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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 12/11/2018

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 13/11/2018	Any day expiry	14.37260	14.37260		14.27930	14.27930		20.18	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry	14.37270	14.37270		14.28090	14.28090		19.19	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	84.75610	0.08476	160.85030	0.16085	84.756	19.31	0.44	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	57.37870	0.05738	54.55030	0.05455	57.379	20.96	0.32	0	171.00
\$ / R	On 16/11/2018	Any day expiry	14.37440	14.37440		14.28260	14.28260		19.08	0.00	0.00	0	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.00000	0.00000	0.01140	0.00001	0.000	21.82	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.00000	0.00000	0.02370	0.00002	0.000	22.97	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,154.74980	1.15475	1,063.63130	1.06363	1,154.750	28.87	1.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.32	Call	145.20640	0.14521	125.69580	0.12570	145.206	19.36	0.58	0	15,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	28.83580	0.02884	25.26960	0.02527	28.836	22.71	0.16	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	26.53710	0.02654	23.06240	0.02306	26.537	22.90	0.15	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.78	Call	22.47610	0.02248	19.15630	0.01916	22.476	23.30	0.13	0	30,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	14.26770	0.01427	11.29110	0.01129	14.268	24.37	0.09	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	529.86770	0.52987	618.69110	0.61869	529.868	24.37	0.91	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry	14.37960	14.37960		14.28780	14.28780		17.75	0.00	0.00	0	0.00
\$ / R	On 20/11/2018	Any day expiry	14.38140	14.38140		14.28960	14.28960		17.97	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 22/11/2018	Any day expiry			14.38490	14.38490		14.29310	14.29310	18.07	0.00	0	179.00
\$ / R			On 23/11/2018	Any day expiry			14.38670	14.38670		14.29480	14.29480	18.20	0.00	0	0.00
\$ / R	13.67	Put	On 23/11/2018	Any day expiry	8.33760	0.00834	16.94890	0.01695	8.338	17.58	0.05	0.00	0	20,000.00	
\$ / R	14.00	Put	On 23/11/2018	Any day expiry	44.82350	0.04482	78.11580	0.07812	44.824	17.69	0.18	0.00	0	20,000.00	
\$ / R			On 28/11/2018	Any day expiry	14.39560	14.39560	14.30360	14.30360		18.02	0.00	0.00	0	368.00	
\$ / R	14.76	Call	On 28/11/2018	Any day expiry	97.33170	0.09733	89.76920	0.08977	97.332	19.40	0.28	0.00	0	4,000.00	
\$ / R			On 29/11/2018	Any day expiry	14.39730	14.39730	14.30540	14.30540		18.14	0.00	0.00	0	461.00	
\$ / R			On 30/11/2018	Any day expiry	14.39910	14.39910	14.30720	14.30720		18.25	0.00	0.00	0	2,727.00	
\$ / R	13.00	Put	On 30/11/2018	Any day expiry	3.91590	0.00392	6.45660	0.00646	3.916	21.62	0.02	0.00	0	500.00	
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	34.19590	0.03420	59.09230	0.05909	34.196	16.92	0.13	0.00	0	1,000.00	
\$ / R	13.85	Put	On 30/11/2018	Any day expiry	42.19840	0.04220	70.25320	0.07025	42.198	17.03	0.15	0.00	0	600.00	
\$ / R	14.08	Call	On 30/11/2018	Any day expiry	416.48190	0.41648	368.17850	0.36818	416.482	17.54	0.72	0.00	0	500.00	
\$ / R	14.25	Put	On 30/11/2018	Any day expiry	160.57460	0.16057	215.44850	0.21545	160.575	17.92	0.39	0.00	0	250.00	
\$ / R	14.30	Call	On 30/11/2018	Any day expiry	282.14360	0.28214	248.21920	0.24822	282.144	18.03	0.58	0.00	0	600.00	
\$ / R	14.80	Call	On 30/11/2018	Any day expiry	103.37410	0.10337	94.27970	0.09428	103.374	19.74	0.27	0.00	0	600.00	
\$ / R	14.82	Call	On 30/11/2018	Any day expiry	99.08260	0.09908	90.52110	0.09052	99.083	19.82	0.26	0.00	0	250.00	
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	1.52630	0.00153	1.75060	0.00175	1.526	26.14	0.01	0.00	0	500.00	
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	0.63300	0.00063	0.86070	0.00086	0.633	29.00	0.00	0.00	0	500.00	
\$ / R			On 05/12/2018	Any day expiry	14.40800	14.40800	14.31600	14.31600		18.17	0.00	0.00	0	0.00	
\$ / R	15.45	Put	On 05/12/2018	Any day expiry	1,079.54800	1.07955	1,168.91850	1.16892	1,079.548	21.56	0.90	0.00	0	23,000.00	
\$ / R			On 06/12/2018	Any day expiry	14.40980	14.40980	14.31770	14.31770		18.24	0.00	0.00	0	0.00	
\$ / R	13.75	Put	On 06/12/2018	Any day expiry	44.83120	0.04483	67.97670	0.06798	44.831	17.08	0.14	0.00	0	65,000.00	
\$ / R	13.90	Put	On 06/12/2018	Any day expiry	74.35700	0.07436	105.47140	0.10547	74.357	17.35	0.20	0.00	0	30,000.00	
\$ / R	14.30	Put	On 06/12/2018	Any day expiry	213.90830	0.21391	267.39250	0.26739	213.908	18.06	0.43	0.00	0	30,000.00	
\$ / R	14.90	Put	On 06/12/2018	Any day expiry	606.06100	0.60606	686.24670	0.68625	606.061	19.96	0.74	0.00	0	30,000.00	
\$ / R	15.30	Put	On 06/12/2018	Any day expiry	945.37260	0.94537	1,032.50870	1.03251	945.373	21.21	0.86	0.00	0	30,000.00	
\$ / R			On 07/12/2018	Any day expiry	14.41160	14.41160	14.31950	14.31950		18.32	0.00	0.00	0	500.00	
\$ / R	13.75	Put	On 07/12/2018	Any day expiry	48.25850	0.04826	71.57640	0.07158	48.259	17.17	0.14	0.00	0	125.00	
\$ / R	14.07	Call	On 07/12/2018	Any day expiry	468.90310	0.46890	417.16990	0.41717	468.903	17.73	0.71	0.00	0	125.00	
\$ / R	14.50	Call	On 07/12/2018	Any day expiry	239.55010	0.23955	212.71420	0.21271	239.550	18.66	0.46	0.00	0	125.00	
\$ / R			On 11/12/2018	Any day expiry	14.41870	14.41870	14.32650	14.32650		18.18	0.00	0.00	0	0.00	
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	43.65110	0.04365	60.86600	0.06087	43.651	17.16	0.12	0.00	0	20,000.00	
\$ / R	13.86	Put	On 11/12/2018	Any day expiry	81.35240	0.08135	110.09640	0.11010	81.352	17.30	0.20	0.00	0	7,500.00	
\$ / R	15.08	Call	On 11/12/2018	Any day expiry	105.40170	0.10540	93.92870	0.09393	105.402	20.39	0.23	0.00	0	7,500.00	
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	37.99100	0.03799	34.49880	0.03450	37.991	22.13	0.09	0.00	0	20,000.00	
\$ / R			On 12/12/2018	Any day expiry	14.42050	14.42050	14.32830	14.32830		18.24	0.00	0.00	0	3,672.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	14.42400	14.42400	14.33180	14.33180		18.27	0.00	659,566,248.00	45,727	802,110.00	
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	0.28610	0.00029	0.55910	0.00056	0.286	23.71	0.00	0.00	0	2,764.00	
\$ / R	11.75	Put	On 14/12/2018	Foreign Exchange Future	0.37010	0.00037	0.69520	0.00070	0.370	23.26	0.00	0.00	0	228,616.00	
\$ / R	11.90	Put	On 14/12/2018	Foreign Exchange Future	0.52590	0.00053	0.93780	0.00094	0.526	22.63	0.00	0.00	0	11,300.00	
\$ / R	12.00	Put	On 14/12/2018	Foreign Exchange Future	0.66520	0.00067	1.14690	0.00115	0.665	22.22	0.00	0.00	0	174,530.00	
\$ / R	12.02	Put	On 14/12/2018	Foreign Exchange Future	0.69730	0.00070	1.19410	0.00119	0.697	22.13	0.00	0.00	0	5,500.00	
\$ / R	12.10	Put	On 14/12/2018	Foreign Exchange Future	0.84190	0.00084	1.40450	0.00140	0.842	21.80	0.00	0.00	0	8,580.00	
\$ / R	12.20	Put	On 14/12/2018	Foreign Exchange Future	1.06610	0.00107	1.72270	0.00172	1.066	21.39	0.00	0.00	0	7,300.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	1.20000	0.00120	1.90920	0.00191	1.200	21.18	0.00	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	1.63360	0.00163	2.49870	0.00250	1.634	20.64	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	2.17410	0.00217	3.21210	0.00321	2.174	20.14	0.01	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,926.17410	1.92617	1,835.01210	1.83501	1,926.174	20.14	0.99	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	2.96670	0.00297	4.22970	0.00423	2.967	19.60	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	3.34460	0.00334	4.70620	0.00471	3.345	19.39	0.01	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	3.95690	0.00396	5.46940	0.00547	3.957	19.10	0.01	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	6.40910	0.00641	8.96670	0.00897	6.409	18.27	0.02	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	7.56260	0.00756	10.59060	0.01059	7.563	18.20	0.03	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,431.56260	1.43156	1,342.39060	1.34239	1,431.563	18.20	0.97	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	8.89970	0.00890	12.46760	0.01247	8.900	18.12	0.03	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	10.44560	0.01045	14.63030	0.01463	10.446	18.05	0.03	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,238.27490	1.23827	1,151.75200	1.15175	1,238.275	17.90	0.96	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	15.17540	0.01518	21.19650	0.02120	15.175	17.87	0.05	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	16.62020	0.01662	23.18880	0.02319	16.620	17.83	0.05	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,190.62020	1.19062	1,104.98880	1.10499	1,190.620	17.83	0.95	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	20.47310	0.02047	28.46820	0.02847	20.473	17.72	0.06	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	21.08320	0.02108	29.30000	0.02930	21.083	17.71	0.06	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,003.73590	1.00374	922.79570	0.92280	1,003.736	17.53	0.92	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	29.73590	0.02974	40.99570	0.04100	29.736	17.53	0.08	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	34.15950	0.03416	46.90520	0.04691	34.159	17.45	0.10	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	958.15950	0.95816	878.70520	0.87871	958.159	17.45	0.90	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	44.71800	0.04472	60.84350	0.06084	44.718	17.30	0.12	0.00	0	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	55.04050	0.05504	75.15100	0.07515	55.041	17.18	0.14	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	57.91140	0.05791	79.47410	0.07947	57.911	17.15	0.15	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	67.28310	0.06728	91.05320	0.09105	67.283	17.23	0.17	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	75.54500	0.07555	101.13770	0.10114	75.545	17.30	0.18	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	77.71930	0.07772	103.77490	0.10377	77.719	17.31	0.19	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	701.71930	0.70172	635.57490	0.63557	701.719	17.31	0.81	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	101.97180	0.10197	132.80150	0.13280	101.972	17.47	0.23	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	589.88000	0.58988	530.97390	0.53097	589.880	17.55	0.75	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	131.02750	0.13103	166.81770	0.16682	131.028	17.63	0.28	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	555.02750	0.55503	498.61770	0.49862	555.028	17.63	0.72	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	165.15770	0.16516	205.99160	0.20599	165.158	17.79	0.32	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	172.60960	0.17261	214.45390	0.21445	172.610	17.83	0.33	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	470.41460	0.47041	420.56270	0.42056	470.415	17.84	0.66	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	184.18320	0.18418	227.53910	0.22754	184.183	17.87	0.35	0.00	0	235,564.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	188.14700	0.18815	232.00500	0.23201	188.147	17.89	0.35	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	428.53320	0.42853	382.19300	0.38219	428.533	17.95	0.63	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	204.53320	0.20453	250.39300	0.25039	204.533	17.95	0.37	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	221.77050	0.22177	269.61600	0.26962	221.770	18.02	0.39	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	400.21290	0.40021	356.35050	0.35635	400.213	18.03	0.60	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	249.22120	0.24922	299.99710	0.30000	249.221	18.11	0.43	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	263.66140	0.26366	315.87820	0.31588	263.661	18.16	0.44	0.00	0	31,047.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	357.66140	0.35766	317.67820	0.31768	357.661	18.16	0.56	0.00	0	100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	273.55130	0.27355	326.71770	0.32672	273.551	18.19	0.45	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	347.55130	0.34755	308.51770	0.30852	347.551	18.19	0.55	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	293.95880	0.29396	350.03680	0.35004	293.959	18.26	0.47	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	323.19070	0.32319	287.78990	0.28779	323.191	18.27	0.52	0.00	0	100,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	305.68920	0.30569	272.08380	0.27208	305.689	18.40	0.50	0.00	0	11,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	280.94800	0.28095	249.92770	0.24993	280.948	18.59	0.47	0.00	0	11,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	356.94800	0.35695	418.12770	0.41813	356.948	18.59	0.53	0.00	0	15,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	362.99710	0.36300	424.59280	0.42459	362.997	18.62	0.53	0.00	0	3,388.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	419.57530	0.41958	484.74870	0.48475	419.575	18.90	0.57	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	243.57530	0.24358	216.54870	0.21655	243.575	18.90	0.43	0.00	0	81,900.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	240.09140	0.24009	213.44320	0.21344	240.091	18.93	0.42	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	236.65220	0.23665	210.37840	0.21038	236.652	18.97	0.42	0.00	0	5,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	466.11120	0.46611	533.84830	0.53385	466.111	19.12	0.61	0.00	0	3,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	210.69820	0.21070	187.27240	0.18727	210.698	19.22	0.38	0.00	0	70,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	514.71790	0.51472	584.82450	0.58482	514.718	19.34	0.64	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	521.82400	0.52182	592.25250	0.59225	521.824	19.38	0.64	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	195.82400	0.19582	174.05250	0.17405	195.824	19.38	0.36	0.00	0	127,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	557.92390	0.55792	629.91080	0.62991	557.924	19.53	0.66	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	181.92390	0.18192	161.71080	0.16171	181.924	19.53	0.34	0.00	0	400.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	176.62580	0.17663	157.00880	0.15701	176.626	19.60	0.33	0.00	0	250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	171.47420	0.17147	152.43850	0.15244	171.474	19.66	0.32	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	168.95090	0.16895	150.20120	0.15020	168.951	19.69	0.32	0.00	0	50,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	632.85260	0.63285	707.67700	0.70768	632.853	19.85	0.70	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	711.09360	0.71109	788.40390	0.78840	711.094	20.16	0.73	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	135.09360	0.13509	120.20390	0.12020	135.094	20.16	0.27	0.00	0	101,333.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	133.08490	0.13308	118.42610	0.11843	133.085	20.20	0.26	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	118.02970	0.11803	104.94980	0.10495	118.030	20.45	0.24	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	116.26780	0.11627	103.35510	0.10336	116.268	20.48	0.23	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	107.62910	0.10763	95.72670	0.09573	107.629	20.62	0.22	0.00	0	27,030.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	99.60990	0.09961	88.64940	0.08865	99.610	20.76	0.21	0.00	0	50.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	875.60990	0.87561	956.84940	0.95685	875.610	20.76	0.79	0.00	0	50.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	918.17190	0.91817	1,000.28500	1.00028	918.172	20.90	0.81	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	961.27730	0.96128	1,044.20050	1.04420	961.277	21.04	0.82	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	76.47060	0.07647	68.22890	0.06823	76.471	21.24	0.16	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	66.46020	0.06646	59.39200	0.05939	66.460	21.49	0.15	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	64.41940	0.06442	57.58930	0.05759	64.419	21.55	0.14	0.00	0	29,600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,138.44130	1.13844	1,224.04290	1.22404	1,138.441	21.60	0.86	0.00	0	600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	62.44130	0.06244	55.84290	0.05584	62.441	21.60	0.14	0.00	0	5,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	61.47570	0.06148	54.98980	0.05499	61.476	21.63	0.14	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	54.27050	0.05427	48.62360	0.04862	54.271	21.85	0.12	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	53.43230	0.05343	47.88250	0.04788	53.432	21.88	0.12	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	52.60640	0.05261	47.15290	0.04715	52.606	21.91	0.12	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	45.73740	0.04574	41.07700	0.04108	45.737	22.16	0.10	0.00	0	7,500.00	

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 14/12/2018	Foreign Exchange Future	15.73	Call	43.65720	0.04366	39.23500	0.03924	43.657	22.25	0.10	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,452.82510	1.45283	1,541.00120	1.54100	1,452.825	22.56	0.91	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	36.26170	0.03626	32.21320	0.03221	36.262	22.58	0.08	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	32.50690	0.03251	28.88670	0.02889	32.507	22.66	0.08	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	27.55140	0.02755	24.49690	0.02450	27.551	22.78	0.07	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	22.45960	0.02246	19.98570	0.01999	22.460	22.92	0.06	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	21.23390	0.02123	18.89990	0.01890	21.234	22.96	0.05	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	18.97070	0.01897	16.89460	0.01689	18.971	23.04	0.05	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	17.59180	0.01759	15.67260	0.01567	17.592	23.09	0.04	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	9.53900	0.00954	8.52820	0.00853	9.539	23.51	0.03	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	5.98140	0.00598	5.36430	0.00536	5.981	23.83	0.02	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	4.03970	0.00404	3.63330	0.00363	4.040	24.09	0.01	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.43470	14.43470	14.34270	14.34270		18.20	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	117.00770	0.11701	148.90460	0.14890	117.008	17.26	0.24	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	268.79980	0.26880	318.18050	0.31818	268.800	17.94	0.42	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	647.32530	0.64733	720.22440	0.72022	647.325	19.55	0.68	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	970.12880	0.97013	1,050.97550	1.05098	970.129	20.69	0.80	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.43650	14.43650	14.34460	14.34460		18.21	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	16.68370	0.01668	24.59580	0.02460	16.684	16.86	0.05	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	23.19690	0.02320	33.22530	0.03323	23.197	16.89	0.07	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	256.61490	0.25661	230.10000	0.23010	256.615	18.84	0.41	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	228.02490	0.22802	204.36060	0.20436	228.025	19.10	0.38	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.45430	14.45430	14.36270	14.36270		17.85	0.00	0.00	0	3,420.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	10.31480	0.01031	15.32370	0.01532	10.315	15.76	0.03	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	113.67590	0.11368	142.44410	0.14244	113.676	16.81	0.22	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	495.33760	0.49534	448.78090	0.44878	495.338	17.48	0.61	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	274.56390	0.27456	320.73750	0.32074	274.564	17.53	0.40	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	714.42600	0.71443	785.35720	0.78536	714.426	19.23	0.67	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	16.82700	0.01683	15.48250	0.01548	16.827	23.33	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	7.56390	0.00756	7.21190	0.00721	7.564	24.59	0.02	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.45790	14.45790	14.36640	14.36640		17.84	0.00	0.00	0	55.00
\$ / R	On 07/01/2019	Any day expiry			14.46680	14.46680	14.37550	14.37550		17.87	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	90.69560	0.09070	113.15860	0.11316	90.696	16.59	0.17	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	582.97330	0.58297	532.94400	0.53294	582.973	17.24	0.65	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	330.01280	0.33001	299.92920	0.29993	330.013	18.26	0.44	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.48100	14.48100	14.38990	14.38990		17.87	0.00	0.00	0	150.00
\$ / R	On 18/01/2019	Any day expiry			14.48640	14.48640	14.39520	14.39520		17.93	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	15.70380	0.01570	18.68080	0.01868	15.704	17.74	0.04	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.50810	14.50810	14.41620	14.41620		17.84	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry	14.88	Call	345.51580	0.34552	319.08630	0.31909	345.516	18.71	0.40	0.00	0	4,000.00
\$ / R	On 31/01/2019	Any day expiry			14.50990	14.50990	14.41800	14.41800		17.85	0.00	5,801,760.00	400	1,693.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	36.09310	0.03609	44.52260	0.04452	36.093	16.40	0.07	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	327.09280	0.32709	372.49130	0.37249	327.093	17.38	0.38	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	350.15090	0.35015	397.05160	0.39705	350.151	17.46	0.40	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	14.38	Call	544.14430		0.54414	502.94130	0.50294	544.144	17.66	0.56	0.00	0	500.00	
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	279.71680		0.27972	258.20580	0.25821	279.717	19.28	0.34	0.00	0	250.00	
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	206.63230		0.20663	190.92410	0.19092	206.632	20.04	0.26	0.00	0	250.00	
\$ / R	On 13/02/2019	Any day expiry			14.53330		14.53330	14.44080	14.44080		17.93	0.00	0.00	0	70.00	
\$ / R	On 28/02/2019	Any day expiry			14.56060		14.56060	14.46770	14.46770		17.98	0.00	0.00	0	5,841.00	
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	60.47870		0.06048	69.40540	0.06941	60.479	16.48	0.10	0.00	0	500.00	
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	382.15400		0.38215	426.85710	0.42686	382.154	17.42	0.38	0.00	0	250.00	
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	405.63370		0.40563	451.74420	0.45174	405.634	17.50	0.39	0.00	0	250.00	
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	586.15640		0.58616	547.52780	0.54753	586.156	17.93	0.53	0.00	0	500.00	
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	337.09510		0.33710	314.15630	0.31416	337.095	19.45	0.35	0.00	0	250.00	
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	259.44590		0.25945	242.00910	0.24201	259.446	20.20	0.28	0.00	0	250.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.59340		14.59340	14.50000	14.50000		18.08	0.00	84,320,665.20	5,778	54,269.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.41680		0.00242	2.74750	0.00275	2.417	22.65	0.00	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	10.23580		0.01024	12.55690	0.01256	10.236	18.05	0.02	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	34.63840		0.03464	40.40570	0.04041	34.638	17.15	0.05	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	36.86060		0.03686	42.89790	0.04290	36.861	17.10	0.06	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	65.94580		0.06595	75.18320	0.07518	65.946	16.62	0.09	0.00	0	16,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	67.86080		0.06786	77.29340	0.07729	67.861	16.60	0.10	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	76.00880		0.07601	86.25130	0.08625	76.009	16.50	0.11	0.00	0	15,434.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	81.51390		0.08151	92.28990	0.09229	81.514	16.44	0.11	0.00	0	1,155.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	89.78980		0.08979	104.18520	0.10419	89.790	16.35	0.12	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	93.54890		0.09355	109.61060	0.10961	93.549	16.32	0.13	0.00	0	10,125.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	110.98110		0.11098	129.17090	0.12917	110.981	16.40	0.15	0.00	0	224,707.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	126.54320		0.12654	146.51900	0.14652	126.543	16.46	0.16	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	132.76370		0.13276	153.42780	0.15343	132.764	16.48	0.17	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	141.38810		0.14139	162.99000	0.16299	141.388	16.51	0.18	0.00	0	2,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	155.05880		0.15506	178.09470	0.17809	155.059	16.56	0.19	0.00	0	20,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	164.66990		0.16467	188.67990	0.18868	164.670	16.59	0.20	0.00	0	50.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	177.25620		0.17726	202.50710	0.20251	177.256	16.63	0.21	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	190.48580		0.19049	216.99870	0.21700	190.486	16.67	0.22	0.00	0	9,570.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	213.02510		0.21303	241.59500	0.24160	213.025	16.73	0.24	0.00	0	14,200.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	218.92740		0.21893	248.01760	0.24802	218.927	16.75	0.24	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	224.93780		0.22494	254.55360	0.25455	224.938	16.76	0.25	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	234.15860		0.23416	264.56290	0.26456	234.159	16.79	0.26	0.00	0	17,981.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	246.83450		0.24683	278.29730	0.27830	246.835	16.82	0.27	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	266.68530		0.26669	300.97140	0.30097	266.685	16.87	0.28	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	270.33540		0.27034	304.89290	0.30489	270.335	16.88	0.28	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	285.22720		0.28523	320.88200	0.32088	285.227	16.95	0.30	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	324.56140		0.32456	362.94920	0.36295	324.561	17.11	0.32	0.00	0	17,406.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	341.13450		0.34113	380.60790	0.38061	341.134	17.18	0.33	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	412.16960		0.41217	455.93180	0.45593	412.170	17.43	0.38	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	450.49440		0.45049	496.35670	0.49636	450.494	17.56	0.40	0.00	0	7,028.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	753.76430		0.75376	706.74660	0.70675	753.764	17.60	0.60	0.00	0	250.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	485.53560		0.48554	533.20340	0.53320	485.536	17.68	0.42	0.00	0	139,342.00	

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	14.42	Put	521.95760	0.52196	571.39800	0.57140	521.958	17.79	0.43	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	532.61100	0.53261	582.55210	0.58255	532.611	17.82	0.44	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	537.98230	0.53798	588.17260	0.58817	537.982	17.84	0.44	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	667.65370	0.66765	625.18300	0.62518	667.654	17.89	0.55	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	658.63820	0.65864	616.65830	0.61666	658.638	17.92	0.55	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	565.23820	0.56524	616.65830	0.61666	565.238	17.92	0.45	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	581.91550	0.58192	634.34680	0.63435	581.916	17.97	0.46	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	598.83240	0.59883	652.26800	0.65227	598.832	18.02	0.47	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	651.53040	0.65153	707.39830	0.70740	651.530	18.18	0.49	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	706.72120	0.70672	764.51690	0.76452	706.721	18.36	0.52	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	751.02190	0.75102	810.26070	0.81026	751.022	18.49	0.53	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	757.44830	0.75745	816.88870	0.81689	757.448	18.51	0.53	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	763.89490	0.76389	823.53580	0.82354	763.895	18.53	0.54	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	770.36840	0.77037	830.20870	0.83021	770.368	18.55	0.54	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	473.57900	0.47358	442.89940	0.44290	473.579	18.84	0.43	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	470.41190	0.47041	439.91210	0.43991	470.412	18.86	0.42	0.00	0	200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	904.55000	0.90455	968.17630	0.96818	904.550	18.94	0.59	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	946.48440	0.94648	1,011.16830	1.01117	946.484	19.05	0.60	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	960.62610	0.96063	1,025.65340	1.02565	960.626	19.09	0.60	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	967.72540	0.96773	1,032.92630	1.03293	967.725	19.11	0.60	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	419.72740	0.41973	392.19960	0.39220	419.727	19.19	0.39	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,010.74570	1.01075	1,076.95100	1.07695	1,010.746	19.23	0.62	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,017.98540	1.01799	1,084.35090	1.08435	1,017.985	19.25	0.62	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	405.91880	0.40592	379.21160	0.37921	405.919	19.28	0.38	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,106.30160	1.10630	1,174.74100	1.17474	1,106.302	19.48	0.64	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	348.45520	0.34846	325.51690	0.32552	348.455	19.74	0.33	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	346.17090	0.34617	323.38030	0.32338	346.171	19.76	0.33	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	337.20380	0.33720	314.98260	0.31498	337.204	19.84	0.32	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	332.81670	0.33282	310.87490	0.31087	332.817	19.88	0.32	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	328.48870	0.32849	306.82270	0.30682	328.489	19.92	0.32	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	303.79010	0.30379	283.70670	0.28371	303.790	20.15	0.30	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	275.76190	0.27576	257.49000	0.25749	275.762	20.45	0.27	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	272.24690	0.27225	254.20320	0.25420	272.247	20.49	0.27	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	262.00630	0.26201	244.62910	0.24463	262.006	20.61	0.26	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	247.44860	0.24745	230.72350	0.23072	247.449	20.79	0.25	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	244.34170	0.24434	227.62490	0.22762	244.342	20.83	0.24	35,847,237.50	10,000	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	224.40370	0.22440	208.52290	0.20852	224.404	21.06	0.23	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	200.38730	0.20039	186.10580	0.18611	200.387	21.34	0.21	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	190.05910	0.19006	176.47290	0.17647	190.059	21.47	0.20	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	166.70350	0.16670	154.69900	0.15470	166.703	21.79	0.18	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	164.54670	0.16455	152.68960	0.15269	164.547	21.82	0.17	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	130.60640	0.13061	121.08520	0.12109	130.606	22.41	0.14	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	129.78370	0.12978	120.31890	0.12032	129.784	22.42	0.14	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	125.75600	0.12576	116.57110	0.11657	125.756	22.50	0.14	0.00	0	262,812.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	121.10770	0.12111	112.24760	0.11225	121.108	22.60	0.13	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	120.35280	0.12035	111.54460	0.11154	120.353	22.62	0.13	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	119.60140	0.11960	110.84670	0.11085	119.601	22.63	0.13	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	110.32360	0.11032	102.21770	0.10222	110.324	22.84	0.12	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	105.67150	0.10567	97.89260	0.09789	105.671	22.96	0.12	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	93.58880	0.09359	87.85490	0.08785	93.589	23.28	0.10	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	74.96880	0.07497	70.55750	0.07056	74.969	24.49	0.08	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	63.91030	0.06391	60.26970	0.06027	63.910	25.45	0.07	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.60980	14.60980	14.51620	14.51620		18.11	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	338.87980	0.33888	376.89580	0.37690	338.880	17.15	0.32	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.61340	14.61340	14.51980	14.51980		18.13	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	85.20900	0.08521	95.91020	0.09591	85.209	16.50	0.11	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	430.78440	0.43078	473.90870	0.47391	430.784	17.49	0.37	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	454.61520	0.45462	499.00690	0.49901	454.615	17.57	0.39	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	625.30620	0.62531	586.78330	0.58678	625.306	18.26	0.51	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	386.10620	0.38611	361.21110	0.36121	386.106	19.69	0.35	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	309.56320	0.30956	289.33340	0.28933	309.563	20.39	0.29	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.62070	14.62070	14.52700	14.52700		18.11	0.00	0.00	0	55.00
\$ / R	On 26/04/2019	Any day expiry			14.66450	14.66450	14.57010	14.57010		18.20	0.00	0.00	0	0.00
\$ / R	On 26/04/2019	Any day expiry	15.04	Call	578.60860	0.57861	543.51070	0.54351	578.609	18.88	0.45	0.00	0	4,000.00
\$ / R	On 30/04/2019	Any day expiry			14.67180	14.67180	14.57730	14.57730		18.18	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	110.09480	0.11009	122.68910	0.12269	110.095	16.45	0.13	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,394.43020	1.39443	1,323.39540	1.32340	1,394.430	16.67	0.79	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	474.07760	0.47408	515.60250	0.51560	474.078	17.47	0.37	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	498.09000	0.49809	540.77260	0.54077	498.090	17.55	0.38	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	659.64450	0.65964	620.44330	0.62044	659.644	18.50	0.49	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	430.05960	0.43006	402.99950	0.40300	430.060	19.84	0.35	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	356.97230	0.35697	333.96960	0.33397	356.972	20.48	0.30	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.72810	14.72810	14.63280	14.63280		18.28	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	131.04670	0.13105	145.77080	0.14577	131.047	16.34	0.14	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	511.95400	0.51195	553.14820	0.55315	511.954	17.49	0.36	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	536.17500	0.53617	578.45280	0.57845	536.175	17.57	0.37	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	690.48110	0.69048	652.01740	0.65202	690.481	18.78	0.47	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	469.56140	0.46956	441.97180	0.44197	469.561	20.06	0.35	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	396.23180	0.39623	371.74170	0.37174	396.232	20.68	0.30	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.73360	14.73360	14.63820	14.63820		18.33	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.75360	14.75360	14.65780	14.65780		18.36	0.00	29,507.20	2	19,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	7.17420	0.00717	7.55010	0.00755	7.174	18.56	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	41.86670	0.04187	50.33790	0.05034	41.867	15.49	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	95.50830	0.09551	109.18310	0.10918	95.508	15.98	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	134.91340	0.13491	151.40040	0.15140	134.913	16.23	0.14	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	138.80790	0.13881	155.54070	0.15554	138.808	16.25	0.14	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	191.72900	0.19173	211.49360	0.21149	191.729	16.50	0.18	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	370.23990	0.37024	401.65470	0.40165	370.240	17.02	0.29	0.00	0	25,000.00



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	13.88	Put	388.84010	0.38884	421.34180	0.42134	388.840	17.07	0.30	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,201.31700	1.20132	1,142.42970	1.14243	1,201.317	17.15	0.68	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	972.14120	0.97214	922.77920	0.92278	972.141	17.84	0.59	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	899.75120	0.89975	853.43370	0.85343	899.751	18.09	0.56	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	754.63380	0.75463	805.04300	0.80504	754.634	18.17	0.45	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	801.02670	0.80103	758.78350	0.75878	801.027	18.47	0.52	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	699.60090	0.69960	661.72670	0.66173	699.601	18.92	0.47	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	546.27340	0.54627	515.77090	0.51577	546.273	19.75	0.38	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	502.71910	0.50272	474.32360	0.47432	502.719	20.05	0.36	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	475.92650	0.47593	448.84150	0.44884	475.927	20.24	0.34	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	458.99540	0.45900	432.75070	0.43275	458.995	20.38	0.33	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	197.54930	0.19755	186.33390	0.18633	197.549	23.29	0.16	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.76440	14.76440	14.66850	14.66850		18.35	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	813.11350	0.81311	864.87540	0.86488	813.114	18.31	0.46	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	274.40530	0.27441	256.93550	0.25694	274.405	22.06	0.21	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.77900	14.77900	14.68280	14.68280		18.44	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	145.74780	0.14575	163.48270	0.16348	145.748	16.15	0.14	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	541.68880	0.54169	583.68960	0.58369	541.689	17.48	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	566.09500	0.56609	609.09340	0.60909	566.095	17.56	0.37	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	714.67860	0.71468	677.18760	0.67719	714.679	19.01	0.46	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	500.95350	0.50095	473.60940	0.47361	500.953	20.26	0.34	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	429.17730	0.42918	403.60060	0.40360	429.177	20.84	0.30	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.78440	14.78440	14.68810	14.68810		18.42	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.78810	14.78810	14.69170	14.69170		18.43	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	263.99820	0.26400	287.91380	0.28791	263.998	16.71	0.22	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	417.37090	0.41737	392.66000	0.39266	417.371	20.97	0.29	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.83890	14.83890	14.74170	14.74170		18.50	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	161.33540	0.16134	181.31550	0.18132	161.335	15.94	0.15	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	573.50590	0.57351	615.60770	0.61561	573.506	17.48	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	598.01360	0.59801	641.07000	0.64107	598.014	17.56	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	746.98700	0.74699	710.00150	0.71000	746.987	19.22	0.45	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	539.01350	0.53901	511.33600	0.51134	539.013	20.43	0.34	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	467.15600	0.46716	441.75630	0.44176	467.156	20.94	0.30	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.84070	14.84070	14.74350	14.74350		18.50	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.86250	14.86250	14.76490	14.76490		18.49	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	729.24960	0.72925	776.50480	0.77650	729.250	17.92	0.40	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	524.82700	0.52483	497.31420	0.49731	524.827	20.70	0.33	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.89400	14.89400	14.79570	14.79570		18.57	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	175.64960	0.17565	196.87350	0.19687	175.650	15.83	0.15	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	600.25420	0.60025	642.61830	0.64262	600.254	17.49	0.35	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	624.81780	0.62482	668.09060	0.66809	624.818	17.57	0.36	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	768.11920	0.76812	731.50830	0.73151	768.119	19.44	0.44	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	566.65610	0.56666	538.66720	0.53867	566.656	20.62	0.34	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	493.72680	0.49373	468.49270	0.46849	493.727	21.10	0.30	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 02/09/2019	Any day expiry		14.89960	14.89960		14.80120	14.80120		18.55	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry		14.90510	14.90510		14.80660	14.80660		18.57	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	258.00350	0.25800	247.67340	0.24767	258.003	24.59	0.16	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future		14.92550	14.92550		14.82660	14.82660		18.61	0.00	5,970,200.00	400	14,099.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	14.07630	0.01408	14.80010	0.01480	14.076	17.26	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	81.58730	0.08159	92.97290	0.09297	81.587	14.70	0.08	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	489.21620	0.48922	523.01990	0.52302	489.216	17.21	0.30	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	513.54460	0.51354	548.42330	0.54842	513.545	17.27	0.31	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	564.24440	0.56424	601.28100	0.60128	564.244	17.37	0.33	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	586.17720	0.58618	625.34730	0.62535	586.177	17.42	0.34	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	617.99490	0.61799	660.31080	0.66031	617.995	17.49	0.35	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	677.96190	0.67796	722.45190	0.72245	677.962	17.67	0.37	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	891.53150	0.89153	942.74290	0.94274	891.531	18.26	0.43	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,307.42720	1.30743	1,367.23760	1.36724	1,307.427	19.20	0.53	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,431.37470	1.43137	1,493.41270	1.49341	1,431.375	19.45	0.56	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	710.55560	0.71056	677.50680	0.67751	710.556	19.88	0.40	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	438.68590	0.43869	416.78910	0.41679	438.686	21.67	0.27	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	382.07170	0.38207	362.95080	0.36295	382.072	22.17	0.24	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	356.68350	0.35668	339.93340	0.33993	356.683	22.43	0.22	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	347.59120	0.34759	333.05470	0.33305	347.591	22.53	0.22	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	317.59490	0.31759	304.95530	0.30496	317.595	23.17	0.20	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	304.49770	0.30450	292.49080	0.29249	304.498	23.49	0.19	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	293.68680	0.29369	282.20110	0.28220	293.687	23.78	0.18	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	291.09690	0.29110	279.73680	0.27974	291.097	23.85	0.18	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	254.66180	0.25466	243.93290	0.24393	254.662	25.02	0.16	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry		14.95150	14.95150		14.85190	14.85190		18.61	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	192.20780	0.19221	213.98480	0.21398	192.208	15.81	0.15	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	624.27920	0.62428	666.49940	0.66650	624.279	17.48	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	648.83770	0.64884	691.95600	0.69196	648.838	17.55	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	795.23110	0.79523	759.20330	0.75920	795.231	19.58	0.43	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	597.43600	0.59744	568.66970	0.56867	597.436	20.73	0.34	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	521.87990	0.52188	496.59520	0.49660	521.880	21.20	0.30	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry		14.95520	14.95520		14.85560	14.85560		18.62	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry		15.00900	15.00900		14.90820	14.90820		18.66	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	207.91910	0.20792	229.23570	0.22924	207.919	15.80	0.16	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	648.88750	0.64889	689.61850	0.68962	648.888	17.51	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	671.85940	0.67186	715.05670	0.71506	671.859	17.56	0.35	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	814.71350	0.81471	779.15840	0.77916	814.714	19.78	0.42	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	621.12240	0.62112	592.57810	0.59258	621.122	20.87	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	548.26780	0.54827	522.87080	0.52287	548.268	21.34	0.30	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry		15.06450	15.06450		14.96300	14.96300		18.77	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	224.25280	0.22425	245.33850	0.24534	224.253	15.86	0.16	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	672.12420	0.67212	710.74820	0.71075	672.124	17.58	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	695.25510	0.69526	736.18120	0.73618	695.255	17.63	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	16.03	Call	841.35260	0.84135	805.11350	0.80511	841.353	19.99	0.42	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	649.89630	0.64990	620.81070	0.62081	649.896	21.04	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	578.77780	0.57878	552.62500	0.55263	578.778	21.51	0.31	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.07040	15.07040	14.96890	14.96890		18.76	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.09200	15.09200	14.99040	14.99040		18.86	0.00	6,036,800.00	400	10,270.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	51.01790	0.05102	49.78110	0.04978	51.018	14.61	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	458.82410	0.45882	488.57910	0.48858	458.824	17.09	0.26	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	587.65780	0.58766	561.09840	0.56110	587.658	21.64	0.30	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	322.53330	0.32253	300.61900	0.30062	322.533	25.06	0.17	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.12740	15.12740	15.02570	15.02570		18.88	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	243.26800	0.24327	262.73560	0.26274	243.268	15.98	0.16	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	696.15810	0.69616	733.66380	0.73366	696.158	17.66	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	719.50380	0.71950	757.85840	0.75786	719.504	17.71	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	870.68340	0.87068	833.28000	0.83328	870.683	20.22	0.42	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	683.94080	0.68394	653.34530	0.65335	683.941	21.23	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	614.26900	0.61427	586.40480	0.58640	614.269	21.69	0.31	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.13130	15.13130	15.02960	15.02960		18.95	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.18830	15.18830	15.08640	15.08640		19.06	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.24930	15.24930	15.14720	15.14720		19.14	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.27680	15.27680	15.17460	15.17460		19.21	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.31020	15.31020	15.20790	15.20790		19.23	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.36330	15.36330	15.26090	15.26090		19.29	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.43020	15.43020	15.32750	15.32750		19.41	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.44980	15.44980	15.34710	15.34710		19.41	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.54030	15.54030	15.43720	15.43720		19.51	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.63460	15.63460	15.53130	15.53130		19.59	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.42400	14.42400	14.33180	14.33180		18.27	0.00	144,240.00	10	396.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.59340	14.59340	14.50000	14.50000		18.08	0.00	0.00	0	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.75360	14.75360	14.65780	14.65780		18.36	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.92550	14.92550	14.82660	14.82660		18.61	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			15.09200	15.09200	14.99040	14.99040		18.86	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry			18.58870	18.58870	18.66180	18.66180		17.04	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.63300	18.63300	18.70600	18.70600		17.00	0.00	29,626,470.00	1,590	455,271.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	156.73670	0.15674	183.37440	0.18337	156.737	18.13	0.26	0.00	0	200.00
£ / R	On 31/01/2019	Any day expiry			18.79990	18.79990	18.87490	18.87490		16.53	0.00	0.00	0	22.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.94950	18.94950	19.02320	19.02320		16.62	0.00	0.00	0	11,147.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	332.06670	0.33207	317.12520	0.31713	332.067	16.36	0.28	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	878.38000	0.87838	843.67100	0.84367	878.380	16.83	0.53	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	383.34160	0.38334	409.77930	0.40978	383.342	17.57	0.32	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	342.36030	0.34236	366.67050	0.36667	342.360	17.76	0.29	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	153.00950	0.15301	166.13370	0.16613	153.010	19.02	0.15	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.24300	19.24300	19.31480	19.31480		17.03	0.00	0.00	0	5,506.00

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			19.56360		19.56360		19.63150	19.63150		17.51	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.87560		19.87560		19.94380	19.94380		17.99	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.22290		20.22290		20.29220	20.29220		18.49	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12700		0.12700		0.12615	0.12615		26.42	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12962		0.12962		0.12875	0.12875		23.46	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13207		0.13207		0.13116	0.13116		23.06	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			16.23960		16.23960		16.24890	16.24890		17.08	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.28660		16.28660		16.29560	16.29560		17.04	0.00	358,305.20	22	135,508.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.62830		16.62830		16.63730	16.63730		16.92	0.00	16,628.30	1	36,636.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	214.26050		0.21426		216.48190	0.21648	214.260	15.67	0.23	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	978.11230		0.97811		988.00870	0.98801	978.112	16.05	0.68	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	1,122.90420		1.12290		1,117.57390	1.11757	1,122.904	18.06	0.63	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	99.96230		0.09996		100.98780	0.10099	99.962	21.55	0.10	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.94680		16.94680		16.95400	16.95400		17.18	0.00	0.00	0	4,906.00
€ / R	On 14/08/2019	Any day expiry			17.17420		17.17420		17.18050	17.18050		17.35	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	931.13440		0.93113		926.39960	0.92640	931.134	17.10	0.44	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	418.91610		0.41892		417.01600	0.41702	418.916	20.42	0.25	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.29850		17.29850		17.30050	17.30050		17.38	0.00	0.00	0	8,262.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	699.66840		0.69967		695.84690	0.69585	699.668	18.94	0.37	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.61870		17.61870		17.62230	17.62230		17.63	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.97360		17.97360		17.97820	17.97820		17.88	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.01000		98.01000		98.03000	98.03000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			601.71000		601.71000		602.36200	602.36200			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			612.33200		612.33200		613.01600	613.01600			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			624.63400		624.63400		625.34400	625.34400			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			691.35000		691.35000		692.44400	692.44400			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			703.55400		703.55400		704.69200	704.69200			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			717.68900		717.68900		718.86300	718.86300			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			626.46800		626.46800		627.66500	627.66500			0.00	0.00	0	906.00
ALBI	On 02/05/2019	Index Future			637.52700		637.52700		638.76700	638.76700			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			650.33500		650.33500		651.61300	651.61300			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.40110		10.40110		10.37980	10.37980		14.24	0.00	572,060.50	55	23,928.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.53770		10.53770		10.51630	10.51630		13.98	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.67140		10.67140		10.64810	10.64810		14.33	0.00	0.00	0	4,932.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.81850		10.81850		10.79260	10.79260		14.89	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.96200		10.96200		10.93540	10.93540		15.22	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			11.12080		11.12080		11.09430	11.09430		15.59	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
CAD/ R	On 14/12/2018	Foreign Exchange Future			10.92780		10.92780		10.86690	10.86690		15.36	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.07610		11.07610		11.01480	11.01480		15.10	0.00	0.00	0	400.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			11.21310		11.21310		11.14920	11.14920		15.54	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.22910		11.22910		11.16500	11.16500		15.99	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.37590		11.37590		11.30920	11.30920		16.36	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.52040		11.52040		11.45000	11.45000		16.52	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future			14.32810		14.32810		14.27500	14.27500		17.49	0.00	0.00	0	1,616.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.64460		14.64460		14.59010	14.59010		17.51	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.94020		14.94020		14.88260	14.88260		18.06	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			15.26660		15.26660		15.20270	15.20270		18.51	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.55960		15.55960		15.49580	15.49580		18.69	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			16.20070		16.20070		16.13600	16.13600		19.13	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			2.06780		2.06780		2.06070	2.06070		16.88	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.08640		2.08640		2.08050	2.08050		16.10	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.10550		2.10550		2.10000	2.10000		16.18	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future			2.18740		2.18740		2.18860	2.18860		16.42	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.23410		2.23410		2.23540	2.23540		16.10	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.27820		2.27820		2.27930	2.27930		16.42	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.32680		2.32680		2.32730	2.32730		16.78	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.45360		2.45360		2.45440	2.45440		17.41	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.50770		2.50770		2.50840	2.50840		17.74	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			11.31371		76.15469		11.28390	76.32246			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future			11.41910		73.70761		11.38784	73.88084			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future			11.52311		75.19003		11.49053	75.36777			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 07/02/2019	Bond Future			11.52199		78.26274		11.49214	78.45290			0.00	0.00	0	5,169.00

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 02/05/2019	Bond Future		11.62694	75.38369		11.59565	75.57984			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.72871	76.90041		11.69613	77.10160			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		619.87500	619.87500		621.07900	621.07900			0.00	0.00	0	461.00
GOVI	On 02/05/2019	GOVI		630.81700	630.81700		632.06500	632.06500			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		643.49100	643.49100		644.77500	644.77500			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.84320	1.84320		1.83220	1.83220		18.45	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.86820	1.86820		1.85720	1.85720		18.46	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.89100	1.89100		1.88010	1.88010		18.41	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		133.14387	133.14387		133.16487	133.16487			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		135.52408	135.52408		135.54984	135.54984			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		138.23248	138.23248		138.26073	138.26073			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		101.96224	101.96224		101.88380	101.88380			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future		102.71185	102.71185		102.63547	102.63547			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		104.80010	104.80010		104.72353	104.72353			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		104.02078	104.02078		103.97324	103.97324			0.00	0.00	0	6,770.00
I2033	On 02/05/2019	Bond Future		104.73467	104.73467		104.68980	104.68980			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		106.86398	106.86398		106.81965	106.81965			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		121.96087	121.96087		122.35131	122.35131			0.00	0.00	0	9,871.00
I2038	On 02/05/2019	Bond Future		124.14112	124.14112		124.54267	124.54267			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		126.61237	126.61237		127.02389	127.02389			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		116.93352	116.93352		117.06221	117.06221			0.00	0.00	0	12,065.00
I2046	On 02/05/2019	Bond Future		117.33776	117.33776		117.47266	117.47266			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		119.72343	119.72343		119.86271	119.86271			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		120.67627	120.67627		121.33261	121.33261			0.00	0.00	0	10,255.00
I2050	On 02/05/2019	Bond Future		122.83337	122.83337		123.50557	123.50557			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		123.51206	123.51206		124.19959	124.19959			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		256.87400	256.87400		257.23300	257.23300			0.00	0.00	0	508.00
IGOV	On 02/05/2019	Index Future		261.46500	261.46500		261.84000	261.84000			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		266.77800	266.77800		267.16600	267.16600			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		0.14060	0.14060		0.14000	0.14000			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.13960	0.13960		0.13910	0.13910			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13930	0.13930		0.13900	0.13900			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.70920	1.70920		1.70450	1.70450		15.11	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.73700	1.73700		1.73220	1.73220		15.13	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.76310	1.76310		1.75810	1.75810		15.41	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.73740	9.73740		9.67510	9.67510		14.63	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.86590	9.86590		9.80280	9.80280		14.36	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.99150	9.99150		9.92680	9.92680		14.75	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		10.12860	10.12860		10.06140	10.06140		15.32	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.63100	10.63100		10.56110	10.56110		16.25	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.78520	10.78520		10.71440	10.71440		16.65	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.33670	1.33670		1.33710	1.33710			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.34140	1.34140		1.34480	1.34480			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.34610	1.34610		1.35100	1.35100			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future		1.29180	1.29180		1.30520	1.30520			0.00	0.00	0	0.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future		1.12910	1.12910		1.13700	1.13700			0.00	0.00	0	50.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future		1.13940	1.13940		1.14740	1.14740			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future		1.14870	1.14870		1.15670	1.15670			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future		7.87410	7.87410	0.12626	7.92700	7.92700		19.86	0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future		9.28629	108.16746		9.25570	108.34291		7.06	0.00	0.00	0	66,267.00
R186	On 07/02/2019	Bond Future	8.30	Call	67.21000	0.06721	82.61000	0.08261	67.210	6.43	0.05	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	153.40000	0.15340	181.93000	0.18193	153.400	6.51	0.10	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	405.71000	0.40571	461.24000	0.46124	405.710	6.73	0.21	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,074.59000	2.07459	1,994.10000	1.99410	2,074.590	6.97	0.61	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,444.89000	1.44489	1,559.23000	1.55923	1,444.890	7.08	0.50	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	1,787.11000	1.78711	1,912.83000	1.91283	1,787.110	7.16	0.56	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	987.86000	0.98786	949.12000	0.94912	987.860	7.25	0.37	0.00	0	2,500.00
R186	On 07/02/2019	Bond Future	9.90	Put	432.05000	0.43205	418.05000	0.41805	432.050	7.70	0.19	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	413.88000	0.41388	400.69000	0.40069	413.880	7.72	0.18	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future		9.35421	110.07725		9.32159	110.25950		7.08	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
R186	On 02/05/2019	Bond Future	8.50	Call	422.95000	0.42295		465.30000	0.46530	422.950	6.45	0.17	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	8.62	Call	570.47000	0.57047		622.28000	0.62228	570.470	6.57	0.21	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	8.65	Call	612.23000	0.61223		666.51000	0.66651	612.230	6.59	0.22	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	8.70	Call	686.20000	0.68620		744.65000	0.74465	686.200	6.64	0.24	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	9.00	Call	1,242.55000	1.24255		1,326.64000	1.32664	1,242.550	6.90	0.36	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.20	Call	1,720.76000	1.72076		1,821.53000	1.82153	1,720.760	7.04	0.45	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	9.25	Call	1,854.39000	1.85439		1,959.19000	1.95919	1,854.390	7.08	0.47	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.30	Call	1,994.73000	1.99473		2,103.48000	2.10348	1,994.730	7.12	0.49	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	9.75	Put	1,325.92000	1.32592		1,283.03000	1.28303	1,325.920	7.56	0.34	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.96	Put	1,028.29000	1.02829		995.98000	0.99598	1,028.290	7.83	0.28	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	10.02	Put	956.00000	0.95600		926.29000	0.92629	956.000	7.91	0.26	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	10.07	Put	900.05000	0.90005		872.36000	0.87236	900.050	7.97	0.25	0.00	0	200.00	
R186	On 01/08/2019	Bond Future			9.41242	106.98778		9.37792	107.17521		7.14	0.00	0.00	0	0.00	
R186	On 01/08/2019	Bond Future	8.30	Call	393.24000	0.39324		427.95000	0.42795	393.240	6.12	0.14	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	9.05	Call	1,666.27000	1.66627		1,754.08000	1.75408	1,666.270	6.96	0.39	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	10.08	Put	1,466.55000	1.46655		1,425.52000	1.42552	1,466.550	8.16	0.30	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			299.19832	299.19832		299.24691	299.24691			0.00	0.00	0	2,355.00	
R197	On 02/05/2019	Bond Future			304.54696	304.54696		304.60643	304.60643			0.00	0.00	0	0.00	
R197	On 01/08/2019	Bond Future			303.17773	303.17773		303.24261	303.24261			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			234.95328	234.95328		234.99015	234.99015			0.00	0.00	0	8,990.00	
R202	On 02/05/2019	Bond Future			239.15348	239.15348		239.19864	239.19864			0.00	0.00	0	0.00	
R202	On 01/08/2019	Bond Future			239.99941	239.99941		240.04882	240.04882			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			8.61270	100.63146		8.57591	100.75281		3.63	0.00	0.00	0	53,011.00	
R2023	On 02/05/2019	Bond Future			8.66993	98.47795		8.62950	98.60479		3.94	0.00	0.00	0	0.00	
R2023	On 01/08/2019	Bond Future			8.70659	100.45805		8.66244	100.58879		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			9.72278	88.79586		9.69243	88.98216		9.65	0.00	136,656,828.54	1,539	55,495.00	
R2030	On 07/02/2019	Bond Future	8.90	Call	154.50000	0.15450		183.44000	0.18344	154.500	8.64	0.09	0.00	0	1,320.00	
R2030	On 07/02/2019	Bond Future	9.18	Call	428.05000	0.42805		486.31000	0.48631	428.050	8.98	0.20	0.00	0	4,000.00	
R2030	On 07/02/2019	Bond Future	9.60	Call	1,299.95000	1.29995		1,410.93000	1.41093	1,299.950	9.51	0.44	0.00	0	1,320.00	
R2030	On 07/02/2019	Bond Future	9.68	Call	1,531.59000	1.53159		1,651.85000	1.65185	1,531.590	9.58	0.48	0.00	0	4,000.00	
R2030	On 07/02/2019	Bond Future	10.20	Put	670.46000	0.67046		648.92000	0.64892	670.460	10.22	0.25	0.00	0	4,000.00	
R2030	On 02/05/2019	Bond Future			9.79057	90.36383		9.75866	90.55646		9.78	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
R2030	On 02/05/2019	Bond Future	8.90	Call	469.87000		0.46987		515.22000	0.51522	469.870	8.80	0.17	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,349.53000		1.34953		1,438.21000	1.43821	1,349.530	9.43	0.35	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,481.90000		1.48190		1,438.15000	1.43815	1,481.900	10.31	0.34	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.85414		88.17541		9.82078	88.37317		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			9.89964		91.06323		9.86940	91.26431		10.37	0.00	0.00	0	41,731.00
R2032	On 02/05/2019	Bond Future			9.96546		88.51394		9.93376	88.72168		11.02	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			10.02515		90.29422		9.99216	90.50730		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			10.02047		94.98640		9.99027	95.20915		11.02	0.00	0.00	0	71,516.00
R2035	On 02/05/2019	Bond Future			10.08293		92.16278		10.05138	92.39260		11.75	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.14070		94.01607		10.10792	94.25182		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			10.06417		87.39612		10.03910	87.58220		12.10	0.00	0.00	0	54,015.00
R2037	On 02/05/2019	Bond Future			10.12821		88.93940		10.10199	89.13172		12.32	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.18945		86.47210		10.16219	86.66959		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			10.13895		90.47037		10.10873	90.71074		12.51	0.00	0.00	0	33,526.00
R2040	On 02/05/2019	Bond Future			10.20273		92.06801		10.17124	92.31562		12.74	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,200.67000		1.20067		1,291.82000	1.29182	1,200.670	11.84	0.27	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,177.48000		3.17748		3,334.68000	3.33468	3,177.480	12.68	0.52	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.26400		89.41325		10.23132	89.66719		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			10.13576		87.76955		10.10554	88.01405		13.08	0.00	0.00	0	39,738.00
R2044	On 02/05/2019	Bond Future			10.19647		89.31946		10.16501	89.57128		13.34	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.25464		86.73458		10.22203	86.99276		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			10.11713		91.23532		10.09207	91.44314		12.87	0.00	0.00	0	110,910.00
R2048	On 02/05/2019	Bond Future			10.17257		88.40881		10.14645	88.62328		13.80	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.22389		90.18665		10.19683	90.40671		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
R207	On 07/02/2019	Bond Future			6.18171		101.49755		6.14603	101.52936		0.43	0.00	0.00	0	18,412.00

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 02/05/2019	Bond Future			5.66550		103.28964		5.61251	103.32549		0.39	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			4.21116		101.72372		4.12545	101.76172		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			7.61803		100.81451		7.58425	100.87914		1.50	0.00	0.00	0	25,597.00
R208	On 02/05/2019	Bond Future			7.60115		99.19320		7.56102	99.26235		1.71	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.51032		101.18778		7.46286	101.25973		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			9.94924		72.16938		9.91903	72.35914		12.43	0.00	0.00	0	123,571.00
R209	On 07/02/2019	Bond Future	9.04	Call	113.32000		0.11332		136.43000	0.13643	113.320	10.90	0.07	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	678.53000		0.67853		756.46000	0.75646	678.530	11.72	0.27	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,100.61000		1.10061		1,063.35000	1.06335	1,100.610	12.71	0.35	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.00554		70.29427		9.97409	70.48984		13.23	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	870.89000		0.87089		938.98000	0.93898	870.890	12.28	0.26	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,363.72000		2.36372		2,484.11000	2.48411	2,363.720	13.17	0.50	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.71	Put	1,100.89000		1.10089		1,071.60000	1.07160	1,100.890	14.45	0.25	0.00	0	760.00
R209	On 01/08/2019	Bond Future			10.05638		71.70801		10.02383	71.90851		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			189.06110		189.06110		189.24563	189.24563			0.00	0.00	0	3,308.00
R210	On 02/05/2019	Bond Future			189.88475		189.88475		190.07902	190.07902			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			193.74540		193.74540		193.94631	193.94631			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			156.00037		156.00037		156.02572	156.02572			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future			158.78919		158.78919		158.82025	158.82025			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.94624		161.94624		161.98015	161.98015			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			9.80947		83.58113		9.77921	83.76350		10.16	0.00	0.00	0	32,324.00
R213	On 02/05/2019	Bond Future			9.87075		81.50694		9.83905	81.69535		10.76	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
R213	On 01/08/2019	Bond Future	9.92639		83.14591		9.89340	83.33916		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	10.10668		71.33055		10.07650	71.52693		13.25	0.00	570,644.40	8	29,770.00
R214	On 02/05/2019	Bond Future	10.16177		69.29363		10.13040	69.49591		14.15	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.21270		70.68706		10.18027	70.89435		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	10.45090		10.45090		10.40680	10.40680		15.98	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.60040		10.60040		10.55590	10.55590		15.64	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.74470		10.74470		10.69820	10.69820		15.88	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.59820		2.59820		2.57740	2.57740		21.68	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.48630		2.48630		2.46680	2.46680		21.66	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.39120		2.39120		2.37430	2.37430		22.08	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>965,517,594.84</b>	<b>65,932</b>	<b>11 946 242.00</b>
<b>Grand Total:</b>												<b>965,517,594.84</b>	<b>65,932</b>	<b>11 946 242.00</b>