		14.61	0.00	0.00	0	70.00	
\$ / R	On 15/11/2018	Any day expiry	14.28090	14.28090		14.01070	14.01070		17.40	0.00	0.00	0	24.00	
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	160.85030	0.16085	364.64450	0.36464	160.850	17.65	0.57	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	54.55030	0.05455	16.54480	0.01654	54.550	18.63	0.27	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.28260	14.28260	14.01240	14.01240	18.12	0.00	0.00	0	308.00	
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.01140	0.00001	0.00000	0.00000	51.69	0.00	0.00	0	51,000.00	
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.02370	0.00002	0.03540	0.00004	0.024	40.07	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,063.63130	1.06363	797.32870	0.79733	1,063.631	22.83	0.99	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.32	Call	125.69580	0.12570	46.23030	0.04623	125.696	18.18	0.46	0.00	0	15,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	25.26960	0.02527	7.70430	0.00770	25.270	19.34	0.13	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	23.06240	0.02306	7.21960	0.00722	23.062	19.39	0.12	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.78	Call	19.15630	0.01916	6.35300	0.00635	19.156	19.51	0.11	0.00	0	30,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	11.29110	0.01129	4.53580	0.00454	11.291	19.83	0.07	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	618.69110	0.61869	882.13580	0.88214	618.691	19.83	0.93	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry	14.28780	14.28780		14.01730	14.01730		17.47	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	
\$ / R		On 20/11/2018	Any day expiry		14.28960	14.28960	14.01900	14.01900		17.66	0.00	0.00	0	0.00	
\$ / R		On 22/11/2018	Any day expiry		14.29310	14.29310	14.02250	14.02250		17.79	0.00	0.00	0	179.00	
\$ / R		On 23/11/2018	Any day expiry		14.29480	14.29480	14.02420	14.02420		17.92	0.00	0.00	0	0.00	
\$ / R		On 23/11/2018	Any day expiry	13.67	Put	16.94890	0.01695	61.64220	0.06164	16.949	16.44	0.08	22,925,811.60	20,000	20,000.00
\$ / R		On 23/11/2018	Any day expiry	14.00	Put	78.11580	0.07812	0.00000	0.00000	78.116	17.22	0.26	75,104,879.20	20,000	20,000.00
\$ / R		On 28/11/2018	Any day expiry		14.30360	14.30360	14.03290	14.03290		17.73	0.00	0.00	0	368.00	
\$ / R		On 28/11/2018	Any day expiry	14.76	Call	89.76920	0.08977	45.24720	0.04525	89.769	19.34	0.25	0.00	0	4,000.00
\$ / R		On 29/11/2018	Any day expiry		14.30540	14.30540	14.03460	14.03460		17.80	0.00	0.00	0	461.00	
\$ / R		On 30/11/2018	Any day expiry		14.30720	14.30720	14.03640	14.03640		17.87	0.00	0.00	0	2,727.00	
\$ / R		On 30/11/2018	Any day expiry	13.00	Put	6.45660	0.00646	11.64610	0.01165	6.457	20.46	0.02	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	13.80	Put	59.09230	0.05909	132.33450	0.13233	59.092	17.00	0.18	0.00	0	1,000.00
\$ / R		On 30/11/2018	Any day expiry	13.85	Put	70.25320	0.07025	151.65960	0.15166	70.253	17.08	0.21	0.00	0	600.00
\$ / R		On 30/11/2018	Any day expiry	14.08	Call	368.17850	0.36818	219.59870	0.21960	368.178	17.49	0.66	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	14.25	Put	215.44850	0.21545	371.19140	0.37119	215.448	17.78	0.45	0.00	0	250.00
\$ / R		On 30/11/2018	Any day expiry	14.30	Call	248.21920	0.24822	142.50850	0.14251	248.219	17.87	0.51	0.00	0	600.00
\$ / R		On 30/11/2018	Any day expiry	14.80	Call	94.27970	0.09428	49.13310	0.04913	94.280	19.59	0.24	0.00	0	600.00
\$ / R		On 30/11/2018	Any day expiry	14.82	Call	90.52110	0.09052	46.86450	0.04686	90.521	19.66	0.23	0.00	0	250.00
\$ / R		On 30/11/2018	Any day expiry	16.70	Call	1.75060	0.00175	0.96250	0.00096	1.751	25.53	0.01	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	17.31	Call	0.86070	0.00086	0.85470	0.00085	0.861	28.52	0.00	0.00	0	500.00
\$ / R		On 05/12/2018	Any day expiry		14.31600	14.31600	14.04510	14.04510		17.74	0.00	0.00	0	0.00	
\$ / R		On 05/12/2018	Any day expiry	15.45	Put	1,168.91850	1.16892	1,422.75700	1.42276	1,168.919	21.25	0.91	0.00	0	23,000.00
\$ / R		On 06/12/2018	Any day expiry		14.31770	14.31770	14.04680	14.04680		17.79	0.00	0.00	0	0.00	
\$ / R		On 06/12/2018	Any day expiry	13.75	Put	67.97670	0.06798	138.77900	0.13878	67.977	16.98	0.18	0.00	0	65,000.00
\$ / R		On 06/12/2018	Any day expiry	13.90	Put	105.47140	0.10547	198.24080	0.19824	105.471	17.20	0.26	0.00	0	30,000.00
\$ / R		On 06/12/2018	Any day expiry	14.30	Put	267.39250	0.26739	428.48100	0.42848	267.393	17.79	0.48	0.00	0	30,000.00
\$ / R		On 06/12/2018	Any day expiry	14.90	Put	686.24670	0.68625	911.44570	0.91145	686.247	19.72	0.76	0.00	0	30,000.00
\$ / R		On 06/12/2018	Any day expiry	15.30	Put	1,032.50870	1.03251	1,279.84910	1.27985	1,032.509	20.87	0.87	0.00	0	30,000.00
\$ / R		On 07/12/2018	Any day expiry		14.31950	14.31950	14.04850	14.04850		17.84	0.00	0.00	0	500.00	
\$ / R		On 07/12/2018	Any day expiry	13.75	Put	71.57640	0.07158	143.35410	0.14335	71.576	17.04	0.19	0.00	0	125.00
\$ / R		On 07/12/2018	Any day expiry	14.07	Call	417.16990	0.41717	265.97560	0.26598	417.170	17.51	0.65	0.00	0	125.00
\$ / R		On 07/12/2018	Any day expiry	14.50	Call	212.71420	0.21271	128.24020	0.12824	212.714	18.48	0.41	0.00	0	125.00
\$ / R		On 11/12/2018	Any day expiry		14.32650	14.32650	14.05550	14.05550		17.83	0.00	0.00	0	0.00	
\$ / R		On 11/12/2018	Any day expiry	13.65	Put	60.86600	0.06087	122.60550	0.12261	60.866	16.78	0.16	0.00	0	20,000.00
\$ / R		On 11/12/2018	Any day expiry	13.86	Put	110.09640	0.11010	198.97670	0.19898	110.096	17.10	0.25	0.00	0	7,500.00
\$ / R		On 11/12/2018	Any day expiry	15.08	Call	93.92870	0.09393	54.33180	0.05433	93.929	20.07	0.20	0.00	0	7,500.00
\$ / R		On 11/12/2018	Any day expiry	15.69	Call	34.49880	0.03450	17.95090	0.01795	34.499	21.75	0.08	0.00	0	20,000.00
\$ / R		On 12/12/2018	Any day expiry		14.32830	14.32830	14.05720	14.05720		17.87	0.00	0.00	0	3,672.00	
\$ / R		On 14/12/2018	Foreign Exchange Future		14.33180	14.33180	14.06070	14.06070		17.93	0.00	1,468,335,905.40	102,453	804,238.00	
\$ / R		On 14/12/2018	Foreign Exchange Future	11.64	Put	0.55910	0.00056	0.84960	0.00085	0.559	23.40	0.00	0.00	0	2,764.00
\$ / R		On 14/12/2018	Foreign Exchange Future	11.75	Put	0.69520	0.00070	1.06920	0.00107	0.695	22.89	0.00	0.00	0	228,616.00
\$ / R		On 14/12/2018	Foreign Exchange Future	11.90	Put	0.93780	0.00094	1.46670	0.00147	0.938	22.20	0.00	0.00	0	11,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.00	Put	1.14690	0.00115	1.81410	0.00181	1.147	21.74	0.00	0.00	0	174,530.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.02	Put	1.19410	0.00119	1.89320	0.00189	1.194	21.65	0.00	0.00	0	5,500.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.10	Put	1.40450	0.00140	2.24720	0.00225	1.404	21.29	0.00	0.00	0	8,580.00

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	12.20	Put	1.72270		0.00172		2.78840	0.00279	1.723	20.83	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	1.90920		0.00191		3.10810	0.00311	1.909	20.60	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	2.49870		0.00250		4.13000	0.00413	2.499	20.00	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	3.21210		0.00321		5.38360	0.00538	3.212	19.45	0.01	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,835.01210		1.83501	1,566.08360	1.56608	1,835.012	19.45	0.99	0.00	0	228,616.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	4.22970		0.00423		7.19660	0.00720	4.230	18.85	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	4.70620		0.00471		8.31830	0.00832	4.706	18.62	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	5.46940		0.00547		10.47570	0.01048	5.469	18.30	0.02	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	8.96670		0.00897		19.61160	0.01961	8.967	17.56	0.03	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	10.59060		0.01059		22.77190	0.02277	10.591	17.51	0.03	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,342.39060		1.34239	1,083.47190	1.08347	1,342.391	17.51	0.97	0.00	0	6,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	12.46760		0.01247		26.36420	0.02636	12.468	17.46	0.04	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	14.63030		0.01463		30.43390	0.03043	14.630	17.41	0.05	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,151.75200		1.15175	900.90230	0.90090	1,151.752	17.31	0.94	0.00	0	7,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	21.19650		0.02120		42.44430	0.04244	21.197	17.29	0.06	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	23.18880		0.02319		46.00430	0.04600	23.189	17.26	0.07	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,104.98880		1.10499	856.70430	0.85670	1,104.989	17.26	0.93	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	28.46820		0.02847		55.29050	0.05529	28.468	17.19	0.08	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	29.30000		0.02930		56.73620	0.05674	29.300	17.18	0.08	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	922.79570		0.92280	690.30520	0.69031	922.796	17.06	0.89	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	40.99570		0.04100		79.60520	0.07961	40.996	17.06	0.11	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	46.90520		0.04691		91.17720	0.09118	46.905	17.01	0.12	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	878.70520		0.87871	651.87720	0.65188	878.705	17.01	0.88	0.00	0	228,616.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	60.84350		0.06084		117.81660	0.11782	60.844	16.92	0.15	0.00	0	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	75.15100		0.07515		142.66250	0.14266	75.151	16.91	0.18	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	79.47410		0.07947		149.38310	0.14938	79.474	16.94	0.19	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	91.05320		0.09105		167.09220	0.16709	91.053	17.02	0.21	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	101.13770		0.10114		182.20500	0.18221	101.138	17.08	0.23	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	103.77490		0.10377		186.11460	0.18611	103.775	17.09	0.23	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	635.57490		0.63557	446.81460	0.44681	635.575	17.09	0.77	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	132.80150		0.13280		228.14890	0.22815	132.801	17.24	0.27	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	530.97390		0.53097	361.86970	0.36187	530.974	17.32	0.70	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	166.81770		0.16682		275.52210	0.27552	166.818	17.40	0.32	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	498.61770		0.49862	336.22210	0.33622	498.618	17.40	0.68	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	205.99160		0.20599		329.61460	0.32961	205.992	17.55	0.37	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	214.45390		0.21445		341.34090	0.34134	214.454	17.58	0.38	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	420.56270		0.42056	277.97870	0.27798	420.563	17.59	0.61	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	227.53910		0.22754		359.30530	0.35931	227.539	17.62	0.40	0.00	0	235,564.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	232.00500		0.23201		365.39170	0.36539	232.005	17.64	0.40	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	382.19300		0.38219	250.92530	0.25093	382.193	17.70	0.58	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	250.39300		0.25039		390.22530	0.39023	250.393	17.70	0.42	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	269.61600		0.26962		415.81420	0.41581	269.616	17.76	0.44	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	356.35050		0.35635	233.02820	0.23303	356.351	17.77	0.55	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	299.99710		0.30000		455.56530	0.45557	299.997	17.85	0.47	0.00	0	35,000.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	315.87820	0.31588	476.03110	0.47603	315.878	17.90	0.49	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	317.67820	0.31768	206.73110	0.20673	317.678	17.90	0.51	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	326.71770	0.32672	489.88540	0.48989	326.718	17.93	0.50	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	308.51770	0.30852	200.58540	0.20059	308.518	17.93	0.50	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	350.03680	0.35004	518.09020	0.51809	350.037	18.05	0.52	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	287.78990	0.28779	185.94090	0.18594	287.790	18.07	0.48	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	272.08380	0.27208	174.93600	0.17494	272.084	18.19	0.46	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	249.92770	0.24993	159.54930	0.15955	249.928	18.37	0.43	0.00	0	11,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	418.12770	0.41813	598.84930	0.59885	418.128	18.37	0.57	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	424.59280	0.42459	606.41160	0.60641	424.593	18.40	0.57	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	484.74870	0.48475	675.98350	0.67598	484.749	18.67	0.61	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	216.54870	0.21655	136.68350	0.13668	216.549	18.67	0.39	0.00	0	81,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	213.44320	0.21344	134.57500	0.13457	213.443	18.70	0.38	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	210.37840	0.21038	132.49880	0.13250	210.378	18.73	0.38	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	533.84830	0.53385	731.86450	0.73186	533.848	18.88	0.64	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	187.27240	0.18727	116.95080	0.11695	187.272	18.97	0.34	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	584.82450	0.58482	789.15010	0.78915	584.824	19.09	0.67	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	592.25250	0.59225	797.44090	0.79744	592.253	19.12	0.68	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	174.05250	0.17405	108.14090	0.10814	174.053	19.12	0.32	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	629.91080	0.62991	839.12670	0.83913	629.911	19.27	0.69	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	161.71080	0.16171	99.82670	0.09983	161.711	19.27	0.31	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	157.00880	0.15701	96.67550	0.09668	157.009	19.33	0.30	0.00	0	250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	152.43850	0.15244	93.62020	0.09362	152.439	19.39	0.29	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	150.20120	0.15020	92.12830	0.09213	150.201	19.42	0.29	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	707.67700	0.70768	924.30400	0.92430	707.677	19.57	0.73	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	788.40390	0.78840	1,011.63190	1.01163	788.404	19.87	0.76	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	120.20390	0.12020	72.33190	0.07233	120.204	19.87	0.24	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	118.42610	0.11843	71.17210	0.07117	118.426	19.90	0.24	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	104.94980	0.10495	62.52750	0.06253	104.950	20.13	0.21	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	103.35510	0.10336	61.52340	0.06152	103.355	20.15	0.21	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	95.72670	0.09573	56.73590	0.05674	95.727	20.29	0.20	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	88.64940	0.08865	52.32160	0.05232	88.649	20.42	0.18	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	956.84940	0.95685	1,191.62160	1.19162	956.849	20.42	0.82	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,000.28500	1.00028	1,237.55210	1.23755	1,000.285	20.56	0.83	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,044.20050	1.04420	1,283.80180	1.28380	1,044.201	20.69	0.84	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	68.22890	0.06823	39.74170	0.03974	68.229	20.88	0.15	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	59.39200	0.05939	34.28870	0.03429	59.392	21.12	0.13	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	57.58930	0.05759	33.04490	0.03304	57.589	21.17	0.13	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,224.04290	1.22404	1,471.14300	1.47114	1,224.043	21.23	0.88	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	55.84290	0.05584	31.84300	0.03184	55.843	21.23	0.12	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	54.98980	0.05499	31.25770	0.03126	54.990	21.25	0.12	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	48.62360	0.04862	26.92970	0.02693	48.624	21.47	0.11	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	47.88250	0.04788	26.43030	0.02643	47.883	21.50	0.11	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	47.15290	0.04715	25.93970	0.02594	47.153	21.52	0.11	0.00	0	4,428.00

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	15.70	Call	41.07700	0.04108			21.89960	0.02190	41.077	21.77	0.09	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	39.23500	0.03924			20.69200	0.02069	39.235	21.85	0.09	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,541.00120	1.54100		1,796.08760	1.79609	1,541.001		22.08	0.92	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	32.21320	0.03221		16.47010	0.01647	32.213		22.09	0.08	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	28.88670	0.02889		14.68380	0.01468	28.887		22.17	0.07	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	24.49690	0.02450		12.35100	0.01235	24.497		22.28	0.06	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	19.98570	0.01999		9.98620	0.00999	19.986		22.41	0.05	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	18.89990	0.01890		9.42170	0.00942	18.900		22.45	0.05	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	16.89460	0.01689		8.38550	0.00839	16.895		22.52	0.04	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	15.67260	0.01567		7.75750	0.00776	15.673		22.57	0.04	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	8.52820	0.00853		4.14980	0.00415	8.528		22.97	0.02	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	5.36430	0.00536		2.59150	0.00259	5.364		23.26	0.02	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	3.63330	0.00363		2.24820	0.00225	3.633		23.50	0.01	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.34270		14.34270	14.07100	14.07100			17.79	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	148.90460	0.14890		245.25830	0.24526	148.905		17.12	0.28	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	318.18050	0.31818		471.14300	0.47114	318.180		17.71	0.47	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	720.22440	0.72022		932.02880	0.93203	720.224		19.34	0.71	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,050.97550	1.05098		1,286.20260	1.28620	1,050.976		20.41	0.82	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.34460		14.34460	14.07280	14.07280			17.81	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	24.59580	0.02460		49.71830	0.04972	24.596		16.71	0.07	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	33.22530	0.03323		64.60320	0.06460	33.225		16.72	0.09	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	230.10000	0.23010		150.01740	0.15002	230.100		18.67	0.38	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	204.36060	0.20436		132.14150	0.13214	204.361		18.93	0.34	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.36270		14.36270	14.09000	14.09000			17.52	0.00	0.00	0	3,420.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	15.32370	0.01532		34.92000	0.03492	15.324		15.67	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	142.44410	0.14244		229.12020	0.22912	142.444		16.75	0.25	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	448.78090	0.44878		313.93310	0.31393	448.781		17.34	0.57	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	320.73750	0.32074		462.74410	0.46274	320.738		17.38	0.44	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	785.35720	0.78536		994.44210	0.99444	785.357		19.08	0.70	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	15.48250	0.01548		8.47960	0.00848	15.483		23.08	0.03	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	7.21190	0.00721		4.66820	0.00467	7.212		24.38	0.02	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.36640		14.36640	14.09340	14.09340			17.52	0.00	0.00	0	55.00
\$ / R	On 07/01/2019	Any day expiry			14.37550		14.37550	14.10210	14.10210			17.57	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	113.15860	0.11316		184.53140	0.18453	113.159		16.49	0.20	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	532.94400	0.53294		382.09920	0.38210	532.944		17.16	0.62	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	299.92920	0.29993		208.00340	0.20800	299.929		18.18	0.41	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.38990		14.38990	14.11590	14.11590			17.62	0.00	0.00	0	150.00
\$ / R	On 18/01/2019	Any day expiry			14.39520		14.39520	14.12110	14.12110			17.70	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	18.68080	0.01868		25.82110	0.02582	18.681		17.26	0.04	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.41620		14.41620	14.14220	14.14220			17.68	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry	14.88	Call	319.08630	0.31909		231.46480	0.23146	319.086		18.72	0.38	0.00	0	4,000.00
\$ / R	On 31/01/2019	Any day expiry			14.41800		14.41800	14.14390	14.14390			17.69	0.00	0.00	0	2,093.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	44.52260	0.04452		74.29960	0.07430	44.523		16.23	0.08	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	372.49130	0.37249		500.21910	0.50022	372.491		17.40	0.41	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	397.05160		0.39705	530.24050	0.53024	397.052	17.47	0.43	0.00	0	250.00	
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	502.94130		0.50294	375.96370	0.37596	502.941	17.66	0.53	0.00	0	500.00	
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	258.20580		0.25821	185.68670	0.18569	258.206	19.27	0.32	0.00	0	250.00	
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	190.92410		0.19092	135.46750	0.13547	190.924	20.02	0.25	0.00	0	250.00	
\$ / R	On 13/02/2019	Any day expiry			14.44080		14.44080	14.16670	14.16670		17.81	0.00	0.00	0	70.00	
\$ / R	On 28/02/2019	Any day expiry			14.46770		14.46770	14.19300	14.19300		17.85	0.00	0.00	0	5,841.00	
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	69.40540		0.06941	106.62490	0.10662	69.405	16.22	0.11	0.00	0	500.00	
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	426.85710		0.42686	552.38160	0.55238	426.857	17.46	0.40	0.00	0	250.00	
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	451.74420		0.45174	581.79560	0.58180	451.744	17.54	0.42	0.00	0	250.00	
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	547.52780		0.54753	425.59860	0.42560	547.528	17.99	0.51	0.00	0	500.00	
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	314.15630		0.31416	237.98240	0.23798	314.156	19.47	0.33	0.00	0	250.00	
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	242.00910		0.24201	181.29550	0.18130	242.009	20.21	0.26	0.00	0	250.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.50000		14.50000	14.22470	14.22470		17.94	0.00	16,051,500.00	1,107	53,107.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.74750		0.00275	3.16890	0.00317	2.748	22.33	0.00	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	12.55690		0.01256	17.99990	0.01800	12.557	17.96	0.02	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	40.40570		0.04041	56.17320	0.05617	40.406	16.99	0.06	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	42.89790		0.04290	59.53790	0.05954	42.898	16.94	0.06	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	75.18320		0.07518	106.52060	0.10652	75.183	16.42	0.11	0.00	0	16,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	77.29340		0.07729	110.16530	0.11017	77.293	16.39	0.11	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	86.25130		0.08625	125.65500	0.12566	86.251	16.29	0.12	0.00	0	15,434.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	92.28990		0.09229	136.10060	0.13610	92.290	16.22	0.13	0.00	0	1,155.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	104.18520		0.10419	151.74360	0.15174	104.185	16.28	0.14	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	109.61060		0.10961	158.82240	0.15882	109.611	16.30	0.15	0.00	0	10,125.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	129.17090		0.12917	184.08280	0.18408	129.171	16.38	0.16	0.00	0	224,707.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	146.51900		0.14652	206.18960	0.20619	146.519	16.44	0.18	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	153.42780		0.15343	214.92200	0.21492	153.428	16.47	0.19	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	162.99000		0.16299	226.95200	0.22695	162.990	16.50	0.20	0.00	0	2,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	178.09470		0.17809	245.82720	0.24583	178.095	16.55	0.21	0.00	0	20,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	188.67990		0.18868	258.97030	0.25897	188.680	16.58	0.22	0.00	0	50.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	202.50710		0.20251	277.16530	0.27717	202.507	16.62	0.23	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	216.99870		0.21700	296.11780	0.29612	216.999	16.66	0.24	0.00	0	9,570.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	241.59500		0.24160	328.02250	0.32802	241.595	16.72	0.26	0.00	0	14,200.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	248.01760		0.24802	336.29910	0.33630	248.018	16.74	0.27	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	254.55360		0.25455	344.69970	0.34470	254.554	16.75	0.27	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	264.56290		0.26456	357.52210	0.35752	264.563	16.78	0.28	0.00	0	17,981.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	278.29730		0.27830	375.04290	0.37504	278.297	16.81	0.29	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	300.97140		0.30097	402.22330	0.40222	300.971	16.90	0.31	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	304.89290		0.30489	406.85660	0.40686	304.893	16.91	0.31	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	320.88200		0.32088	425.68880	0.42569	320.882	16.98	0.32	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	362.94920		0.36295	474.82460	0.47482	362.949	17.14	0.35	0.00	0	17,406.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	380.60790		0.38061	495.28940	0.49529	380.608	17.20	0.36	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	455.93180		0.45593	581.66910	0.58167	455.932	17.46	0.40	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	496.35670		0.49636	628.51220	0.62851	496.357	17.59	0.42	0.00	0	7,028.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	706.74660		0.70675	565.18700	0.56519	706.747	17.62	0.57	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 18/03/2019	Foreign Exchange Future	14.35	Put	533.20340	0.53320	670.88610	0.67089	533.203	17.70	0.44	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	571.39800	0.57140	714.52150	0.71452	571.398	17.81	0.46	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	582.55210	0.58255	727.21510	0.72722	582.552	17.84	0.46	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	588.17260	0.58817	733.59890	0.73360	588.173	17.86	0.47	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	625.18300	0.62518	497.59330	0.49759	625.183	17.91	0.53	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	616.65830	0.61666	490.57930	0.49058	616.658	17.94	0.52	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	616.65830	0.61666	765.87930	0.76588	616.658	17.94	0.48	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	634.34680	0.63435	785.53370	0.78553	634.347	18.00	0.49	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	652.26800	0.65227	805.40300	0.80540	652.268	18.05	0.49	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	707.39830	0.70740	866.24090	0.86624	707.398	18.22	0.52	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	764.51690	0.76452	928.86730	0.92887	764.517	18.39	0.54	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	810.26070	0.81026	978.75020	0.97875	810.261	18.52	0.55	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	816.88870	0.81689	985.95860	0.98596	816.889	18.54	0.56	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	823.53580	0.82354	993.18690	0.99319	823.536	18.56	0.56	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	830.20870	0.83021	1,000.43520	1.00044	830.209	18.58	0.56	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	442.89940	0.44290	346.55960	0.34656	442.899	18.86	0.41	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	439.91210	0.43991	344.15220	0.34415	439.912	18.88	0.40	0.00	0	200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	968.17630	0.96818	1,150.00070	1.15000	968.176	18.95	0.61	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,011.16830	1.01117	1,196.33870	1.19634	1,011.168	19.07	0.62	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,025.65340	1.02565	1,211.91900	1.21192	1,025.653	19.10	0.62	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,032.92630	1.03293	1,219.73210	1.21973	1,032.926	19.12	0.62	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	392.19960	0.39220	305.85120	0.30585	392.200	19.20	0.37	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,076.95100	1.07695	1,266.95270	1.26695	1,076.951	19.23	0.64	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,084.35090	1.08435	1,274.87970	1.27488	1,084.351	19.25	0.64	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	379.21160	0.37921	295.47400	0.29547	379.212	19.29	0.36	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,174.74100	1.17474	1,371.15230	1.37115	1,174.741	19.48	0.66	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	325.51690	0.32552	252.44350	0.25244	325.517	19.74	0.31	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	323.38030	0.32338	250.73490	0.25073	323.380	19.76	0.31	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	314.98260	0.31498	244.03040	0.24403	314.983	19.84	0.31	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	310.87490	0.31087	240.75450	0.24075	310.875	19.88	0.30	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	306.82270	0.30682	237.52750	0.23753	306.823	19.92	0.30	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	283.70670	0.28371	218.56990	0.21857	283.707	20.15	0.28	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	257.49000	0.25749	196.46930	0.19647	257.490	20.44	0.26	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	254.20320	0.25420	193.70410	0.19370	254.203	20.48	0.25	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	244.62910	0.24463	185.66170	0.18566	244.629	20.60	0.25	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	230.72350	0.23072	174.26110	0.17426	230.723	20.76	0.23	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	227.62490	0.22762	171.83130	0.17183	227.625	20.80	0.23	0.00	0	11,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	208.52290	0.20852	156.90330	0.15690	208.523	21.00	0.21	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	186.10580	0.18611	139.47180	0.13947	186.106	21.27	0.19	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	176.47290	0.17647	132.01490	0.13201	176.473	21.40	0.19	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	154.69900	0.15470	115.23130	0.11523	154.699	21.71	0.17	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	152.68960	0.15269	113.68840	0.11369	152.690	21.75	0.16	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	121.08520	0.12109	89.54110	0.08954	121.085	22.31	0.13	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	120.31890	0.12032	88.95900	0.08896	120.319	22.33	0.13	0.00	0	63,500.00

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 18/03/2019	Foreign Exchange Future	17.02	Call	116.57110	0.11657	86.11270	0.08611	116.571	22.41	0.13	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	112.24760	0.11225	83.18790	0.08319	112.248	22.50	0.12	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	111.54460	0.11154	82.77060	0.08277	111.545	22.52	0.12	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	110.84670	0.11085	82.35780	0.08236	110.847	22.54	0.12	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	102.21770	0.10222	77.24300	0.07724	102.218	22.74	0.11	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	97.89260	0.09789	74.67890	0.07468	97.893	22.85	0.11	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	87.85490	0.08785	68.01180	0.06801	87.855	23.25	0.10	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	70.55750	0.07056	54.83920	0.05484	70.558	24.44	0.08	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	60.26970	0.06027	47.00710	0.04701	60.270	25.40	0.07	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.51620	14.51620	14.24050	14.24050		17.96	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	376.89580	0.37690	489.01570	0.48902	376.896	17.16	0.35	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.51980	14.51980	14.24400	14.24400		17.98	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	95.91020	0.09591	137.97170	0.13797	95.910	16.30	0.13	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	473.90870	0.47391	599.79360	0.59979	473.909	17.51	0.40	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	499.00690	0.49901	628.22920	0.62823	499.007	17.58	0.41	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	586.78330	0.58678	469.37520	0.46938	586.783	18.29	0.49	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	361.21110	0.36121	283.88050	0.28388	361.211	19.68	0.33	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	289.33340	0.28933	224.82020	0.22482	289.333	20.37	0.27	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.52700	14.52700	14.25100	14.25100		18.04	0.00	0.00	0	55.00
\$ / R	On 26/04/2019	Any day expiry			14.57010	14.57010	14.29320	14.29320		18.04	0.00	0.00	0	0.00
\$ / R	On 26/04/2019	Any day expiry	15.04	Call	543.51070	0.54351	440.85150	0.44085	543.511	18.86	0.43	0.00	0	4,000.00
\$ / R	On 30/04/2019	Any day expiry			14.57730	14.57730	14.30030	14.30030		18.09	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	122.68910	0.12269	169.00680	0.16901	122.689	16.30	0.14	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,323.39540	1.32340	1,122.06030	1.12206	1,323.395	16.61	0.77	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	515.60250	0.51560	641.38790	0.64139	515.603	17.47	0.39	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	540.77260	0.54077	669.58570	0.66959	540.773	17.55	0.40	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	620.44330	0.62044	507.00450	0.50700	620.443	18.49	0.47	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	402.99950	0.40300	325.68390	0.32568	402.999	19.81	0.33	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	333.96960	0.33397	266.19270	0.26619	333.970	20.43	0.28	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.63280	14.63280	14.35440	14.35440		18.20	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	145.77080	0.14577	195.69570	0.19570	145.771	16.26	0.15	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	553.14820	0.55315	676.97230	0.67697	553.148	17.49	0.38	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	578.45280	0.57845	705.11010	0.70511	578.453	17.57	0.39	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	652.01740	0.65202	539.93980	0.53994	652.017	18.77	0.46	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	441.97180	0.44197	363.16790	0.36317	441.972	20.03	0.33	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	371.74170	0.37174	301.09100	0.30109	371.742	20.62	0.29	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.63820	14.63820	14.35970	14.35970		18.18	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.65780	14.65780	14.37880	14.37880		18.23	0.00	0.00	0	19,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	7.55010	0.00755	8.51550	0.00852	7.550	18.24	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	50.33790	0.05034	72.78650	0.07279	50.338	15.60	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	109.18310	0.10918	149.28870	0.14929	109.183	16.02	0.12	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	151.40040	0.15140	202.07340	0.20207	151.400	16.22	0.15	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	155.54070	0.15554	207.15570	0.20716	155.541	16.24	0.15	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	211.49360	0.21149	274.88540	0.27489	211.494	16.45	0.19	0.00	0	30,000.00



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	13.83	Put	401.65470	0.40165	500.42770	0.50043	401.655	16.98	0.31	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	421.34180	0.42134	524.38390	0.52438	421.342	17.03	0.32	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,142.42970	1.14243	972.85880	0.97286	1,142.430	17.17	0.66	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	922.77920	0.92278	777.96550	0.77797	922.779	17.86	0.57	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	853.43370	0.85343	716.95890	0.71696	853.434	18.12	0.54	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	805.04300	0.80504	950.10010	0.95010	805.043	18.19	0.47	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	758.78350	0.75878	634.44910	0.63445	758.784	18.49	0.50	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	661.72670	0.66173	550.61240	0.55061	661.727	18.92	0.45	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	515.77090	0.51577	427.27400	0.42727	515.771	19.73	0.37	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	474.32360	0.47432	392.24690	0.39225	474.324	20.03	0.34	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	448.84150	0.44884	369.95350	0.36995	448.842	20.22	0.33	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	432.75070	0.43275	355.50210	0.35550	432.751	20.35	0.32	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	186.33390	0.18633	154.25430	0.15425	186.334	23.25	0.15	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.66850	14.66850	14.38920	14.38920		18.22	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	864.87540	0.86488	1,013.58330	1.01358	864.875	18.32	0.48	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	256.93550	0.25694	207.72960	0.20773	256.935	21.97	0.20	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.68280	14.68280	14.40320	14.40320		18.31	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	163.48270	0.16348	217.89010	0.21789	163.483	16.16	0.16	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	583.68960	0.58369	705.12710	0.70513	583.690	17.52	0.38	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	609.09340	0.60909	733.24020	0.73324	609.093	17.59	0.39	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	677.18760	0.67719	566.18840	0.56619	677.188	19.02	0.44	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	473.60940	0.47361	392.12180	0.39212	473.609	20.25	0.33	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	403.60060	0.40360	331.03890	0.33104	403.601	20.77	0.29	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.68810	14.68810	14.40840	14.40840		18.28	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.69170	14.69170	14.41190	14.41190		18.30	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	287.91380	0.28791	361.54090	0.36154	287.914	16.66	0.23	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	392.66000	0.39266	322.39470	0.32239	392.660	20.91	0.28	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.74170	14.74170	14.46060	14.46060		18.38	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	181.31550	0.18132	242.34110	0.24234	181.315	16.02	0.16	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	615.60770	0.61561	734.28680	0.73429	615.608	17.52	0.37	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	641.07000	0.64107	762.33480	0.76233	641.070	17.60	0.38	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	710.00150	0.71000	599.30820	0.59931	710.001	19.23	0.44	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	511.33600	0.51134	426.87150	0.42687	511.336	20.43	0.33	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	441.75630	0.44176	366.68770	0.36669	441.756	20.91	0.29	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.74350	14.74350	14.46230	14.46230		18.39	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.76490	14.76490	14.48320	14.48320		18.38	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	776.50480	0.77650	907.48290	0.90748	776.505	17.96	0.42	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	497.31420	0.49731	415.57510	0.41558	497.314	20.67	0.32	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.79570	14.79570	14.51320	14.51320		18.47	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	196.87350	0.19687	261.68790	0.26169	196.873	15.93	0.16	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	642.61830	0.64262	758.76860	0.75877	642.618	17.54	0.37	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	668.09060	0.66809	786.72270	0.78672	668.091	17.62	0.38	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	731.50830	0.73151	621.90940	0.62191	731.508	19.45	0.43	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	538.66720	0.53867	452.60400	0.45260	538.667	20.62	0.33	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	16.70	Call	468.49270	0.46849	392.60230	0.39260	468.493	21.08	0.29	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.80120	14.80120	14.51850	14.51850		18.45	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.80660	14.80660	14.52380	14.52380		18.46	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	247.67340	0.24767	206.00690	0.20601	247.673	24.63	0.16	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.82660	14.82660	14.54320	14.54320		18.51	0.00	0.00	0	14,099.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	14.80010	0.01480	14.13810	0.01414	14.800	17.02	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	92.97290	0.09297	128.95460	0.12895	92.973	14.75	0.09	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	523.01990	0.52302	618.24830	0.61825	523.020	17.20	0.32	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	548.42330	0.54842	648.36780	0.64837	548.423	17.25	0.33	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	601.28100	0.60128	710.74590	0.71075	601.281	17.36	0.35	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	625.34730	0.62535	737.56430	0.73756	625.347	17.43	0.35	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	660.31080	0.66031	775.90710	0.77591	660.311	17.54	0.37	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	722.45190	0.72245	843.77240	0.84377	722.452	17.72	0.39	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	942.74290	0.94274	1,080.47660	1.08048	942.743	18.31	0.45	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,367.23760	1.36724	1,531.67590	1.53168	1,367.238	19.23	0.55	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,493.41270	1.49341	1,665.19930	1.66520	1,493.413	19.47	0.57	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	677.50680	0.67751	576.81510	0.57682	677.507	19.90	0.39	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	416.78910	0.41679	350.10450	0.35010	416.789	21.66	0.26	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	362.95080	0.36295	308.48680	0.30849	362.951	22.16	0.23	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	339.93340	0.33993	292.22340	0.29222	339.933	22.44	0.21	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	333.05470	0.33305	286.42560	0.28643	333.055	22.59	0.21	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	304.95530	0.30496	262.77360	0.26277	304.955	23.23	0.19	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	292.49080	0.29249	252.29650	0.25230	292.491	23.55	0.18	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	282.20110	0.28220	243.65170	0.24365	282.201	23.84	0.18	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	279.73680	0.27974	241.58300	0.24158	279.737	23.91	0.18	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	243.93290	0.24393	190.89250	0.19089	243.933	25.03	0.15	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.85190	14.85190	14.56790	14.56790		18.51	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	213.98480	0.21398	277.69540	0.27770	213.985	15.91	0.17	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	666.49940	0.66650	780.50650	0.78051	666.499	17.53	0.36	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	691.95600	0.69196	808.31770	0.80832	691.956	17.61	0.37	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	759.20330	0.75920	649.24360	0.64924	759.203	19.61	0.42	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	568.66970	0.56867	481.42460	0.48142	568.670	20.72	0.33	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	496.59520	0.49660	419.57120	0.41957	496.595	21.20	0.29	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.85560	14.85560	14.57150	14.57150		18.52	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.90820	14.90820	14.62260	14.62260		18.57	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	229.23570	0.22924	294.47460	0.29447	229.236	15.87	0.17	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	689.61850	0.68962	801.46980	0.80147	689.619	17.54	0.36	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	715.05670	0.71506	829.16860	0.82917	715.057	17.61	0.36	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	779.15840	0.77916	669.57560	0.66958	779.158	19.82	0.41	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	592.57810	0.59258	505.28680	0.50529	592.578	20.88	0.33	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	522.87080	0.52287	445.28490	0.44528	522.871	21.34	0.29	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.96300	14.96300	14.67660	14.67660		18.67	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	245.33850	0.24534	306.84040	0.30684	245.338	15.91	0.17	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	710.74820	0.71075	820.61950	0.82062	710.748	17.58	0.35	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 29/11/2019	Any day expiry	14.25	Put	736.18120	0.73618	848.24180	0.84824	736.181	17.65	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	805.11350	0.80511	696.37900	0.69638	805.114	20.01	0.41	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	620.81070	0.62081	533.18250	0.53318	620.811	21.04	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	552.62500	0.55263	473.85560	0.47386	552.625	21.50	0.30	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.96890	14.96890	14.68240	14.68240		18.66	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.99040	14.99040	14.70380	14.70380		18.75	0.00	0.00	0	9,870.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	49.78110	0.04978	58.98230	0.05898	49.781	14.16	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	488.57910	0.48858	568.53330	0.56853	488.579	17.08	0.27	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	561.09840	0.56110	483.43720	0.48344	561.098	21.62	0.29	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	300.61900	0.30062	242.37210	0.24237	300.619	24.84	0.16	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.02570	15.02570	14.73870	14.73870		18.82	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	262.73560	0.26274	323.99680	0.32400	262.736	15.97	0.18	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	733.66380	0.73366	840.77680	0.84078	733.664	17.64	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	757.85840	0.75786	868.32030	0.86832	757.858	17.69	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	833.28000	0.83328	725.78380	0.72578	833.280	20.22	0.40	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	653.34530	0.65335	566.19930	0.56620	653.345	21.21	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	586.40480	0.58640	507.72690	0.50773	586.405	21.66	0.30	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.02960	15.02960	14.74260	14.74260		18.83	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.08640	15.08640	14.79890	14.79890		18.92	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.14720	15.14720	14.85910	14.85910		18.99	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.17460	15.17460	14.88630	14.88630		19.00	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.20790	15.20790	14.91930	14.91930		19.06	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.26090	15.26090	14.97170	14.97170		19.12	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.32750	15.32750	15.03770	15.03770		19.22	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.34710	15.34710	15.05710	15.05710		19.22	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.43720	15.43720	15.14640	15.14640		19.31	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.53130	15.53130	15.23950	15.23950		19.38	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.33180	14.33180	14.06070	14.06070		17.93	0.00	358,295.00	25	396.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.50000	14.50000	14.22470	14.22470		17.94	0.00	145,000.00	10	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.65780	14.65780	14.37880	14.37880		18.23	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.82660	14.82660	14.54320	14.54320		18.51	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.99040	14.99040	14.70380	14.70380		18.75	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry			18.66180	18.66180	18.40060	18.40060		16.58	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.70600	18.70600	18.44490	18.44490		16.61	0.00	9,353,000.00	500	455,271.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	183.37440	0.18337	118.92940	0.11893	183.374	17.66	0.29	0.00	0	200.00
£ / R	On 31/01/2019	Any day expiry			18.87490	18.87490	18.79000	18.79000		16.45	0.00	413,380.00	22	22.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.02320	19.02320	18.75630	18.75630		16.56	0.00	0.00	0	11,147.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	317.12520	0.31713	391.89530	0.39190	317.125	16.30	0.27	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	843.67100	0.84367	985.71600	0.98572	843.671	16.72	0.52	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	409.77930	0.40978	324.47180	0.32447	409.779	17.42	0.33	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	366.67050	0.36667	288.43900	0.28844	366.671	17.61	0.30	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	166.13370	0.16613	124.31990	0.12432	166.134	18.88	0.16	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 14/06/2019	Foreign Exchange Future			19.31480		19.31480		19.04340	19.04340		16.99	0.00	0.00	0	5,506.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.63150		19.63150		19.35510	19.35510		17.52	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.94380		19.94380		19.66140	19.66140		17.89	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.29220		20.29220		20.00750	20.00750		18.59	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12615		0.12615		0.12399	0.12399		24.08	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12875		0.12875		0.12653	0.12653		22.87	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13116		0.13116		0.12890	0.12890		22.51	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			16.24890		16.24890		16.07370	16.07370		16.63	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.29560		16.29560		16.12080	16.12080		16.58	0.00	44,356,623.20	2,722	135,497.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.63730		16.63730		16.45630	16.45630		16.76	0.00	83,186.50	5	36,636.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	216.48190		0.21648		255.83080	0.25583	216.482	15.63	0.23	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	988.00870		0.98801		866.40670	0.86641	988.009	15.97	0.68	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	1,117.57390		1.11757		1,234.79630	1.23480	1,117.574	17.85	0.63	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	100.98780		0.10099		82.85420	0.08285	100.988	21.30	0.11	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.95400		16.95400		16.76900	16.76900		17.04	0.00	0.00	0	4,906.00
€ / R	On 14/08/2019	Any day expiry			17.18050		17.18050		16.99270	16.99270		17.22	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	926.39960		0.92640		1,014.04410	1.01404	926.400	16.97	0.44	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	417.01600		0.41702		374.08180	0.37408	417.016	20.24	0.25	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.30050		17.30050		17.11440	17.11440		17.24	0.00	0.00	0	8,262.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	695.84690		0.69585		632.43270	0.63243	695.847	18.77	0.37	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.62230		17.62230		17.42880	17.42880		17.46	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.97820		17.97820		17.78460	17.78460		17.80	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.03000		98.03000		97.98000	97.98000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			602.36200		602.36200		603.36000	603.36000			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			613.01600		613.01600		614.03000	614.03000			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			625.34400		625.34400		626.39600	626.39600			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			692.44400		692.44400		694.13900	694.13900			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			704.69200		704.69200		706.41500	706.41500			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			718.86300		718.86300		720.64100	720.64100			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			627.66500		627.66500		629.19300	629.19300			0.00	0.00	0	906.00
ALBI	On 02/05/2019	Index Future			638.76700		638.76700		640.32000	640.32000			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			651.61300		651.61300		653.21600	653.21600			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.37980		10.37980		10.25870	10.25870		14.02	0.00	560,509.20	54	23,928.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.51630		10.51630		10.39270	10.39270		13.85	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.64810		10.64810		10.52330	10.52330		14.28	0.00	0.00	0	4,932.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.79260		10.79260		10.66530	10.66530		14.79	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.93540		10.93540		10.80460	10.80460		15.16	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 16/03/2020	Foreign Exchange Future	11.09430		11.09430		10.96350	10.96350		15.48	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.86690		10.86690		10.74200	10.74200		14.94	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.01480		11.01480		10.88820	10.88820		14.91	0.00	0.00	0	400.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	11.14920		11.14920		11.02030	11.02030		15.43	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.16500		11.16500		11.03560	11.03560		15.85	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.30920		11.30920		11.17710	11.17710		16.24	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.45000		11.45000		11.31770	11.31770		16.41	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.27500		14.27500		14.06530	14.06530		16.94	0.00	0.00	0	1,616.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.59010		14.59010		14.37350	14.37350		17.29	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.88260		14.88260		14.66090	14.66090		17.81	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.20270		15.20270		14.97860	14.97860		18.18	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.49580		15.49580		15.26360	15.26360		18.41	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	16.13600		16.13600		15.89860	15.89860		18.84	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.06070		2.06070		2.02850	2.02850		15.77	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.08050		2.08050		2.04850	2.04850		15.98	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.10000		2.10000		2.06810	2.06810		16.07	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.18860		2.18860		2.16500	2.16500		15.97	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.23540		2.23540		2.21100	2.21100		15.91	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.27930		2.27930		2.25430	2.25430		16.28	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.32730		2.32730		2.30180	2.30180		16.75	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.45440		2.45440		2.42820	2.42820		17.37	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.50840		2.50840		2.48200	2.48200		17.63	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 07/02/2019	Bond Future	11.28390		76.32246		11.25393	76.49170			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future	11.38784		73.88084		11.35691	74.05284			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.49053		75.36777		11.45808	75.54545			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 07/02/2019	Bond Future		11.49214	78.45290		11.46731	78.61171			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.59565	75.57984		11.57001	75.74122			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.69613	77.10160		11.66922	77.26849			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		621.07900	621.07900		622.67800	622.67800			0.00	0.00	0	461.00
GOVI	On 02/05/2019	GOVI		632.06500	632.06500		633.69000	633.69000			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		644.77500	644.77500		646.45200	646.45200			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.83220	1.83220		1.79860	1.79860		18.25	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.85720	1.85720		1.82330	1.82330		17.85	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.88010	1.88010		1.84560	1.84560		18.39	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		133.16487	133.16487		133.34190	133.34190			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		135.54984	135.54984		135.72969	135.72969			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		138.26073	138.26073		138.44817	138.44817			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 07/02/2019	Bond Future		101.88380	101.88380		101.99493	101.99493			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future		102.63547	102.63547		102.74820	102.74820			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		104.72353	104.72353		104.84163	104.84163			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 07/02/2019	Bond Future		103.97324	103.97324		103.99025	103.99025			0.00	103,973,240.00	1,000	6,770.00
I2033	On 02/05/2019	Bond Future		104.68980	104.68980		104.70678	104.70678			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		106.81965	106.81965		106.84001	106.84001			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 07/02/2019	Bond Future		122.35131	122.35131		123.11947	123.11947			0.00	0.00	0	9,871.00
I2038	On 02/05/2019	Bond Future		124.54267	124.54267		125.32415	125.32415			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		127.02389	127.02389		127.82484	127.82484			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 07/02/2019	Bond Future		117.06221	117.06221		117.75039	117.75039			0.00	0.00	0	12,065.00
I2046	On 02/05/2019	Bond Future		117.47266	117.47266		118.17278	118.17278			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		119.86271	119.86271		120.58069	120.58069			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 07/02/2019	Bond Future		121.33261	121.33261		121.86604	121.86604			0.00	0.00	0	10,255.00
I2050	On 02/05/2019	Bond Future		123.50557	123.50557		124.04832	124.04832			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		124.19959	124.19959		124.75705	124.75705			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		257.23300	257.23300		257.68900	257.68900			0.00	0.00	0	508.00

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 02/05/2019		Index Future	261.84000	261.84000		262.30300	262.30300			0.00	0.00	0	215.00
IGOV	On 01/08/2019		Index Future	267.16600	267.16600		267.64600	267.64600			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 14/12/2018		Foreign Exchange Future	0.14000	0.14000		0.13750	0.13750			0.00	0.00	0	0.00
KES / R	On 18/03/2019		Foreign Exchange Future	0.13910	0.13910		0.13690	0.13690			0.00	0.00	0	0.00
KES / R	On 14/06/2019		Foreign Exchange Future	0.13900	0.13900		0.13600	0.13600			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018		Foreign Exchange Future	1.70450	1.70450		1.69180	1.69180		14.65	0.00	0.00	0	0.00
NOK/R	On 18/03/2019		Foreign Exchange Future	1.73220	1.73220		1.71940	1.71940		14.92	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.75810	1.75810		1.74490	1.74490		15.28	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018		Foreign Exchange Future	9.67510	9.67510		9.53930	9.53930		14.26	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019		Foreign Exchange Future	9.80280	9.80280		9.66420	9.66420		14.08	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	9.92680	9.92680		9.78550	9.78550		14.60	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019		Foreign Exchange Future	10.06140	10.06140		9.91810	9.91810		15.18	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019		Foreign Exchange Future	10.56110	10.56110		10.41370	10.41370		16.09	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020		Foreign Exchange Future	10.71440	10.71440		10.56630	10.56630		16.41	0.00	0.00	0	0.00
PULA / R	On 14/12/2018		Foreign Exchange Future	1.33710	1.33710		1.32540	1.32540			0.00	0.00	0	0.00
PULA / R	On 18/03/2019		Foreign Exchange Future	1.34480	1.34480		1.33180	1.33180			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.35100	1.35100		1.33760	1.33760			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018		Foreign Exchange Future	1.30520	1.30520		1.31180	1.31180			0.00	195,780.00	150	0.00
QUANTO € / \$	On 14/12/2018		Foreign Exchange Future	1.13700	1.13700		1.14650	1.14650			0.00	0.00	0	50.00
QUANTO € / \$	On 18/03/2019		Foreign Exchange Future	1.14740	1.14740		1.15690	1.15690			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019		Foreign Exchange Future	1.15670	1.15670		1.16620	1.16620			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018		Foreign Exchange Future	7.92700	7.92700	0.12542	8.06530	8.06530		18.63	0.00	0.00	0	0.00
R186	On 07/02/2019		Bond Future	9.25570	108.34291		9.20392	108.64074		7.06	0.00	163,056,079.55	1,505	66,267.00
R186	On 07/02/2019	8.30	Call	82.61000	0.08261		103.53000	0.10353	82.610	6.43	0.06	0.00	0	210.00
R186	On 07/02/2019	8.50	Call	181.93000	0.18193		220.94000	0.22094	181.930	6.51	0.11	0.00	0	1,000.00
R186	On 07/02/2019	8.77	Call	461.24000	0.46124		538.23000	0.53823	461.240	6.73	0.22	0.00	0	1,170.00
R186	On 07/02/2019	9.10	Put	1,994.10000	1.99410		1,831.94000	1.83194	1,994.100	6.97	0.59	0.00	0	1,000.00
R186	On 07/02/2019	9.27	Call	1,559.23000	1.55923		1,725.79000	1.72579	1,559.230	7.08	0.52	0.00	0	1,170.00
R186	On 07/02/2019	9.38	Call	1,912.83000	1.91283		2,098.37000	2.09837	1,912.830	7.16	0.58	0.00	0	6,000.00
R186	On 07/02/2019	9.50	Put	949.12000	0.94912		855.93000	0.85593	949.120	7.25	0.35	0.00	0	2,500.00
R186	On 07/02/2019	9.90	Put	418.05000	0.41805		372.27000	0.37227	418.050	7.70	0.18	0.00	0	1,000.00
R186	On 07/02/2019	9.92	Put	400.69000	0.40069		356.62000	0.35662	400.690	7.72	0.18	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		9.32159	110.25950		9.26756	110.56226		7.08	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	465.30000	0.46530	525.77000	0.52577	465.300	6.45	0.18	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	622.28000	0.62228	696.56000	0.69656	622.280	6.57	0.22	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	666.51000	0.66651	744.40000	0.74440	666.510	6.59	0.23	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	744.65000	0.74465	828.68000	0.82868	744.650	6.64	0.25	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,326.64000	1.32664	1,449.21000	1.44921	1,326.640	6.90	0.37	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,821.53000	1.82153	1,970.08000	1.97008	1,821.530	7.04	0.46	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	1,959.19000	1.95919	2,114.13000	2.11413	1,959.190	7.08	0.48	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,103.48000	2.10348	2,264.72000	2.26472	2,103.480	7.12	0.50	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	1,283.03000	1.28303	1,191.93000	1.19193	1,283.030	7.56	0.33	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	995.98000	0.99598	923.18000	0.92318	995.980	7.83	0.27	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	926.29000	0.92629	858.10000	0.85810	926.290	7.91	0.25	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	872.36000	0.87236	807.81000	0.80781	872.360	7.97	0.24	0.00	0	200.00
R186	On 01/08/2019	Bond Future		9.37792	107.17521		9.32065	107.48729		7.14	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	427.95000	0.42795	479.79000	0.47979	427.950	6.12	0.15	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	1,754.08000	1.75408	1,886.76000	1.88676	1,754.080	6.96	0.40	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	1,425.52000	1.42552	1,341.02000	1.34102	1,425.520	8.16	0.29	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 07/02/2019	Bond Future		299.24691	299.24691		299.36577	299.36577			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future		304.60643	304.60643		304.72639	304.72639			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future		303.24261	303.24261		303.37397	303.37397			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 07/02/2019	Bond Future		234.99015	234.99015		235.02919	235.02919			0.00	0.00	0	8,990.00
R202	On 02/05/2019	Bond Future		239.19864	239.19864		239.23786	239.23786			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future		240.04882	240.04882		240.09581	240.09581			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 07/02/2019	Bond Future		8.57591	100.75281		8.52261	100.92894		3.63	0.00	0.00	0	53,011.00
R2023	On 02/05/2019	Bond Future		8.62950	98.60479		8.57259	98.78367		3.94	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future		8.66244	100.58879		8.59994	100.77424		3.82	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 07/02/2019	Bond Future		9.69243	88.98216		9.66190	89.17011		9.65	0.00	6,851,626.32	77	53,956.00
R2030	On 07/02/2019	Bond Future	8.90	Call	183.44000	0.18344	207.64000	0.20764	183.440	8.64	0.10	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	486.31000	0.48631	535.49000	0.53549	486.310	8.98	0.22	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,410.93000	1.41093	1,507.49000	1.50749	1,410.930	9.51	0.46	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,651.85000	1.65185	1,757.28000	1.75728	1,651.850	9.58	0.50	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	648.92000	0.64892	612.88000	0.61288	648.920	10.22	0.24	0.00	0	4,000.00



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
R2030	On 02/05/2019	Bond Future			9.75866		90.55646		9.72712	90.74741		9.78	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	515.22000		0.51522		554.34000	0.55434	515.220	8.80	0.18	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,438.21000		1.43821		1,516.12000	1.51612	1,438.210	9.43	0.37	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,438.15000		1.43815		1,383.26000	1.38326	1,438.150	10.31	0.33	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.82078		88.37317		9.78756	88.57070		9.82	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 07/02/2019	Bond Future			9.86940		91.26431		9.83380	91.50186		10.37	0.00	547,585.86	6	41,731.00
R2032	On 02/05/2019	Bond Future			9.93376		88.72168		9.89705	88.96313		11.02	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.99216		90.50730		9.95375	90.75631		10.53	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 07/02/2019	Bond Future			9.99027		95.20915		9.95990	95.43397		11.02	0.00	666,464.05	7	71,516.00
R2035	On 02/05/2019	Bond Future			10.05138		92.39260		10.02013	92.62109		11.75	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.10792		94.25182		10.07525	94.48769		11.24	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 07/02/2019	Bond Future			10.03910		87.58220		10.00872	87.80852		12.10	0.00	0.00	0	54,015.00
R2037	On 02/05/2019	Bond Future			10.10199		89.13172		10.07075	89.36172		12.32	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.16219		86.66959		10.12957	86.90683		12.37	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 07/02/2019	Bond Future			10.10873		90.71074		10.07837	90.95326		12.51	0.00	0.00	0	33,526.00
R2040	On 02/05/2019	Bond Future			10.17124		92.31562		10.14002	92.56219		12.74	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,291.82000		1.29182		1,371.24000	1.37124	1,291.820	11.84	0.29	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,334.68000		3.33468		3,475.74000	3.47574	3,334.680	12.68	0.53	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.23132		89.66719		10.19875	89.92143		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 07/02/2019	Bond Future			10.10554		88.01405		10.07517	88.26093		13.08	0.00	0.00	0	39,738.00
R2044	On 02/05/2019	Bond Future			10.16501		89.57128		10.13381	89.82223		13.34	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.22203		86.99276		10.18952	87.25145		13.44	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 07/02/2019	Bond Future			10.09207		91.44314		10.05657	91.73904		12.87	0.00	0.00	0	110,910.00
R2048	On 02/05/2019	Bond Future			10.14645		88.62328		10.10999	88.92422		13.80	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.19683		90.40671		10.15896	90.71635		13.25	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

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
R207	On 07/02/2019	Bond Future		6.14603	101.52936		6.11530	101.55677		0.43	0.00	123,256,643.04	1,214	18,412.00
R207	On 02/05/2019	Bond Future		5.61251	103.32549		5.57179	103.35305		0.39	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future		4.12545	101.76172		4.05522	101.79288		0.24	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 07/02/2019	Bond Future		7.58425	100.87914		7.56107	100.92352		1.50	0.00	15,131,871.00	150	25,597.00
R208	On 02/05/2019	Bond Future		7.56102	99.26235		7.53501	99.30720		1.71	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future		7.46286	101.25973		7.43076	101.30843		1.56	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 07/02/2019	Bond Future		9.91903	72.35914		9.88867	72.55060		12.43	0.00	6,657,040.88	92	123,571.00
R209	On 07/02/2019	Bond Future	9.04	Call	136.43000	0.13643	155.64000	0.15564	136.430	10.90	0.08	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	756.46000	0.75646	822.48000	0.82248	756.460	11.72	0.29	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,063.35000	1.06335	1,009.09000	1.00909	1,063.350	12.71	0.34	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		9.97409	70.48984		9.94292	70.68446		13.23	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	938.98000	0.93898	998.08000	0.99808	938.980	12.28	0.27	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,484.11000	2.48411	2,591.66000	2.59166	2,484.110	13.17	0.51	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.71	Put	1,071.60000	1.07160	1,031.08000	1.03108	1,071.600	14.45	0.24	0.00	0	760.00
R209	On 01/08/2019	Bond Future		10.02383	71.90851		9.99140	72.10911		12.74	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future		189.24563	189.24563		189.27728	189.27728			0.00	113,547,378.00	600	3,308.00
R210	On 02/05/2019	Bond Future		190.07902	190.07902		190.11062	190.11062			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future		193.94631	193.94631		193.98411	193.98411			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 07/02/2019	Bond Future		156.02572	156.02572		156.05280	156.05280			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future		158.82025	158.82025		158.84731	158.84731			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future		161.98015	161.98015		162.01242	162.01242			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 07/02/2019	Bond Future		9.77921	83.76350		9.74360	83.97883		10.16	0.00	0.00	0	32,324.00

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
R213	On 02/05/2019	Bond Future	9.83905		81.69535		9.80235	81.91422		10.76	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.89340		83.33916		9.85500	83.56489		10.38	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 07/02/2019	Bond Future	10.07650		71.52693		10.05132	71.69148		13.25	0.00	0.00	0	29,770.00
R214	On 02/05/2019	Bond Future	10.13040		69.49591		10.10459	69.66307		14.15	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.18027		70.89435		10.15338	71.06700		13.58	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	10.40680		10.40680		10.26210	10.26210		15.55	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.55590		10.55590		10.40890	10.40890		15.47	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.69820		10.69820		10.54920	10.54920		15.73	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.57740		2.57740		2.53180	2.53180		21.63	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.46680		2.46680		2.42470	2.42470		21.82	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.37430		2.37430		2.33640	2.33640		22.27	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,457,157,798.80</b>	<b>171,699</b>	<b>11 955 158.00</b>
<b>Grand Total:</b>												<b>2,457,157,798.80</b>	<b>171,699</b>	<b>11 955 158.00</b>