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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 15/11/2018	Any day expiry	14.25400	14.25400		14.29100	14.29100		21.13	0.00	2,779,530.00	195	0.00
\$ / R	On 16/11/2018	Any day expiry	14.25790	14.25790		14.29100	14.29100		20.91	0.00	3,339,823.50	234	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.00000	0.00000	0.00000	0.000	24.90	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.00000	0.00000	0.00000	0.000	24.90	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,037.90000	1.03790	1,071.10490	1,037.900	28.74	1.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.32	Call	40.51970	0.04052	69.75760	40.520	22.47	0.36	0.00	0	15,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	2.35830	0.00236	7.18620	2.358	31.38	0.03	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	2.07210	0.00207	6.43230	2.072	31.83	0.02	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.78	Call	1.60820	0.00161	5.16570	1.608	32.72	0.02	0.00	0	30,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	0.83130	0.00083	2.87940	0.831	35.17	0.01	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	632.93130	0.63293	601.87940	632.931	35.17	0.99	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry	14.25790	14.25790		14.29400	14.29400		16.76	0.00	0.00	0	0.00
\$ / R	On 20/11/2018	Any day expiry	14.25530	14.25530		14.29490	14.29490		17.15	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry	14.25790	14.25790		14.29680	14.29680		17.31	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry	14.25920	14.25920		14.29770	14.29770		17.52	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	13.67	Put	12.82750	0.01283	12.65200	12.828	19.48	0.07	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 23/11/2018	Any day expiry	14.25	Put	142.94820	0.14295	135.18190	0.13518	142.948	17.52	0.48	0.00	0	20,000.00
\$ / R	On 28/11/2018	Any day expiry			14.26630	14.26630	14.30450	14.30450		17.29	0.00	0.00	0	368.00
\$ / R	On 28/11/2018	Any day expiry	14.76	Call	49.60070	0.04960	61.03240	0.06103	49.601	19.27	0.18	0.00	0	4,000.00
\$ / R	On 29/11/2018	Any day expiry			14.26800	14.26800	14.30650	14.30650		17.40	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.26980	14.26980	14.30840	14.30840		17.53	0.00	0.00	0	2,627.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	3.35030	0.00335	3.66490	0.00366	3.350	21.41	0.02	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	39.13250	0.03913	35.49730	0.03550	39.133	16.51	0.15	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	48.82580	0.04883	44.49250	0.04449	48.826	16.63	0.18	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	305.87920	0.30588	335.93550	0.33594	305.879	17.15	0.66	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	192.45590	0.19246	179.91390	0.17991	192.456	17.53	0.48	1,165,362.41	171	421.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	190.00830	0.19001	213.91140	0.21391	190.008	17.72	0.48	1,180,847.86	171	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	56.28730	0.05629	68.01890	0.06802	56.287	19.63	0.18	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	53.45540	0.05346	64.80000	0.06480	53.455	19.70	0.18	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	0.72410	0.00072	0.83810	0.00084	0.724	27.96	0.00	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	0.34170	0.00034	0.38630	0.00039	0.342	31.43	0.00	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.27870	14.27870	14.31830	14.31830		17.62	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,187.63260	1.18763	1,154.14860	1.15415	1,187.633	20.87	0.94	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.28050	14.28050	14.32030	14.32030		17.71	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.75	Put	51.60740	0.05161	48.51330	0.04851	51.607	16.67	0.17	0.00	0	65,000.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	86.93300	0.08693	81.65470	0.08165	86.933	16.95	0.25	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	251.97220	0.25197	237.89800	0.23790	251.972	17.71	0.50	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	689.86040	0.68986	661.97270	0.66197	689.860	19.81	0.81	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,047.40250	1.04740	1,015.26360	1.01526	1,047.403	20.76	0.91	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			14.28230	14.28230	14.32230	14.32230		17.79	0.00	0.00	0	500.00
\$ / R	On 07/12/2018	Any day expiry	13.75	Put	55.69190	0.05569	52.42270	0.05242	55.692	16.78	0.17	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.07	Call	361.99340	0.36199	393.26820	0.39327	361.993	17.37	0.65	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.50	Call	165.94130	0.16594	186.01810	0.18602	165.941	18.48	0.38	0.00	0	125.00
\$ / R	On 11/12/2018	Any day expiry			14.28940	14.28940	14.33020	14.33020		17.64	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	48.06690	0.04807	45.47590	0.04548	48.067	16.57	0.15	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	94.50490	0.09450	89.21670	0.08922	94.505	16.91	0.24	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	65.54470	0.06554	76.53160	0.07653	65.545	20.15	0.16	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	19.71740	0.01972	24.96250	0.02496	19.717	21.76	0.06	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.29120	14.29120	14.33210	14.33210		17.71	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.29470	14.29470	14.33610	14.33610		17.82	0.00	693,750,380.40	48,532	798,497.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	0.18370	0.00018	0.20090	0.00020	0.184	23.10	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	0.25560	0.00026	0.27360	0.00027	0.256	22.72	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	0.39980	0.00040	0.41630	0.00042	0.400	22.21	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	0.53770	0.00054	0.55020	0.00055	0.538	21.86	0.00	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	0.57040	0.00057	0.58170	0.00058	0.570	21.80	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	0.72190	0.00072	0.72650	0.00073	0.722	21.52	0.00	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	0.96780	0.00097	0.95850	0.00096	0.968	21.18	0.00	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	1.11980	0.00112	1.10070	0.00110	1.120	21.00	0.00	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	1.63310	0.00163	1.57510	0.00158	1.633	20.56	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	2.30700	0.00231	2.18960	0.00219	2.307	20.14	0.01	0.00	0	26,400.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,797.00700		1.79701	1,838.28960	1.83829	1,797.007	20.14	0.99	0.00	0	228,616.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	3.34330		0.00334	3.12300	0.00312	3.343	19.70	0.01	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	3.85230		0.00385	3.57800	0.00358	3.852	19.52	0.01	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	4.69330		0.00469	4.32630	0.00433	4.693	19.28	0.02	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	8.31900		0.00832	7.56630	0.00757	8.319	18.64	0.03	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	9.61170		0.00961	8.81680	0.00882	9.612	18.49	0.03	0.00	0	177,520.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,304.31170		1.30431	1,344.91680	1.34492	1,304.312	18.49	0.97	0.00	0	6,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	11.09190		0.01109	10.25570	0.01026	11.092	18.35	0.04	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	12.78370		0.01278	11.90830	0.01191	12.784	18.20	0.04	0.00	0	11,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,111.61640		1.11162	1,152.06700	1.15207	1,111.616	17.90	0.95	0.00	0	7,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	17.87950		0.01788	16.91670	0.01692	17.880	17.84	0.06	0.00	0	5,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	19.42050		0.01942	18.43750	0.01844	19.420	17.75	0.06	0.00	0	17,800.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,064.12050		1.06412	1,104.53750	1.10454	1,064.121	17.75	0.94	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	23.50570		0.02351	22.47940	0.02248	23.506	17.54	0.07	0.00	0	13,650.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	24.15000		0.02415	23.11760	0.02312	24.150	17.51	0.07	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	877.95440		0.87795	918.25270	0.91825	877.954	17.16	0.90	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	33.25440		0.03325	32.15270	0.03215	33.254	17.16	0.10	0.00	0	4,080.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	37.89670		0.03790	36.76500	0.03676	37.897	17.01	0.11	0.00	0	29,800.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	832.59670		0.83260	872.86500	0.87287	832.597	17.01	0.89	0.00	0	228,616.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	49.00430		0.04900	47.77200	0.04777	49.004	16.72	0.14	0.00	0	68,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	63.55410		0.06355	59.73430	0.05973	63.554	16.84	0.17	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	67.63750		0.06764	63.57850	0.06358	67.638	16.87	0.18	0.00	0	7,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	78.67470		0.07867	73.97310	0.07397	78.675	16.95	0.20	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	88.38500		0.08838	83.12850	0.08313	88.385	17.01	0.22	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	90.93950		0.09094	85.53740	0.08554	90.940	17.03	0.22	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	585.63950		0.58564	621.63740	0.62164	585.639	17.03	0.78	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	119.35640		0.11936	112.38530	0.11239	119.356	17.19	0.27	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	480.29470		0.48029	513.85830	0.51386	480.295	17.27	0.70	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	153.22830		0.15323	144.48020	0.14448	153.228	17.35	0.33	0.00	0	58,250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	447.92830		0.44793	480.58020	0.48058	447.928	17.35	0.67	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	192.77010		0.19277	182.06270	0.18206	192.770	17.50	0.38	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	201.36920		0.20137	190.25180	0.19025	201.369	17.53	0.39	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	370.45450		0.37045	400.53000	0.40053	370.454	17.55	0.60	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	214.69960		0.21470	202.95540	0.20296	214.700	17.58	0.41	0.00	0	235,564.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	219.25780		0.21926	207.30270	0.20730	219.258	17.60	0.41	0.00	0	36,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	332.76880		0.33277	361.35690	0.36136	332.769	17.66	0.56	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	238.06880		0.23807	225.25690	0.22526	238.069	17.66	0.44	0.00	0	13,650.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	257.79400		0.25779	244.11080	0.24411	257.794	17.72	0.46	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	307.56720		0.30757	335.06560	0.33507	307.567	17.74	0.53	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	289.08160		0.28908	274.06820	0.27407	289.082	17.82	0.49	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	306.24080		0.30624	289.79340	0.28979	306.241	17.91	0.51	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	270.94080		0.27094	295.89340	0.29589	270.941	17.91	0.49	0.00	0	100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	317.95540		0.31796	300.54810	0.30055	317.955	17.97	0.52	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	262.65540		0.26266	286.64810	0.28665	262.655	17.97	0.48	0.00	0	500.00	

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\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	342.02690		0.34203	323.78930	0.32379	342.027	18.10	0.54	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	242.87690		0.24288	265.83170	0.26583	242.877	18.13	0.45	0.00	0	100,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	227.98960		0.22799	250.12450	0.25012	227.990	18.26	0.43	0.00	0	11,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	207.15230		0.20715	228.07790	0.22808	207.152	18.45	0.40	14,362,455.00	2,500	13,700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	412.45230		0.41245	391.97790	0.39198	412.452	18.45	0.60	0.00	0	15,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	419.14850		0.41915	398.47550	0.39848	419.148	18.48	0.60	0.00	0	3,388.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	481.46740		0.48147	459.04200	0.45904	481.467	18.76	0.65	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	176.16740		0.17617	195.14200	0.19514	176.167	18.76	0.35	0.00	0	81,900.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	173.31190		0.17331	192.09570	0.19210	173.312	18.80	0.35	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	170.49880		0.17050	189.09410	0.18909	170.499	18.83	0.35	0.00	0	5,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	532.34730		0.53235	508.61530	0.50862	532.347	18.99	0.68	0.00	0	3,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	149.45520		0.14946	166.57970	0.16658	149.455	19.08	0.31	0.00	0	70,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	585.16150		0.58516	560.17660	0.56018	585.162	19.21	0.71	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	592.85510		0.59286	567.69650	0.56770	592.855	19.24	0.71	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	137.55510		0.13756	153.79650	0.15380	137.555	19.24	0.29	0.00	0	127,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	631.84760		0.63185	605.83780	0.60584	631.848	19.40	0.73	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	126.54760		0.12655	141.93780	0.14194	126.548	19.40	0.27	0.00	0	400.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	122.38350		0.12238	137.44110	0.13744	122.384	19.46	0.26	0.00	0	250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	118.34990		0.11835	133.08000	0.13308	118.350	19.52	0.26	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	116.37970		0.11638	130.94990	0.13095	116.380	19.55	0.25	0.00	0	50,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	712.29550		0.71230	684.67650	0.68468	712.296	19.71	0.76	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	795.67150		0.79567	766.57290	0.76657	795.671	20.03	0.80	56,828,161.50	5,000	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	90.37150		0.09037	102.67290	0.10267	90.371	20.03	0.20	0.00	0	101,333.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	88.80960		0.08881	101.01470	0.10101	88.810	20.06	0.20	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	77.18630		0.07719	88.50790	0.08851	77.186	20.27	0.18	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	75.84020		0.07584	87.03490	0.08703	75.840	20.30	0.18	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	69.44210		0.06944	80.01890	0.08002	69.442	20.44	0.16	0.00	0	27,030.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	63.56910		0.06357	73.55590	0.07356	63.569	20.57	0.15	0.00	0	50.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	968.86910		0.96887	937.45590	0.93746	968.869	20.57	0.85	0.00	0	50.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,013.48010		1.01348	981.50430	0.98150	1,013.480	20.71	0.86	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,058.54030		1.05854	1,026.02800	1.02603	1,058.540	20.85	0.87	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	47.01180		0.04701	55.19360	0.05519	47.012	21.04	0.12	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	40.05500		0.04005	47.40110	0.04740	40.055	21.28	0.10	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	38.65420		0.03865	45.82540	0.04583	38.654	21.34	0.10	0.00	0	29,600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,242.60250		1.24260	1,208.20260	1.20820	1,242.603	21.39	0.91	0.00	0	600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	37.30250		0.03730	44.30260	0.04430	37.303	21.39	0.09	0.00	0	5,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	36.64450		0.03664	43.56040	0.04356	36.644	21.42	0.09	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	31.78460		0.03178	38.05980	0.03806	31.785	21.64	0.08	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	31.22460		0.03122	37.42370	0.03742	31.225	21.67	0.08	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	30.67460		0.03067	36.79850	0.03680	30.675	21.69	0.08	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	26.14680		0.02615	31.63010	0.03163	26.147	21.94	0.07	0.00	0	7,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	24.79370		0.02479	30.07800	0.03008	24.794	22.02	0.07	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,565.39910		1.56540	1,528.62730	1.52863	1,565.399	22.25	0.95	0.00	0	2,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	19.71220		0.01971	24.24490	0.02424	19.712	22.27	0.05	0.00	0	20,300.00	

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	15.91	Call	17.53860	0.01754	21.53130	0.02153	17.539	22.39	0.05	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	14.71240	0.01471	17.99510	0.01800	14.712	22.56	0.04	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	11.86240	0.01186	14.42220	0.01442	11.862	22.77	0.03	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	11.18490	0.01118	13.57250	0.01357	11.185	22.83	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	9.94330	0.00994	12.01560	0.01202	9.943	22.95	0.03	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	9.19280	0.00919	11.07450	0.01107	9.193	23.03	0.03	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	4.90960	0.00491	5.72630	0.00573	4.910	23.65	0.01	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	3.07580	0.00308	3.47010	0.00347	3.076	24.11	0.01	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	2.09030	0.00209	2.28050	0.00228	2.090	24.50	0.01	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.30530	14.30530	14.34740	14.34740		17.70	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	137.87380	0.13787	128.81250	0.12881	137.874	17.09	0.28	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	310.01820	0.31002	293.09060	0.29309	310.018	17.70	0.49	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	725.96500	0.72597	697.21370	0.69721	725.965	19.49	0.74	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,065.43370	1.06543	1,032.06700	1.03207	1,065.434	20.59	0.85	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.30700	14.30700	14.34920	14.34920		17.73	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	21.71020	0.02171	20.41930	0.02042	21.710	17.11	0.06	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	29.00770	0.02901	27.33630	0.02734	29.008	17.00	0.08	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	193.12420	0.19312	210.08680	0.21009	193.124	18.79	0.35	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	169.41840	0.16942	184.91040	0.18491	169.418	19.06	0.32	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.32360	14.32360	14.36650	14.36650		17.43	0.00	0.00	0	3,420.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	14.87460	0.01487	12.15210	0.01215	14.875	16.21	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	133.88570	0.13389	124.40530	0.12441	133.886	16.68	0.26	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	404.11500	0.40411	430.36490	0.43036	404.115	17.31	0.56	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	315.58860	0.31559	298.39870	0.29840	315.589	17.36	0.45	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	794.87530	0.79488	764.17650	0.76418	794.875	19.22	0.73	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	8.51750	0.00852	10.49510	0.01050	8.518	22.63	0.02	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	4.41760	0.00442	4.70470	0.00470	4.418	24.59	0.01	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.32690	14.32690	14.36990	14.36990		17.55	0.00	0.00	0	55.00
\$ / R	On 07/01/2019	Any day expiry			14.33520	14.33520	14.37860	14.37860		17.50	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	105.19450	0.10519	98.14910	0.09815	105.195	16.36	0.20	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	487.93100	0.48793	515.08710	0.51509	487.931	17.13	0.60	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	264.54890	0.26455	280.72800	0.28073	264.549	18.27	0.39	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.34850	14.34850	14.39240	14.39240		17.54	0.00	0.00	0	150.00
\$ / R	On 16/01/2019	Any day expiry			14.35020	14.35020	14.39410	14.39410		17.57	0.00	0.00	0	8.00
\$ / R	On 18/01/2019	Any day expiry			14.35350	14.35350	14.39760	14.39760		17.61	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	14.11060	0.01411	14.57390	0.01457	14.111	16.81	0.03	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.37370	14.37370	14.41830	14.41830		17.60	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry	14.88	Call	286.95520	0.28696	300.40470	0.30040	286.955	18.78	0.36	0.00	0	4,000.00
\$ / R	On 31/01/2019	Any day expiry			14.37530	14.37530	14.42010	14.42010		17.71	0.00	0.00	0	1,764.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	39.99550	0.04000	37.13110	0.03713	39.996	16.05	0.08	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	372.84990	0.37285	352.79040	0.35279	372.850	17.39	0.42	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	398.13950	0.39814	377.03390	0.37703	398.139	17.47	0.44	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	463.35850	0.46336	484.36200	0.48436	463.358	17.68	0.51	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	229.97280	0.22997	240.43430	0.24043	229.973	19.36	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 31/01/2019	Any day expiry	15.47	Call	166.88690	0.16689	174.74680	0.17475	166.887	20.10	0.23	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.39730	14.39730	14.44250	14.44250		17.74	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.42300	14.42300	14.46890	14.46890		17.80	0.00	0.00	0	5,841.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	67.36260	0.06736	63.77940	0.06378	67.363	16.20	0.11	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	431.25130	0.43125	409.11120	0.40911	431.251	17.49	0.42	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	456.63360	0.45663	433.81460	0.43381	456.634	17.57	0.43	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	511.38740	0.51139	529.57680	0.52958	511.387	18.05	0.49	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	287.33950	0.28734	297.12070	0.29712	287.340	19.57	0.31	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	219.06330	0.21906	225.89670	0.22590	219.063	20.32	0.25	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.45410	14.45410	14.50080	14.50080		17.92	0.00	48,204,423.50	3,335	56,742.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.28160	0.00228	2.15270	0.00215	2.282	22.23	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	12.20820	0.01221	11.92500	0.01192	12.208	18.09	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	39.16990	0.03917	36.99120	0.03699	39.170	17.00	0.06	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	41.59320	0.04159	39.22810	0.03923	41.593	16.94	0.06	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	73.12540	0.07313	68.29000	0.06829	73.125	16.37	0.11	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	75.19450	0.07519	70.19580	0.07020	75.194	16.34	0.11	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	83.99220	0.08399	78.30220	0.07830	83.992	16.22	0.12	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	91.88680	0.09189	83.77590	0.08378	91.887	16.25	0.13	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	103.88300	0.10388	95.08330	0.09508	103.883	16.31	0.14	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	109.35820	0.10936	100.25710	0.10026	109.358	16.33	0.15	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	129.12330	0.12912	118.98590	0.11899	129.123	16.41	0.17	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	146.67490	0.14667	135.68030	0.13568	146.675	16.47	0.19	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	153.67150	0.15367	142.34780	0.14235	153.671	16.49	0.19	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	163.35630	0.16336	151.58920	0.15159	163.356	16.52	0.20	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	178.66640	0.17867	166.22730	0.16623	178.666	16.57	0.22	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	189.40270	0.18940	176.51110	0.17651	189.403	16.60	0.22	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	203.43060	0.20343	189.96740	0.18997	203.431	16.64	0.24	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	218.14250	0.21814	204.10270	0.20410	218.143	16.68	0.25	0.00	0	9,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	243.12890	0.24313	228.15620	0.22816	243.129	16.74	0.27	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	249.65470	0.24965	234.44940	0.23445	249.655	16.75	0.27	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	256.29660	0.25630	240.85570	0.24086	256.297	16.77	0.28	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	266.47030	0.26647	250.67800	0.25068	266.470	16.79	0.29	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	281.40520	0.28141	264.17380	0.26417	281.405	16.86	0.30	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	304.75180	0.30475	286.42540	0.28643	304.752	16.95	0.31	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	308.74940	0.30875	290.27630	0.29028	308.749	16.97	0.32	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	325.04880	0.32505	305.98980	0.30599	325.049	17.03	0.33	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	367.93480	0.36793	347.41750	0.34742	367.935	17.19	0.36	0.00	0	17,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	385.93740	0.38594	364.84080	0.36484	385.937	17.26	0.37	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	462.72450	0.46272	439.34460	0.43934	462.724	17.52	0.41	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	503.92480	0.50392	479.43350	0.47943	503.925	17.65	0.43	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	668.61270	0.66861	690.54720	0.69055	668.613	17.68	0.56	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	541.47150	0.54147	516.02700	0.51603	541.472	17.76	0.45	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	580.38300	0.58038	554.00600	0.55401	580.383	17.87	0.47	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	591.74790	0.59175	565.10550	0.56511	591.748	17.90	0.48	0.00	0	7,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Future	14.45	Put	597.46910	0.59747		570.69980	0.57070	597.469	17.92	0.48	0.00	0	1,000.00
\$ / R	On	18/03/2019	Foreign Exchange Future	14.48	Call	589.20140	0.58920		608.43600	0.60844	589.201	17.98	0.51	0.00	0	1,000.00
\$ / R	On	18/03/2019	Foreign Exchange Future	14.50	Call	581.08830	0.58109		599.86550	0.59987	581.088	18.02	0.51	0.00	0	224,707.00
\$ / R	On	18/03/2019	Foreign Exchange Future	14.50	Put	626.98830	0.62699		599.06550	0.59907	626.988	18.02	0.49	0.00	0	10,050.00
\$ / R	On	18/03/2019	Foreign Exchange Future	14.53	Put	645.02110	0.64502		616.70910	0.61671	645.021	18.07	0.50	0.00	0	108.00
\$ / R	On	18/03/2019	Foreign Exchange Future	14.56	Put	663.28480	0.66328		634.58840	0.63459	663.285	18.13	0.51	0.00	0	138,000.00
\$ / R	On	18/03/2019	Foreign Exchange Future	14.65	Put	719.45240	0.71945		689.64140	0.68964	719.452	18.30	0.53	0.00	0	10,000.00
\$ / R	On	18/03/2019	Foreign Exchange Future	14.74	Put	777.61530	0.77762		746.73370	0.74673	777.615	18.48	0.55	0.00	0	24,326.00
\$ / R	On	18/03/2019	Foreign Exchange Future	14.81	Put	824.17630	0.82418		792.49370	0.79249	824.176	18.61	0.57	0.00	0	135,043.00
\$ / R	On	18/03/2019	Foreign Exchange Future	14.82	Put	830.92040	0.83092		799.12540	0.79913	830.920	18.63	0.57	0.00	0	4,145.00
\$ / R	On	18/03/2019	Foreign Exchange Future	14.83	Put	837.68710	0.83769		805.78020	0.80578	837.687	18.65	0.57	0.00	0	10,010.00
\$ / R	On	18/03/2019	Foreign Exchange Future	14.84	Put	844.47290	0.84447		812.45800	0.81246	844.473	18.67	0.57	0.00	0	134,750.00
\$ / R	On	18/03/2019	Foreign Exchange Future	14.99	Call	413.00210	0.41300		426.10020	0.42610	413.002	18.96	0.39	0.00	0	100.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.00	Call	410.12990	0.41013		423.12960	0.42313	410.130	18.97	0.39	0.00	0	200.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.04	Put	984.75260	0.98475		950.65170	0.95065	984.753	19.05	0.62	0.00	0	63,500.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.10	Put	1,028.42800	1.02843		993.75070	0.99375	1,028.428	19.17	0.63	0.00	0	1,000.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.12	Put	1,043.14290	1.04314	1,008.27600	1.00828	1,043.143	1,043.143	19.20	0.64	0.00	0	99,824.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.13	Put	1,050.52560	1.05053	1,015.56790	1.01557	1,050.526	1,050.526	19.22	0.64	0.00	0	7,100.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.17	Call	364.39920	0.36440	375.72490	0.37572	364.399	364.399	19.30	0.35	0.00	0	720.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.19	Put	1,095.31780	1.09532	1,059.71880	1.05972	1,095.318	1,095.318	19.34	0.65	0.00	0	41,300.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.20	Put	1,102.85410	1.10285	1,067.14370	1.06714	1,102.854	1,102.854	19.36	0.65	0.00	0	2,500.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.22	Call	352.08020	0.35208	362.84920	0.36285	352.080	352.080	19.40	0.34	0.00	0	2,785.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.32	Put	1,194.65020	1.19465	1,157.81880	1.15782	1,194.650	1,194.650	19.60	0.68	0.00	0	262,812.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.45	Call	300.87190	0.30087	309.74960	0.30975	300.872	300.872	19.86	0.30	0.00	0	20,000.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.46	Call	298.83610	0.29884	307.64210	0.30764	298.836	298.836	19.88	0.30	0.00	0	108.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.50	Call	290.84150	0.29084	299.36040	0.29936	290.842	290.842	19.96	0.29	0.00	0	224,757.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.52	Call	286.93210	0.28693	295.31350	0.29531	286.932	286.932	20.00	0.29	0.00	0	1.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.54	Call	283.08020	0.28308	291.32310	0.29132	283.080	283.080	20.04	0.29	0.00	0	721.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.66	Call	261.13170	0.26113	268.59050	0.26859	261.132	261.132	20.28	0.27	0.00	0	139,342.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.81	Call	236.31250	0.23631	242.88550	0.24289	236.313	236.313	20.58	0.24	0.00	0	10.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.83	Call	233.20790	0.23321	239.66940	0.23967	233.208	233.208	20.62	0.24	0.00	0	135,043.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.89	Call	224.16720	0.22417	230.30690	0.23031	224.167	224.167	20.74	0.23	0.00	0	4,145.00
\$ / R	On	18/03/2019	Foreign Exchange Future	15.98	Call	210.58880	0.21059	216.74350	0.21674	210.589	210.589	20.88	0.22	0.00	0	2,100.00
\$ / R	On	18/03/2019	Foreign Exchange Future	16.00	Call	207.67550	0.20768	213.72520	0.21373	207.675	207.675	20.92	0.22	0.00	0	1,906.00
\$ / R	On	18/03/2019	Foreign Exchange Future	16.13	Call	189.74480	0.18974	195.16230	0.19516	189.745	189.745	21.13	0.20	0.00	0	138,000.00
\$ / R	On	18/03/2019	Foreign Exchange Future	16.30	Call	168.77230	0.16877	173.45340	0.17345	168.772	168.772	21.40	0.18	0.00	0	10,000.00
\$ / R	On	18/03/2019	Foreign Exchange Future	16.38	Call	159.78730	0.15979	164.15310	0.16415	159.787	159.787	21.53	0.17	0.00	0	134,750.00
\$ / R	On	18/03/2019	Foreign Exchange Future	16.58	Call	139.53810	0.13954	143.20100	0.14320	139.538	139.538	21.85	0.15	0.00	0	10,000.00
\$ / R	On	18/03/2019	Foreign Exchange Future	16.60	Call	137.67410	0.13767	141.27300	0.14127	137.674	137.674	21.89	0.15	0.00	0	50.00
\$ / R	On	18/03/2019	Foreign Exchange Future	16.96	Call	108.46820	0.10847	111.07120	0.11107	108.468	108.468	22.47	0.12	0.00	0	12,600.00
\$ / R	On	18/03/2019	Foreign Exchange Future	16.97	Call	107.76390	0.10776	110.34340	0.11034	107.764	107.764	22.48	0.12	0.00	0	63,500.00
\$ / R	On	18/03/2019	Foreign Exchange Future	17.02	Call	104.31620	0.10432	106.77930	0.10678	104.316	104.316	22.56	0.12	0.00	0	262,812.00
\$ / R	On	18/03/2019	Foreign Exchange Future	17.08	Call	100.34270	0.10034	102.67450	0.10267	100.343	100.343	22.66	0.11	0.00	0	7,028.00
\$ / R	On	18/03/2019	Foreign Exchange Future	17.09	Call	99.69820	0.09970	102.00870	0.10201	99.698	99.698	22.68	0.11	0.00	0	99,824.00

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	17.10	Call	99.05680	0.09906	101.34630	0.10135	99.057	22.69	0.11	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	91.14700	0.09115	93.17650	0.09318	91.147	22.90	0.10	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	87.19000	0.08719	89.09170	0.08909	87.190	23.02	0.10	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	78.53970	0.07854	79.54360	0.07954	78.540	23.46	0.09	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	62.64790	0.06265	62.97880	0.06298	62.648	24.66	0.07	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	53.24890	0.05325	53.20870	0.05321	53.249	25.62	0.06	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry	14.46970		14.46970	14.46970	14.51670	14.51670		17.95	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	382.98720	0.38299	361.63800	0.36164	382.987	17.23	0.36	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.47320	14.47320	14.52030	14.52030		17.98	0.00	0.00	0	3,753.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	94.81970	0.09482	89.59190	0.08959	94.820	16.27	0.13	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	481.99250	0.48199	457.81220	0.45781	481.993	17.58	0.41	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	507.54970	0.50755	482.72650	0.48273	507.550	17.66	0.42	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	553.48310	0.55348	569.92610	0.56993	553.483	18.38	0.47	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	336.50640	0.33651	345.75840	0.34576	336.506	19.81	0.32	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	267.99380	0.26799	274.78030	0.27478	267.994	20.52	0.26	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.48010	14.48010	14.52740	14.52740		18.04	0.00	0.00	0	55.00
\$ / R	On 26/04/2019	Any day expiry			14.52170	14.52170	14.56990	14.56990		18.06	0.00	0.00	0	0.00
\$ / R	On 26/04/2019	Any day expiry	15.04	Call	514.64280	0.51464	527.85200	0.52785	514.643	18.99	0.42	0.00	0	4,000.00
\$ / R	On 30/04/2019	Any day expiry			14.52860	14.52860	14.57700	14.57700		18.12	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	125.43330	0.12543	115.32050	0.11532	125.433	16.41	0.14	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,280.14880	1.28015	1,311.71110	1.31171	1,280.149	16.71	0.76	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	526.91720	0.52692	500.76300	0.50076	526.917	17.57	0.40	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	552.51610	0.55252	525.78320	0.52578	552.516	17.65	0.41	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	589.55670	0.58956	604.67630	0.60468	589.557	18.61	0.46	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	380.21750	0.38022	389.11030	0.38911	380.218	19.96	0.32	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	314.18500	0.31419	321.28400	0.32128	314.185	20.60	0.27	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.58270	14.58270	14.63230	14.63230		18.21	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	150.09060	0.15009	138.78910	0.13879	150.091	16.38	0.16	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	565.74420	0.56574	538.72630	0.53873	565.744	17.59	0.39	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	591.40610	0.59141	563.87550	0.56388	591.406	17.67	0.40	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	621.43120	0.62143	636.38230	0.63638	621.431	18.86	0.44	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	418.85640	0.41886	428.12070	0.42812	418.856	20.16	0.32	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	350.94330	0.35094	358.98650	0.35899	350.943	20.74	0.28	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.58800	14.58800	14.63770	14.63770		18.18	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.60750		14.60750	14.60750	14.65740	14.65740		18.22	0.00	8,180,200.00	560	18,830.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	7.30890	0.00731	7.28100	0.00728	7.309	18.24	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	50.84400	0.05084	48.90060	0.04890	50.844	15.62	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	111.98330	0.11198	104.65390	0.10465	111.983	16.10	0.12	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	155.97090	0.15597	144.69690	0.14470	155.971	16.33	0.16	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	160.28580	0.16029	148.62910	0.14863	160.286	16.35	0.16	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	218.00410	0.21800	202.10770	0.20211	218.004	16.58	0.20	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	410.53640	0.41054	388.98800	0.38899	410.536	17.05	0.31	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	431.31790	0.43132	408.43800	0.40844	431.318	17.12	0.32	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,103.30700	1.10331	1,128.69020	1.12869	1,103.307	17.27	0.66	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	886.63420	0.88663	907.64840	0.90765	886.634	17.94	0.56	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	818.37780	0.81838	837.98890	0.83799	818.378	18.19	0.53	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	820.65490	0.82065	789.91680	0.78992	820.655	18.27	0.48	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	725.85870	0.72586	743.25810	0.74326	725.859	18.56	0.49	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	631.40360	0.63140	646.44810	0.64645	631.404	19.00	0.44	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	490.37380	0.49037	501.49870	0.50150	490.374	19.84	0.36	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	450.49600	0.45050	460.52800	0.46053	450.496	20.14	0.33	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	426.01830	0.42602	435.38070	0.43538	426.018	20.34	0.32	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	410.57640	0.41058	419.51260	0.41951	410.576	20.47	0.31	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	176.43980	0.17644	178.30700	0.17831	176.440	23.48	0.14	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.61810	14.61810	14.66820	14.66820		18.21	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	881.40760	0.88141	849.45040	0.84945	881.408	18.40	0.49	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	241.75780	0.24176	246.86330	0.24686	241.758	22.10	0.19	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.63230	14.63230	14.68260	14.68260		18.30	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	169.70970	0.16971	156.95820	0.15696	169.710	16.31	0.16	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	596.57800	0.59658	569.62500	0.56962	596.578	17.60	0.39	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	622.32290	0.62232	594.87740	0.59488	622.323	17.68	0.40	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	647.13490	0.64713	662.12040	0.66212	647.135	19.09	0.43	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	450.34300	0.45034	460.15510	0.46016	450.343	20.35	0.32	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	382.31910	0.38232	391.08040	0.39108	382.319	20.87	0.28	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.63760	14.63760	14.68800	14.68800		18.27	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.64110	14.64110	14.69160	14.69160		18.29	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	295.61180	0.29561	277.38170	0.27738	295.612	16.76	0.24	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	371.91470	0.37191	380.37760	0.38038	371.915	21.00	0.27	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.69070	14.69070	14.74190	14.74190		18.36	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	188.67400	0.18867	174.76450	0.17476	188.674	16.17	0.17	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	628.58990	0.62859	600.80660	0.60081	628.590	17.59	0.38	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	654.36970	0.65437	626.10790	0.62611	654.370	17.67	0.39	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	680.11970	0.68012	694.29340	0.69429	680.120	19.29	0.43	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	487.90850	0.48791	497.09290	0.49709	487.908	20.51	0.32	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	419.63420	0.41963	428.33860	0.42834	419.634	20.98	0.28	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.69250	14.69250	14.74360	14.74360		18.36	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.71370	14.71370	14.76520	14.76520		18.36	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	791.27470	0.79127	761.10990	0.76111	791.275	18.02	0.43	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	473.65330	0.47365	483.45220	0.48345	473.653	20.73	0.31	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.74450	14.74450	14.79620	14.79620		18.43	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	203.47310	0.20347	190.51990	0.19052	203.473	16.03	0.17	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	655.41380	0.65541	628.05990	0.62806	655.414	17.60	0.37	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	681.19850	0.68120	653.37930	0.65338	681.199	17.68	0.38	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	702.23800	0.70224	716.19810	0.71620	702.238	19.51	0.42	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	514.62770	0.51463	524.64810	0.52465	514.628	20.67	0.32	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	446.51910	0.44652	455.22170	0.45522	446.519	21.13	0.28	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.75000	14.75000	14.80170	14.80170		18.41	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.75550	14.75550	14.80720	14.80720		18.43	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 05/09/2019	Any day expiry	19.00	Call	234.72090	0.23472	238.64710	0.23865	234.721	24.72	0.15	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.77560	14.77560	14.82730	14.82730		18.47	0.00	738,780.00	50	14,099.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	14.52180	0.01452	14.01300	0.01401	14.522	16.98	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	99.90280	0.09990	84.30990	0.08431	99.903	14.99	0.10	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	532.83250	0.53283	509.78680	0.50979	532.833	17.23	0.32	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	558.46500	0.55846	534.90450	0.53490	558.465	17.28	0.33	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	613.09890	0.61310	587.21350	0.58721	613.099	17.41	0.35	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	637.76750	0.63777	611.11000	0.61111	637.768	17.49	0.36	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	673.13030	0.67313	645.84780	0.64585	673.130	17.59	0.37	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	735.95380	0.73595	707.64760	0.70765	735.954	17.77	0.39	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	958.43860	0.95844	927.09440	0.92709	958.439	18.35	0.46	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,387.17500	1.38718	1,351.34960	1.35135	1,387.175	19.26	0.56	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,514.65920	1.51466	1,477.62540	1.47763	1,514.659	19.51	0.58	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	650.08600	0.65009	662.78990	0.66279	650.086	19.95	0.38	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	396.73900	0.39674	404.50690	0.40451	396.739	21.70	0.25	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	344.75770	0.34476	351.48580	0.35149	344.758	22.21	0.22	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	323.67450	0.32367	328.87130	0.32887	323.675	22.52	0.21	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	317.03440	0.31703	322.12740	0.32213	317.034	22.66	0.20	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	289.92770	0.28993	294.63400	0.29463	289.928	23.31	0.19	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	277.91420	0.27791	282.46060	0.28246	277.914	23.63	0.18	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	268.00260	0.26800	272.41490	0.27241	268.003	23.91	0.17	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	265.62790	0.26563	270.01210	0.27001	265.628	23.99	0.17	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	228.41180	0.22841	235.12760	0.23513	228.412	25.02	0.15	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.80120	14.80120	14.85290	14.85290		18.47	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	223.31660	0.22332	202.90930	0.20291	223.317	16.07	0.17	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	679.03310	0.67903	652.06570	0.65207	679.033	17.58	0.37	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	704.76100	0.70476	677.36490	0.67736	704.761	17.65	0.38	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	730.05410	0.73005	744.28590	0.74429	730.054	19.65	0.41	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	544.27130	0.54427	554.84270	0.55484	544.271	20.76	0.32	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	474.27830	0.47428	483.45200	0.48345	474.278	21.23	0.29	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.80490	14.80490	14.85660	14.85660		18.48	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.85790	14.85790	14.90960	14.90960		18.52	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	240.27180	0.24027	218.40770	0.21841	240.272	16.06	0.18	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	701.79020	0.70179	675.25060	0.67525	701.790	17.58	0.36	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	727.47620	0.72748	700.53760	0.70054	727.476	17.65	0.37	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	750.39880	0.75040	764.48280	0.76448	750.399	19.84	0.40	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	568.36100	0.56836	578.89760	0.57890	568.361	20.90	0.32	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	500.58270	0.50058	509.78740	0.50979	500.583	21.37	0.29	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.91270	14.91270	14.96420	14.96420		18.62	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	254.38250	0.25438	235.10680	0.23511	254.383	16.04	0.18	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	722.68540	0.72269	696.80650	0.69681	722.685	17.61	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	748.35960	0.74836	722.09470	0.72209	748.360	17.68	0.37	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	776.55100	0.77655	790.79380	0.79079	776.551	20.03	0.40	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	596.26340	0.59626	607.43990	0.60744	596.263	21.06	0.32	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	17.26	Call	529.84380	0.52984	539.80390	0.53980	529.844	21.52	0.29	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.91870	14.91870	14.97010	14.97010		18.61	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.94070	14.94070	14.99170	14.99170		18.71	0.00	57,073,474.00	3,820	9,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	50.49400	0.05049	44.85550	0.04486	50.494	14.16	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	498.02480	0.49802	478.18620	0.47819	498.025	17.13	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	539.41200	0.53941	549.26300	0.54926	539.412	21.65	0.29	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	283.66360	0.28366	291.75210	0.29175	283.664	24.79	0.16	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.97670	14.97670	15.02710	15.02710		18.80	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	272.21940	0.27222	253.27500	0.25328	272.219	16.11	0.18	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	745.81070	0.74581	721.16160	0.72116	745.811	17.69	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	770.18960	0.77019	745.12510	0.74513	770.190	17.74	0.36	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	807.31080	0.80731	820.90830	0.82091	807.311	20.26	0.40	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	631.01940	0.63102	641.80940	0.64181	631.019	21.25	0.32	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	565.56980	0.56557	575.33720	0.57534	565.570	21.70	0.29	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.98070	14.98070	15.03100	15.03100		18.81	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.03870	15.03870	15.08800	15.08800		18.92	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.10070	15.10070	15.14890	15.14890		19.00	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.12860	15.12860	15.17650	15.17650		19.07	0.00	60,000,027.60	3,966	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.16260	15.16260	15.20990	15.20990		19.09	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.21660	15.21660	15.26290	15.26290		19.16	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.28460	15.28460	15.32980	15.32980		19.28	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.30460	15.30460	15.34940	15.34940		19.28	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.39660	15.39660	15.43980	15.43980		19.38	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.49250	15.49250	15.53420	15.53420		19.47	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.29470	14.29470	14.33610	14.33610		17.82	0.00	857,682.00	60	416.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.45410	14.45410	14.50080	14.50080		17.92	0.00	289,082.00	20	20.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.60750	14.60750	14.65740	14.65740		18.22	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.77560	14.77560	14.82730	14.82730		18.48	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.94070	14.94070	14.99170	14.99170		18.71	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry			18.25460	18.25460	18.60610	18.60610		17.53	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.29760	18.29760	18.65480	18.65480		17.42	0.00	27,812,352.00	1,520	449,256.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	75.06420	0.07506	148.93690	0.14894	75.064	18.25	0.16	0.00	0	200.00
£ / R	On 31/01/2019	Any day expiry			18.45620	18.45620	18.82190	18.82190		16.76	0.00	0.00	0	23.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.59780	18.59780	18.96800	18.96800		16.72	0.00	21,257,285.40	1,143	11,289.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	449.43570	0.44944	318.45970	0.31846	449.436	16.73	0.35	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,082.22900	1.08223	852.13150	0.85213	1,082.229	17.13	0.60	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	282.94190	0.28294	371.89810	0.37190	282.942	17.80	0.26	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	250.28840	0.25029	330.66260	0.33066	250.288	17.97	0.23	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	103.65070	0.10365	142.42590	0.14243	103.651	19.06	0.11	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.87970	18.87970	19.25910	19.25910		17.03	0.00	188,797.00	10	5,506.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.19200	19.19200	19.57790	19.57790		17.57	0.00	30,764,776.00	1,603	8,760.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.49760	19.49760	19.88690	19.88690		18.03	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 16/03/2020		Foreign Exchange Future	19.84290	19.84290		20.23410	20.23410		18.57	0.00	0.00	0	0.00
¥ / R	On 14/12/2018		Foreign Exchange Future	0.12645	0.12645		0.12610	0.12610		27.41	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019		Foreign Exchange Future	0.12898	0.12898		0.12869	0.12869		23.42	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.13135	0.13135		0.13109	0.13109		22.95	0.00	0.00	0	0.00
€ / R	On 30/11/2018		Any day expiry	16.13740	16.13740		16.23080	16.23080		16.40	0.00	0.00	0	37.00
€ / R	On 14/12/2018		Foreign Exchange Future	16.18340	16.18340		16.28190	16.28190		16.43	0.00	825,353.40	51	135,238.00
€ / R	On 18/03/2019		Foreign Exchange Future	16.51180	16.51180		16.62070	16.62070		16.47	0.00	115,582.60	7	36,636.00
€ / R	On 18/03/2019	15.60	Put	228.32060	0.22832		200.85730	0.20086	228.321	15.40	0.25	0.00	0	462.00
€ / R	On 18/03/2019	16.00	Call	886.45540	0.88646		956.23770	0.95624	886.455	15.84	0.65	0.00	0	650.00
€ / R	On 18/03/2019	17.33	Put	1,182.92040	1.18292		1,110.36640	1.11037	1,182.920	17.85	0.66	0.00	0	462.00
€ / R	On 18/03/2019	19.65	Call	80.44080	0.08044		91.39400	0.09139	80.441	21.31	0.09	0.00	0	462.00
€ / R	On 14/06/2019		Foreign Exchange Future	16.82000	16.82000		16.93560	16.93560		16.83	0.00	0.00	0	4,906.00
€ / R	On 14/08/2019		Any day expiry	17.04170	17.04170		17.16190	17.16190		17.05	0.00	0.00	0	0.00
€ / R	On 14/08/2019	17.01	Put	980.04580	0.98005		920.51880	0.92052	980.046	17.00	0.47	0.00	0	31,200.00
€ / R	On 14/08/2019	19.65	Call	375.42970	0.37543		402.74700	0.40275	375.430	20.29	0.23	0.00	0	62,400.00
€ / R	On 16/09/2019		Foreign Exchange Future	17.16350	17.16350		17.28460	17.28460		17.10	0.00	0.00	0	9,050.00
€ / R	On 16/09/2019	18.60	Call	639.11630	0.63912		680.09740	0.68010	639.116	18.83	0.35	0.00	0	55,000.00
€ / R	On 13/12/2019		Foreign Exchange Future	17.48050	17.48050		17.60380	17.60380		17.38	0.00	0.00	0	0.00
€ / R	On 13/12/2019	13.73	Put	87.52960	0.08753		0.00000	0.00000	87.530	16.19	0.06	19,277,148.80	17,150	17,150.00
€ / R	On 13/12/2019	16.15	Put	569.73150	0.56973		0.00000	0.00000	569.732	15.98	0.29	86,626,687.42	17,150	17,150.00
€ / R	On 13/12/2019	20.62	Call	513.83150	0.51383		0.00000	0.00000	513.832	20.67	0.25	76,385,702.12	17,150	17,150.00
€ / R	On 16/03/2020		Foreign Exchange Future	17.82610	17.82610		17.95110	17.95110		17.70	0.00	0.00	0	0.00
5Y STND	On 21/12/2021		Interest Rate Swap	97.94000	97.94000		97.89000	97.89000			0.00	0.00	0	51.00
AL37	On 07/02/2019		Index Future	602.77800	602.77800		602.97400	602.97400			0.00	0.00	0	0.00
AL37	On 02/05/2019		Index Future	613.38800	613.38800		613.58800	613.58800			0.00	0.00	0	0.00
AL37	On 01/08/2019		Index Future	625.70200	625.70200		625.91400	625.91400			0.00	0.00	0	0.00
AL7T	On 07/02/2019		Index Future	692.84800	692.84800		693.21800	693.21800			0.00	0.00	0	0.00
AL7T	On 02/05/2019		Index Future	705.04300	705.04300		705.42100	705.42100			0.00	0.00	0	0.00
AL7T	On 01/08/2019		Index Future	719.19700	719.19700		719.59200	719.59200			0.00	0.00	0	0.00
ALBI	On 07/02/2019		Index Future	627.78200	627.78200		628.41200	628.41200			0.00	0.00	0	906.00
ALBI	On 02/05/2019		Index Future	638.83100	638.83100		639.47400	639.47400			0.00	0.00	0	0.00
ALBI	On 01/08/2019		Index Future	651.65700	651.65700		652.32000	652.32000			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018		Foreign Exchange Future	10.39240	10.39240		10.36450	10.36450		13.77	0.00	0.00	0	23,926.00
AU\$ / R	On 18/03/2019		Foreign Exchange Future	10.52290	10.52290		10.49790	10.49790		13.77	0.00	0.00	0	324.00
AU\$ / R	On 14/06/2019		Foreign Exchange Future	10.65220	10.65220		10.62910	10.62910		14.16	0.00	0.00	0	4,934.00
AU\$ / R	On 16/09/2019		Foreign Exchange Future	10.79550	10.79550		10.77440	10.77440		14.63	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019		Foreign Exchange Future	10.93530	10.93530		10.91490	10.91490		14.99	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		11.09450	11.09450		11.07320	11.07320		15.38	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future		10.81090	10.81090		10.84690	10.84690		14.82	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		10.95340	10.95340		10.99270	10.99270		14.88	0.00	0.00	0	400.00
CAD/ R	On 14/06/2019	Foreign Exchange Future		11.08480	11.08480		11.12700	11.12700		15.37	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future		11.10050	11.10050		11.14280	11.14280		15.80	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future		11.24380	11.24380		11.28680	11.28680		16.21	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future		11.38660	11.38660		11.42950	11.42950		16.43	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future		275.00000	275.00000		275.00000	275.00000			0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future		14.25350	14.25350		14.26900	14.26900		16.65	0.00	0.00	0	1,616.00
CHF / R	On 18/03/2019	Foreign Exchange Future		14.55840	14.55840		14.58210	14.58210		16.98	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.84670	14.84670		14.87340	14.87340		17.63	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		15.16460	15.16460		15.19720	15.19720		18.15	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		15.45790	15.45790		15.48960	15.48960		18.46	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		16.10940	16.10940		16.13280	16.13280		18.95	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		2.05940	2.05940		2.06280	2.06280		15.69	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.07720	2.07720		2.08160	2.08160		16.03	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.09570	2.09570		2.10060	2.10060		16.10	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.17420	2.17420		2.18670	2.18670		15.38	0.00	0.00	0	140.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.21930	2.21930		2.23270	2.23270		15.57	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.26140	2.26140		2.27630	2.27630		15.98	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.30860	2.30860		2.32410	2.32410		16.43	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.43640	2.43640		2.45190	2.45190		17.35	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.48990	2.48990		2.50590	2.50590		17.68	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		11.28737	76.30290		11.26790	76.41274			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future		11.39258	73.85454		11.37243	73.96646			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		11.49588	75.33854		11.47484	75.45360			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

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
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	11.49595		78.42858		11.47643	78.55331			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.60066		75.54837		11.58044	75.67550			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.70171		77.06708		11.68063	77.19765			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	621.19800		621.19800		621.82000	621.82000			0.00	0.00	0	461.00
GOVI	On 02/05/2019	GOVI	632.13200		632.13200		632.76600	632.76600			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	644.82300		644.82300		645.47700	645.47700			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.82670		1.82670		1.83230	1.83230		18.29	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.85100		1.85100		1.85730	1.85730		17.90	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.87350		1.87350		1.88000	1.88000		17.93	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	132.49372		132.49372		132.89864	132.89864			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	134.85530		134.85530		135.26775	135.26775			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	137.54762		137.54762		137.97000	137.97000			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	100.75580		100.75580		101.42431	101.42431			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	101.47870		101.47870		102.15921	102.15921			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	103.53989		103.53989		104.23551	104.23551			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	102.61737		102.61737		103.19595	103.19595			0.00	0.00	0	6,770.00
I2033	On 02/05/2019	Bond Future	103.30102		103.30102		103.88994	103.88994			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	105.39913		105.39913		106.00134	106.00134			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	121.21358		121.21358		121.50900	121.50900			0.00	2,545,485.18	21	9,892.00
I2038	On 02/05/2019	Bond Future	123.37403		123.37403		123.67516	123.67516			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	125.82740		125.82740		126.13610	126.13610			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	115.40925		115.40925		115.42692	115.42692			0.00	45,355,835.25	393	12,458.00
I2046	On 02/05/2019	Bond Future	115.78030		115.78030		115.79849	115.79849			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	118.13210		118.13210		118.15217	118.15217			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	118.44385		118.44385		119.96275	119.96275			0.00	0.00	0	10,255.00
I2050	On 02/05/2019	Bond Future	120.55501		120.55501		122.10124	122.10124			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	121.18502		121.18502		122.76414	122.76414			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 07/02/2019	Index Future			254.75600		254.75600		255.39500	255.39500			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future			259.29600		259.29600		259.94800	259.94800			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future			264.56200		264.56200		265.23000	265.23000			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			0.13870		0.13870		0.13900	0.13900			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.13800		0.13800		0.13840	0.13840			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13720		0.13720		0.13850	0.13850			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.68490		1.68490		1.69540	1.69540		14.89	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.71140		1.71140		1.72260	1.72260		14.64	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.73610		1.73610		1.74810	1.74810		15.42	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.73980		9.73980		9.73630	9.73630		14.08	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.86210		9.86210		9.86130	9.86130		14.09	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.98200		9.98200		9.98410	9.98410		14.57	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			10.11490		10.11490		10.11920	10.11920		15.12	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.62550		10.62550		10.62160	10.62160		16.11	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.78190		10.78190		10.77500	10.77500		16.52	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.43780		1.43780		1.33200	1.33200			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.44590		1.44590		1.33930	1.33930			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.45270		1.45270		1.34520	1.34520			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.28000		1.28000		1.30120	1.30120			0.00	0.00	0	5.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.13210		1.13210		1.13570	1.13570			0.00	0.00	0	50.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14240		1.14240		1.14620	1.14620			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15150		1.15150		1.15540	1.15540			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future			7.90820		7.90820	0.12587	7.93020	7.93020		20.13	0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			9.24168		108.42344		9.23194	108.47944		7.09	0.00	9,758,109.60	90	67,961.00
R186	On 07/02/2019	Bond Future	8.30	Call	76.27000		0.07627		81.63000	0.08163	76.270	6.47	0.05	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	172.44000		0.17244		182.32000	0.18232	172.440	6.55	0.11	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	447.23000		0.44723		466.24000	0.46624	447.230	6.76	0.22	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	1,903.49000		1.90349		1,879.53000	1.87953	1,903.490	7.00	0.58	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,435.77000		1.43577		1,472.64000	1.47264	1,435.770	7.08	0.50	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,555.86000		1.55586		1,594.12000	1.59412	1,555.860	7.11	0.52	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	1,915.15000		1.91515		1,957.00000	1.95700	1,915.150	7.19	0.59	0.00	0	6,000.00

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
R186	On 07/02/2019	Bond Future	9.50	Put	878.04000	0.87804	867.28000	0.86728	878.040	7.28	0.34	0.00	0	2,500.00
R186	On 07/02/2019	Bond Future	9.90	Put	371.55000	0.37155	368.10000	0.36810	371.550	7.73	0.17	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	355.33000	0.35533	352.11000	0.35211	355.330	7.75	0.16	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.30862	110.33207	9.29840	110.38931		7.05	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	408.03000	0.40803	421.26000	0.42126	408.030	6.20	0.17	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	555.61000	0.55561	571.94000	0.57194	555.610	6.31	0.21	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	597.42000	0.59742	614.56000	0.61456	597.420	6.33	0.22	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	671.88000	0.67188	690.39000	0.69039	671.880	6.38	0.24	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,248.28000	1.24828	1,275.35000	1.27535	1,248.280	6.65	0.37	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,753.14000	1.75314	1,785.74000	1.78574	1,753.140	6.83	0.46	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	1,894.17000	1.89417	1,928.09000	1.92809	1,894.170	6.87	0.48	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,038.50000	2.03850	2,073.70000	2.07370	2,038.500	6.91	0.51	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	1,140.35000	1.14035	1,128.07000	1.12807	1,140.350	7.25	0.32	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	860.59000	0.86059	851.61000	0.85161	860.590	7.49	0.25	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	794.30000	0.79430	786.11000	0.78611	794.300	7.56	0.23	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	744.39000	0.74439	736.82000	0.73682	744.390	7.62	0.22	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.36498	107.24562	9.35401	107.30536		7.18	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	415.24000	0.41524	426.74000	0.42674	415.240	6.08	0.15	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	1,679.63000	1.67963	1,708.18000	1.70818	1,679.630	6.74	0.40	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	1,283.41000	1.28341	1,271.28000	1.27128	1,283.410	7.86	0.28	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			297.87396	297.87396	297.92292	297.92292			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			303.18314	303.18314	303.23368	303.23368			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			301.78064	301.78064	301.83587	301.83587			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			232.69573	232.69573	232.73271	232.73271			0.00	0.00	0	8,990.00
R202	On 02/05/2019	Bond Future			236.84331	236.84331	236.88126	236.88126			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			237.63781	237.63781	237.67948	237.67948			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			8.55724	100.81446	8.54714	100.84783		3.61	0.00	750,059,582.40	7,440	60,251.00
R2023	On 02/05/2019	Bond Future			8.61222	98.65906	8.60134	98.69325		3.92	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.64486	100.64091	8.63270	100.67698		3.84	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			9.68881	89.00442	9.67915	89.06385		9.68	0.00	0.00	0	55,495.00
R2030	On 07/02/2019	Bond Future	8.90	Call	166.26000	0.16626	175.97000	0.17597	166.260	8.69	0.10	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	456.71000	0.45671	476.25000	0.47625	456.710	9.02	0.21	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 07/02/2019	Bond Future	9.60	Call	1,369.68000		1.36968	1,406.53000	1.40653	1,369.680		9.54	0.46	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,610.88000		1.61088	1,650.72000	1.65072	1,610.880		9.61	0.50	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	600.64000		0.60064	594.91000	0.59491	600.640		10.25	0.23	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.75619		90.57139	9.74616	90.63207			9.61	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	466.48000		0.46648	480.86000	0.48086	466.480		8.63	0.17	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,364.89000		1.36489	1,393.44000	1.39344	1,364.890		9.25	0.36	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,357.16000		1.35716	1,344.35000	1.34435	1,357.160		10.15	0.32	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.81872		88.38540	9.80811	88.44844			9.87	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			9.86551		91.29022	9.85591	91.35422			10.40	0.00	0.00	0	41,753.00
R2032	On 02/05/2019	Bond Future			9.93094		88.74020	9.92099	88.80557			10.70	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.98968		90.52335	9.97921	90.59114			10.57	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			9.99142		95.20065	9.97668	95.30965			11.05	0.00	9,139,262.40	96	71,612.00
R2035	On 02/05/2019	Bond Future			10.05366		92.37596	10.03844	92.48711			11.39	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.11069		94.23186	10.09481	94.34636			11.28	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			10.04062		87.57090	10.02584	87.68087			12.13	0.00	0.00	0	58,272.00
R2037	On 02/05/2019	Bond Future			10.10458		89.11270	10.08934	89.22474			11.94	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.16529		86.64710	10.14939	86.76256			12.41	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			10.11024		90.69870	10.09031	90.85775			12.51	0.00	0.00	0	33,526.00
R2040	On 02/05/2019	Bond Future			10.17379		92.29553	10.15325	92.45757			12.31	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,149.41000		1.14941	1,201.37000	1.20137	1,149.410		11.40	0.27	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,160.96000		3.16096	3,256.15000	3.25615	3,160.960		12.25	0.53	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.23434		89.64367	10.21300	89.81005			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			10.10721		88.00050	10.09241	88.12064			13.08	0.00	27,544,156.50	313	36,223.00
R2044	On 02/05/2019	Bond Future			10.16768		89.54986	10.15244	89.67224			12.88	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.22516		86.96792	10.20930	87.09390			13.42	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			10.09361		91.43034	10.07368	91.59620			12.84	0.00	499,209,656.40	5,460	110,265.00
R2048	On 02/05/2019	Bond Future			10.14895		88.60271	10.12845	88.77162			13.30	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
R2048	On 01/08/2019	Bond Future			10.19977		90.38276		10.17852	90.55618		13.22	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			6.13230		101.54160		6.12150	101.55124		0.42	0.00	176,479,300.80	1,738	17,072.00
R207	On 02/05/2019	Bond Future			5.60712		103.32914		5.59230	103.33917		0.40	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			4.12477		101.76203		4.09889	101.77351		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			7.53752		100.96864		7.55393	100.93720		1.48	0.00	1,433,249,844.80	14,195	17,015.00
R208	On 02/05/2019	Bond Future			7.51321		99.34481		7.53163	99.31303		1.70	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.40960		101.34055		7.43015	101.30935		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			9.92595		72.31560		9.90601	72.44115		12.45	0.00	0.00	0	123,676.00
R209	On 07/02/2019	Bond Future	9.04	Call	118.14000		0.11814		130.64000	0.13064	118.140	10.98	0.07	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	699.61000		0.69961		744.25000	0.74425	699.610	11.76	0.28	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,024.00000		1.02400		991.72000	0.99172	1,024.000	12.73	0.34	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.98219		70.43939		9.96167	70.56729		12.93	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	843.65000		0.84365		882.37000	0.88237	843.650	11.97	0.26	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,356.52000		2.35652		2,428.86000	2.42886	2,356.520	12.87	0.50	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.71	Put	1,005.00000		1.00500		980.87000	0.98087	1,005.000	14.18	0.24	0.00	0	760.00
R209	On 01/08/2019	Bond Future			10.03254		71.85477		10.01127	71.98610		12.79	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			187.59259		187.59259		187.62214	187.62214			0.00	0.00	0	3,308.00
R210	On 02/05/2019	Bond Future			188.38018		188.38018		188.41072	188.41072			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			192.20678		192.20678		192.24025	192.24025			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			155.53136		155.53136		155.60460	155.60460			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future			158.30365		158.30365		158.37853	158.37853			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.44783		161.44783		161.52613	161.52613			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
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	9.77019		83.81797		9.76058	83.87605		10.18	0.00	6,118,711.81	73	32,397.00
R213	On 02/05/2019	Bond Future	9.83093		81.74370		9.82098	81.80301		10.59	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.88545		83.38582		9.87498	83.44733		10.42	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	10.08320		71.48325		10.06329	71.61318		13.24	0.00	0.00	0	29,770.00
R214	On 02/05/2019	Bond Future	10.13822		69.44540		10.11775	69.57776		13.72	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.18867		70.84056		10.16747	70.97645		13.60	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.38740		10.38740		10.40330	10.40330		15.50	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.52930		10.52930		10.54970	10.54970		15.51	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.66910		10.66910		10.69100	10.69100		15.69	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.61180		2.61180		2.57430	2.57430		20.98	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.49630		2.49630		2.46640	2.46640		21.17	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.39930		2.39930		2.36510	2.36510		21.64	0.00	0.00	0	0.00
Total for Derivatives :												4,171,463,859.65	154,217	11 993 986.00
Grand Total:												4,171,463,859.65	154,217	11 993 986.00