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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 16/11/2018

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 16/11/2018	Any day expiry	14.03580	14.03580		14.25790	14.25790		11.87	0.00	926,362,800.00	66,000	0.00	
\$ / R	On 19/11/2018	Any day expiry	14.03720	14.03720		14.25790	14.25790		12.72	0.00	0.00	0	0.00	
\$ / R	On 20/11/2018	Any day expiry	14.03720	14.03720		14.25530	14.25530		15.12	0.00	0.00	0	0.00	
\$ / R	On 22/11/2018	Any day expiry	14.03870	14.03870		14.25790	14.25790		16.77	0.00	0.00	0	179.00	
\$ / R	On 23/11/2018	Any day expiry	14.04000	14.04000		14.25920	14.25920		17.39	0.00	0.00	0	0.00	
\$ / R	On 23/11/2018	Any day expiry	13.67	Put	29.60580	0.02961	12.82750	0.01283	29.606	19.02	0.15	0.00	0	20,000.00
\$ / R	On 23/11/2018	Any day expiry	14.25	Put	271.98480	0.27198	142.94820	0.14295	271.985	18.32	0.72	0.00	0	20,000.00
\$ / R	On 28/11/2018	Any day expiry	14.04680	14.04680		14.26630	14.26630		17.32	0.00	0.00	0	368.00	
\$ / R	On 28/11/2018	Any day expiry	14.76	Call	20.86760	0.02087	49.60070	0.04960	20.868	20.06	0.09	0.00	0	4,000.00
\$ / R	On 29/11/2018	Any day expiry	14.04850	14.04850		14.26800	14.26800		17.46	0.00	0.00	0	461.00	
\$ / R	On 30/11/2018	Any day expiry	14.05020	14.05020		14.26980	14.26980		17.60	0.00	2,848,400.00	200	2,427.00	
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	4.16120	0.00416	3.35030	0.00335	4.161	19.62	0.02	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	86.51900	0.08652	39.13250	0.03913	86.519	17.04	0.29	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	103.63980	0.10364	48.82580	0.04883	103.640	17.15	0.33	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	180.13430	0.18013	305.87920	0.30588	180.134	17.72	0.48	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	318.42560	0.31843	192.45590	0.19246	318.426	18.37	0.65	0.00	0	421.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	104.36260	0.10436	190.00830	0.19001	104.363	18.56	0.32	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	26.58410	0.02658	56.28730	0.05629	26.584	20.49	0.10	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	25.11850	0.02512	53.45540	0.05346	25.118	20.57	0.10	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	0.42830	0.00043	0.72410	0.00072	0.428	30.03	0.00	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	0.21280	0.00021	0.34170	0.00034	0.213	33.62	0.00	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.05860	14.05860	14.27870	14.27870		17.52	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,398.68610	1.39869	1,187.63260	1.18763	1,398.686	21.39	0.97	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.06030	14.06030	14.28050	14.28050		17.60	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.75	Put	99.53010	0.09953	51.60740	0.05161	99.530	17.01	0.28	0.00	0	65,000.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	154.76630	0.15477	86.93300	0.08693	154.766	17.31	0.38	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	383.09160	0.38309	251.97220	0.25197	383.092	18.49	0.64	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	877.04380	0.87704	689.86040	0.68986	877.044	20.36	0.88	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,252.57860	1.25258	1,047.40250	1.04740	1,252.579	21.09	0.95	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			14.06200	14.06200	14.28230	14.28230		17.69	0.00	0.00	0	500.00
\$ / R	On 07/12/2018	Any day expiry	13.75	Put	105.05500	0.10505	55.69190	0.05569	105.055	17.13	0.29	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.07	Call	235.04520	0.23505	361.99340	0.36199	235.045	17.76	0.50	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.50	Call	100.14550	0.10015	165.94130	0.16594	100.145	19.26	0.26	0.00	0	125.00
\$ / R	On 11/12/2018	Any day expiry			14.06880	14.06880	14.28940	14.28940		17.53	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	89.96950	0.08997	48.06690	0.04807	89.970	16.89	0.24	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	160.45810	0.16046	94.50490	0.09450	160.458	17.23	0.36	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	37.51300	0.03751	65.54470	0.06554	37.513	20.72	0.11	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	10.57400	0.01057	19.71740	0.01972	10.574	22.37	0.03	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.07050	14.07050	14.29120	14.29120		17.61	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.07390	14.07390	14.29470	14.29470		17.72	0.00	1,080,354,785.70	76,763	798,685.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	0.26110	0.00026	0.18370	0.00018	0.261	22.52	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	0.36910	0.00037	0.25560	0.00026	0.369	22.15	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	0.58960	0.00059	0.39980	0.00040	0.590	21.63	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	0.80350	0.00080	0.53770	0.00054	0.803	21.29	0.00	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	0.85460	0.00085	0.57040	0.00057	0.855	21.22	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	1.09270	0.00109	0.72190	0.00072	1.093	20.95	0.00	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	1.48260	0.00148	0.96780	0.00097	1.483	20.61	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	1.72550	0.00173	1.11980	0.00112	1.726	20.44	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	2.55240	0.00255	1.63310	0.00163	2.552	19.99	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	3.64950	0.00365	2.30700	0.00231	3.649	19.58	0.01	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,577.54950	1.57755	1,797.00700	1.79701	1,577.550	19.58	0.99	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	5.35100	0.00535	3.34330	0.00334	5.351	19.14	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	6.19030	0.00619	3.85230	0.00385	6.190	18.96	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	7.58000	0.00758	4.69330	0.00469	7.580	18.72	0.03	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	13.39400	0.01339	8.31900	0.00832	13.394	18.04	0.05	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	15.40580	0.01541	9.61170	0.00961	15.406	17.87	0.05	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,089.30580	1.08931	1,304.31170	1.30431	1,089.306	17.87	0.95	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	17.70150	0.01770	11.09190	0.01109	17.702	17.69	0.06	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	20.31730	0.02032	12.78370	0.01278	20.317	17.52	0.07	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	900.57400	0.90057	1,111.61640	1.11162	900.574	17.18	0.91	0.00	0	7,100.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	28.15070		0.02815		17.87950	0.01788	28.151	17.11	0.09	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	30.50750		0.03051		19.42050	0.01942	30.508	17.01	0.10	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	854.40750		0.85441	1,064.12050	1.06412	854.408	17.01	0.90	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	36.73800		0.03674	23.50570	0.02351	36.738	16.77	0.11	0.00	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	37.71770		0.03772	24.15000	0.02415	37.718	16.73	0.12	0.00	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	680.00280		0.68000	877.95440	0.87795	680.003	16.81	0.84	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	56.10280		0.05610	33.25440	0.03325	56.103	16.81	0.16	0.00	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	65.94410		0.06594	37.89670	0.03790	65.944	16.89	0.18	0.00	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	639.84410		0.63984	832.59670	0.83260	639.844	16.89	0.82	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	89.28590		0.08929	49.00430	0.04900	89.286	17.04	0.23	0.00	0.00	0	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	111.73670		0.11174	63.55410	0.06355	111.737	17.16	0.27	0.00	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	117.89960		0.11790	67.63750	0.06764	117.900	17.19	0.28	0.00	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	134.30170		0.13430	78.67470	0.07867	134.302	17.27	0.30	0.00	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	148.46020		0.14846	88.38500	0.08838	148.460	17.33	0.33	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	152.14540		0.15215	90.93950	0.09094	152.145	17.34	0.33	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	426.04540		0.42605	585.63950	0.58564	426.045	17.34	0.67	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	192.24980		0.19225	119.35640	0.11936	192.250	17.49	0.39	0.00	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	338.43040		0.33843	480.29470	0.48029	338.430	17.57	0.58	0.00	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	312.19840		0.31220	447.92830	0.44793	312.198	17.65	0.55	0.00	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	238.29840		0.23830	153.22830	0.15323	238.298	17.65	0.45	0.00	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	291.53200		0.29153	192.77010	0.19277	291.532	17.88	0.51	0.00	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	303.12930		0.30313	201.36920	0.20137	303.129	17.94	0.52	0.00	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	252.91230		0.25291	370.45450	0.37045	252.912	17.98	0.48	0.00	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	320.94490		0.32094	214.69960	0.21470	320.945	18.04	0.53	0.00	0.00	0	235,564.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	326.99370		0.32699	219.25780	0.21926	326.994	18.07	0.54	0.00	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	225.62650		0.22563	332.76880	0.33277	225.627	18.20	0.44	0.00	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	351.72650		0.35173	238.06880	0.23807	351.727	18.20	0.56	0.00	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	377.30200		0.37730	257.79400	0.25779	377.302	18.33	0.58	0.00	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	207.72390		0.20772	307.56720	0.30757	207.724	18.36	0.41	0.00	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	417.17510		0.41718	289.08160	0.28908	417.175	18.52	0.61	0.00	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	437.76420		0.43776	306.24080	0.30624	437.764	18.61	0.63	0.00	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	181.66420		0.18166	270.94080	0.27094	181.664	18.61	0.37	0.00	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	451.72260		0.45172	317.95540	0.31796	451.723	18.68	0.64	0.00	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	175.62260		0.17562	262.65540	0.26266	175.623	18.68	0.36	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	480.17910		0.48018	342.02690	0.34203	480.179	18.80	0.66	0.00	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	161.30130		0.16130	242.87690	0.24288	161.301	18.83	0.34	0.00	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	150.61900		0.15062	227.98960	0.22799	150.619	18.96	0.32	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	135.80900		0.13581	207.15230	0.20715	135.809	19.15	0.30	0.00	0.00	0	13,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	561.90900		0.56191	412.45230	0.41245	561.909	19.15	0.70	0.00	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	569.57630		0.56958	419.14850	0.41915	569.576	19.18	0.71	0.00	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	640.20530		0.64021	481.46740	0.48147	640.205	19.47	0.74	0.00	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	114.10530		0.11411	176.16740	0.17617	114.105	19.47	0.26	0.00	0.00	0	81,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	112.12500		0.11213	173.31190	0.17331	112.125	19.50	0.25	0.00	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	110.17730		0.11018	170.49880	0.17050	110.177	19.53	0.25	0.00	0.00	0	5,500.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	697.01300		0.69701		532.34730	0.53235	697.013	19.69	0.77	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	95.71660		0.09572		149.45520	0.14946	95.717	19.79	0.22	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	755.28950		0.75529		585.16150	0.58516	755.289	19.92	0.79	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	763.72400		0.76372		592.85510	0.59286	763.724	19.95	0.79	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	87.62400		0.08762		137.55510	0.13756	87.624	19.95	0.21	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	806.06540		0.80607		631.84760	0.63185	806.065	20.08	0.81	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	79.96540		0.07997		126.54760	0.12655	79.965	20.08	0.19	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	77.08380		0.07708		122.38350	0.12238	77.084	20.14	0.18	0.00	0	250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	74.30020		0.07430		118.34990	0.11835	74.300	20.19	0.18	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	72.94520		0.07295		116.37970	0.11638	72.945	20.22	0.18	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	892.61650		0.89262		712.29550	0.71230	892.616	20.36	0.84	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	981.35810		0.98136		795.67150	0.79567	981.358	20.63	0.86	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	55.25810		0.05526		90.37150	0.09037	55.258	20.63	0.14	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	54.23910		0.05424		88.80960	0.08881	54.239	20.66	0.14	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	46.72660		0.04673		77.18630	0.07719	46.727	20.88	0.12	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	45.86260		0.04586		75.84020	0.07584	45.863	20.90	0.12	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	41.77290		0.04177		69.44210	0.06944	41.773	21.04	0.11	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	38.04410		0.03804		63.56910	0.06357	38.044	21.18	0.10	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,164.14410		1.16414		968.86910	0.96887	1,164.144	21.18	0.90	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,210.74620		1.21075		1,013.48010	1.01348	1,210.746	21.32	0.91	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,257.65130		1.25765		1,058.54030	1.05854	1,257.651	21.45	0.92	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	27.67810		0.02768		47.01180	0.04701	27.678	21.64	0.08	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	23.36250		0.02336		40.05500	0.04005	23.363	21.88	0.06	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	22.44890		0.02245		38.65420	0.03865	22.449	21.93	0.06	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,447.67020		1.44767		1,242.60250	1.24260	1,447.670	21.97	0.94	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	21.57020		0.02157		37.30250	0.03730	21.570	21.97	0.06	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	21.14380		0.02114		36.64450	0.03664	21.144	21.99	0.06	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	18.01660		0.01802		31.78460	0.03178	18.017	22.16	0.05	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	17.65930		0.01766		31.22460	0.03122	17.659	22.18	0.05	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	17.30870		0.01731		30.67460	0.03067	17.309	22.20	0.05	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	14.44900		0.01445		26.14680	0.02615	14.449	22.40	0.04	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	13.60410		0.01360		24.79370	0.02479	13.604	22.46	0.04	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,777.00550		1.77701		1,565.39910	1.56540	1,777.005	22.70	0.97	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	10.68850		0.01069		19.71220	0.01971	10.688	22.72	0.03	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	9.47400		0.00947		17.53860	0.01754	9.474	22.85	0.03	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	7.90680		0.00791		14.71240	0.01471	7.907	23.04	0.02	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	6.34130		0.00634		11.86240	0.01186	6.341	23.27	0.02	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	5.97160		0.00597		11.18490	0.01118	5.972	23.34	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	5.29650		0.00530		9.94330	0.00994	5.296	23.46	0.02	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	4.89010		0.00489		9.19280	0.00919	4.890	23.55	0.02	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	2.59490		0.00259		4.90960	0.00491	2.595	24.23	0.01	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	1.62620		0.00163		3.07580	0.00308	1.626	24.75	0.01	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	1.46490		0.00146		2.09030	0.00209	1.465	25.91	0.00	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.08410		14.08410		14.30530	14.30530		17.75	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	213.97820	0.21398	137.87380	0.13787	213.978	17.43	0.39	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	436.64840	0.43665	310.01820	0.31002	436.648	18.35	0.60	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	902.47200	0.90247	725.96500	0.72597	902.472	20.12	0.81	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,260.90790	1.26091	1,065.43370	1.06543	1,260.908	21.19	0.89	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.08580	14.08580	14.30700	14.30700		17.78	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	35.95980	0.03596	21.71020	0.02171	35.960	16.80	0.10	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	47.92180	0.04792	29.00770	0.02901	47.922	16.73	0.13	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	131.50920	0.13151	193.12420	0.19312	131.509	19.45	0.26	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	114.52700	0.11453	169.41840	0.16942	114.527	19.72	0.23	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.10230	14.10230	14.32360	14.32360		17.49	0.00	0.00	0	3,420.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	25.25780	0.02526	14.87460	0.01487	25.258	16.04	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	202.97740	0.20298	133.88570	0.13389	202.977	17.02	0.35	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	297.72280	0.29772	404.11500	0.40411	297.723	17.82	0.46	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	434.19360	0.43419	315.58860	0.31559	434.194	17.90	0.55	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	969.04690	0.96905	794.87530	0.79488	969.047	19.81	0.79	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	4.34110	0.00434	8.51750	0.00852	4.341	22.53	0.01	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	3.39370	0.00339	4.41760	0.00442	3.394	25.70	0.01	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.10560	14.10560	14.32690	14.32690		17.49	0.00	0.00	0	55.00
\$ / R	On 07/01/2019	Any day expiry			14.11390	14.11390	14.33520	14.33520		17.45	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	162.35400	0.16235	105.19450	0.10519	162.354	16.72	0.28	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	368.83990	0.36884	487.93100	0.48793	368.840	17.50	0.51	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	195.33100	0.19533	264.54890	0.26455	195.331	18.88	0.31	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.12710	14.12710	14.34850	14.34850		17.60	0.00	0.00	0	150.00
\$ / R	On 16/01/2019	Any day expiry			14.12880	14.12880	14.35020	14.35020		17.63	0.00	0.00	0	8.00
\$ / R	On 18/01/2019	Any day expiry			14.13210	14.13210	14.35350	14.35350		17.67	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	19.77630	0.01978	14.11060	0.01411	19.776	16.29	0.05	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.15200	14.15200	14.37370	14.37370		17.65	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry	14.88	Call	223.62770	0.22363	286.95520	0.28696	223.628	19.31	0.30	0.00	0	4,000.00
\$ / R	On 31/01/2019	Any day expiry			14.15360	14.15360	14.37530	14.37530		17.67	0.00	974,134.00	68	1,832.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	61.73280	0.06173	39.99550	0.04000	61.733	16.16	0.12	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	482.37020	0.48237	372.84990	0.37285	482.370	17.78	0.50	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	512.32020	0.51232	398.13950	0.39814	512.320	17.90	0.52	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	367.66010	0.36766	463.35850	0.46336	367.660	18.19	0.44	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	178.22960	0.17823	229.97280	0.22997	178.230	19.87	0.24	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	128.52610	0.12853	166.88690	0.16689	128.526	20.62	0.18	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.17520	14.17520	14.39730	14.39730		17.79	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			14.17850	14.17850	14.35300	14.35300		17.82	0.00	86,118.00	6	6.00
\$ / R	On 28/02/2019	Any day expiry			14.20030	14.20030	14.42300	14.42300		17.84	0.00	0.00	0	5,841.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	95.17330	0.09517	67.36260	0.06736	95.173	16.27	0.14	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	539.04360	0.53904	431.25130	0.43125	539.044	17.84	0.48	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	568.43080	0.56843	456.63360	0.45663	568.431	17.94	0.50	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	419.59670	0.41960	511.38740	0.51139	419.597	18.49	0.43	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	232.56960	0.23257	287.33950	0.28734	232.570	20.02	0.27	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	176.15830	0.17616	219.06330	0.21906	176.158	20.75	0.21	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 05/03/2019	Any day expiry		14.20880	14.20880		14.39800	14.39800		17.83	0.00	1,151,840.00	80	80.00
\$ / R	On 18/03/2019	Foreign Exchange Future		14.23080	14.23080		14.45410	14.45410		17.95	0.00	29,671,218.00	2,085	57,692.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.64040	0.00264	2.28160	0.00228	2.640	21.76	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	15.95830	0.01596	12.20820	0.01221	15.958	17.81	0.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	51.01690	0.05102	39.16990	0.03917	51.017	16.74	0.08	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	54.14790	0.05415	41.59320	0.04159	54.148	16.68	0.08	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	96.68140	0.09668	73.12540	0.07313	96.681	16.22	0.14	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	100.20920	0.10021	75.19450	0.07519	100.209	16.24	0.14	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	115.26480	0.11526	83.99220	0.08399	115.265	16.31	0.16	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	125.46030	0.12546	91.88680	0.09189	125.460	16.35	0.17	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	140.78870	0.14079	103.88300	0.10388	140.789	16.41	0.18	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	147.74500	0.14774	109.35820	0.10936	147.745	16.44	0.19	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	172.65090	0.17265	129.12330	0.12912	172.651	16.52	0.21	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	194.53810	0.19454	146.67490	0.14667	194.538	16.59	0.23	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	203.20450	0.20320	153.67150	0.15367	203.205	16.62	0.24	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	215.15930	0.21516	163.35630	0.16336	215.159	16.65	0.25	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	233.94760	0.23395	178.66640	0.17867	233.948	16.70	0.27	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	247.05050	0.24705	189.40270	0.18940	247.050	16.74	0.28	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	264.08670	0.26409	203.43060	0.20343	264.087	16.78	0.29	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	283.02260	0.28302	218.14250	0.21814	283.023	16.86	0.30	0.00	0	9,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	314.96600	0.31497	243.12890	0.24313	314.966	17.00	0.33	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	323.26590	0.32327	249.65470	0.24965	323.266	17.03	0.33	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	331.69080	0.33169	256.29660	0.25630	331.691	17.06	0.34	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	344.56040	0.34456	266.47030	0.26647	344.560	17.11	0.35	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	362.15350	0.36215	281.40520	0.28141	362.153	17.18	0.36	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	389.47060	0.38947	304.75180	0.30475	389.471	17.28	0.37	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	394.13300	0.39413	308.74940	0.30875	394.133	17.30	0.38	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	413.07760	0.41308	325.04880	0.32505	413.078	17.37	0.39	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	462.55430	0.46255	367.93480	0.36793	462.554	17.53	0.42	0.00	0	17,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	483.17520	0.48318	385.93740	0.38594	483.175	17.60	0.43	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	570.28660	0.57029	462.72450	0.46272	570.287	17.87	0.47	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	616.77960	0.61678	503.92480	0.50392	616.780	18.01	0.49	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	559.57520	0.55958	668.61270	0.66861	559.575	18.05	0.50	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	659.23680	0.65924	541.47150	0.54147	659.237	18.14	0.51	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	702.97110	0.70297	580.38300	0.58038	702.971	18.28	0.53	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	715.69620	0.71570	591.74790	0.59175	715.696	18.32	0.53	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	722.09630	0.72210	597.46910	0.59747	722.096	18.34	0.54	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	492.24140	0.49224	589.20140	0.58920	492.241	18.39	0.46	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	485.26270	0.48526	581.08830	0.58109	485.263	18.43	0.45	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	754.46270	0.75446	626.98830	0.62699	754.463	18.43	0.55	0.00	0	20,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	774.17570	0.77418	645.02110	0.64502	774.176	18.49	0.56	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	794.10280	0.79410	663.28480	0.66328	794.103	18.55	0.56	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	855.13120	0.85513	719.45240	0.71945	855.131	18.72	0.58	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	917.96250	0.91796	777.61530	0.77762	917.963	18.90	0.61	0.00	0	24,326.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	968.01780		0.96802	824.17630	0.82418	968.018	19.03	0.62	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	975.25090		0.97525	830.92040	0.83092	975.251	19.05	0.62	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	982.50420		0.98250	837.68710	0.83769	982.504	19.07	0.63	0.00	0	10,010.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	989.77430		0.98977	844.47290	0.84447	989.774	19.09	0.63	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	342.00870		0.34201	413.00210	0.41300	342.009	19.38	0.34	986,091.53	200	0.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	339.59110		0.33959	410.12990	0.41013	339.591	19.40	0.34	0.00	0	200.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,139.29820		1.13930	984.75260	0.98475	1,139.298	19.48	0.67	0.00	0	63,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,185.57650		1.18558	1,028.42800	1.02843	1,185.576	19.59	0.68	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,201.13870		1.20114	1,043.14290	1.04314	1,201.139	19.63	0.68	0.00	0	99,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,208.94460		1.20894	1,050.52560	1.05053	1,208.945	19.65	0.69	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	301.13100		0.30113	364.39920	0.36440	301.131	19.73	0.31	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,256.12030		1.25612	1,095.31780	1.09532	1,256.120	19.77	0.70	0.00	0	41,300.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,264.03860		1.26404	1,102.85410	1.10285	1,264.039	19.79	0.70	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	290.72200		0.29072	352.08020	0.35208	290.722	19.83	0.30	0.00	0	2,785.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,360.24310		1.36024	1,194.65020	1.19465	1,360.243	20.02	0.72	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	247.59170		0.24759	300.87190	0.30087	247.592	20.28	0.26	0.00	0	20,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	245.88210		0.24588	298.83610	0.29884	245.882	20.30	0.26	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	239.17220		0.23917	290.84150	0.29084	239.172	20.37	0.25	0.00	0	224,757.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	235.89320		0.23589	286.93210	0.28693	235.893	20.41	0.25	0.00	0	1.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	232.66110		0.23266	283.08020	0.28308	232.661	20.45	0.25	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	214.28530		0.21429	261.13170	0.26113	214.285	20.69	0.23	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	192.63200		0.19263	236.31250	0.23631	192.632	20.94	0.21	0.00	0	10.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	189.88100		0.18988	233.20790	0.23321	189.881	20.97	0.21	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	181.87790		0.18188	224.16720	0.22417	181.878	21.07	0.20	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	170.54150		0.17054	210.58880	0.21059	170.542	21.21	0.19	0.00	0	2,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	168.12560		0.16813	207.67550	0.20768	168.126	21.24	0.19	0.00	0	1,906.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	153.29700		0.15330	189.74480	0.18974	153.297	21.45	0.17	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	136.01000		0.13601	168.77230	0.16877	136.010	21.72	0.15	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	128.62100		0.12862	159.78730	0.15979	128.621	21.85	0.15	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	112.01640		0.11202	139.53810	0.13954	112.016	22.16	0.13	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	110.49080		0.11049	137.67410	0.13767	110.491	22.20	0.13	0.00	0	50.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	86.66560		0.08667	108.46820	0.10847	86.666	22.77	0.10	0.00	0	12,600.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	86.09360		0.08609	107.76390	0.10776	86.094	22.79	0.10	0.00	0	63,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	83.29130		0.08329	104.31620	0.10432	83.291	22.86	0.10	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	80.06500		0.08007	100.34270	0.10034	80.065	22.96	0.10	0.00	0	7,028.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	79.54110		0.07954	99.69820	0.09970	79.541	22.98	0.09	0.00	0	99,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	79.02110		0.07902	99.05680	0.09906	79.021	22.99	0.09	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	73.62780		0.07363	91.14700	0.09115	73.628	23.28	0.09	0.00	0	41,300.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	70.92790		0.07093	87.19000	0.08719	70.928	23.43	0.08	0.00	0	10,125.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	63.92240		0.06392	78.53970	0.07854	63.922	23.87	0.08	0.00	0	16,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	50.15170		0.05015	62.64790	0.06265	50.152	24.96	0.06	0.00	0	14,200.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	42.02890		0.04203	53.24890	0.05325	42.029	25.84	0.05	0.00	0	7,100.00	
\$ / R	On 27/03/2019	Any day expiry			14.24600		14.24600	14.46970	14.46970		17.98	0.00	0.00	0	3,731.00	
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	477.88820		0.47789	382.98720	0.38299	477.888	17.57	0.41	0.00	0	65,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 29/03/2019	Any day expiry			14.24940	14.24940		14.47320	14.47320		18.01	0.00	0.00	0	3,753.00
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	128.05870	0.12806	94.81970	0.09482	128.059	16.37	0.16	0.00	0	500.00			
\$ / R	14.20	Put	On 29/03/2019	Any day expiry	589.36460	0.58936	481.99250	0.48199	589.365	17.93	0.47	0.00	0	250.00			
\$ / R	14.25	Put	On 29/03/2019	Any day expiry	617.95830	0.61796	507.54970	0.50755	617.958	18.01	0.48	0.00	0	250.00			
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	464.92780	0.46493	553.48310	0.55348	464.928	18.79	0.42	0.00	0	500.00			
\$ / R	15.43	Call	On 29/03/2019	Any day expiry	280.00930	0.28001	336.50640	0.33651	280.009	20.22	0.28	0.00	0	250.00			
\$ / R	15.79	Call	On 29/03/2019	Any day expiry	221.18590	0.22119	267.99380	0.26799	221.186	20.88	0.23	0.00	0	250.00			
\$ / R			On 02/04/2019	Any day expiry	14.25620	14.25620	14.48010	14.48010		17.98	0.00	0.00	0	55.00			
\$ / R			On 26/04/2019	Any day expiry	14.29680	14.29680	14.52170	14.52170		18.09	0.00	0.00	0	0.00			
\$ / R	15.04	Call	On 26/04/2019	Any day expiry	437.84020	0.43784	514.64280	0.51464	437.840	19.36	0.37	0.00	0	4,000.00			
\$ / R			On 30/04/2019	Any day expiry	14.30350	14.30350	14.52860	14.52860		18.07	0.00	0.00	0	1,280.00			
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	161.01740	0.16102	125.43330	0.12543	161.017	16.43	0.18	0.00	0	3,000.00			
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	1,116.50350	1.11650	1,280.14880	1.28015	1,116.504	16.85	0.72	0.00	0	2,500.00			
\$ / R	14.20	Put	On 30/04/2019	Any day expiry	633.55950	0.63356	526.91720	0.52692	633.559	17.91	0.45	0.00	0	250.00			
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	661.89810	0.66190	552.51610	0.55252	661.898	17.99	0.46	0.00	0	250.00			
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	503.63580	0.50364	589.55670	0.58956	503.636	18.98	0.41	0.00	0	500.00			
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	323.22640	0.32323	380.21750	0.38022	323.226	20.35	0.28	0.00	0	250.00			
\$ / R	15.96	Call	On 30/04/2019	Any day expiry	264.05290	0.26405	314.18500	0.31419	264.053	20.90	0.24	0.00	0	250.00			
\$ / R			On 31/05/2019	Any day expiry	14.35650	14.35650	14.58270	14.58270		18.16	0.00	0.00	0	55.00			
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	190.66480	0.19066	150.09060	0.15009	190.665	16.48	0.19	0.00	0	500.00			
\$ / R	14.20	Put	On 31/05/2019	Any day expiry	672.07800	0.67208	565.74420	0.56574	672.078	17.93	0.44	0.00	0	250.00			
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	700.28280	0.70028	591.40610	0.59141	700.283	18.01	0.45	0.00	0	250.00			
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	538.08160	0.53808	621.43120	0.62143	538.082	19.21	0.40	0.00	0	500.00			
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	361.84600	0.36185	418.85640	0.41886	361.846	20.54	0.29	0.00	0	250.00			
\$ / R	16.15	Call	On 31/05/2019	Any day expiry	299.76580	0.29977	350.94330	0.35094	299.766	21.02	0.25	0.00	0	250.00			
\$ / R			On 03/06/2019	Any day expiry	14.36180	14.36180	14.58800	14.58800		18.14	0.00	0.00	0	0.00			
\$ / R			On 14/06/2019	Foreign Exchange Future	14.38090	14.38090	14.60750	14.60750		18.25	0.00	201,332.60	14	18,832.00			
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	8.19070	0.00819	7.30890	0.00731	8.191	17.78	0.01	0.00	0	1,000.00			
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	70.62800	0.07063	50.84400	0.05084	70.628	15.85	0.08	0.00	0	1,000.00			
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	145.88560	0.14589	111.98330	0.11198	145.886	16.28	0.15	0.00	0	1,000.00			
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	198.08650	0.19809	155.97090	0.15597	198.087	16.48	0.19	0.00	0	911.00			
\$ / R	13.00	Put	On 14/06/2019	Foreign Exchange Future	203.15270	0.20315	160.28580	0.16029	203.153	16.50	0.19	0.00	0	8,203.00			
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	270.78350	0.27078	218.00410	0.21800	270.783	16.72	0.24	0.00	0	30,000.00			
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	496.58490	0.49658	410.53640	0.41054	496.585	17.34	0.36	0.00	0	25,000.00			
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	520.56890	0.52057	431.31790	0.43132	520.569	17.42	0.37	0.00	0	5,035.00			
\$ / R	13.98	Call	On 14/06/2019	Foreign Exchange Future	971.21120	0.97121	1,103.30700	1.10331	971.211	17.58	0.61	0.00	0	1,000.00			
\$ / R	14.42	Call	On 14/06/2019	Foreign Exchange Future	776.74820	0.77675	886.63420	0.88663	776.748	18.28	0.52	0.00	0	30.00			
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	715.83290	0.71583	818.37780	0.81838	715.833	18.54	0.49	0.00	0	1,000.00			
\$ / R	14.63	Put	On 14/06/2019	Foreign Exchange Future	946.91180	0.94691	820.65490	0.82065	946.912	18.61	0.52	0.00	0	8,203.00			
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	633.48970	0.63349	725.85870	0.72586	633.490	18.91	0.45	0.00	0	30,000.00			
\$ / R	15.10	Call	On 14/06/2019	Foreign Exchange Future	549.86800	0.54987	631.40360	0.63140	549.868	19.35	0.40	0.00	0	1,000.00			
\$ / R	15.62	Call	On 14/06/2019	Foreign Exchange Future	426.67500	0.42667	490.37380	0.49037	426.675	20.21	0.32	0.00	0	5,035.00			
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future	391.70480	0.39170	450.49600	0.45050	391.705	20.51	0.30	0.00	0	1,000.00			
\$ / R	15.92	Call	On 14/06/2019	Foreign Exchange Future	369.40230	0.36940	426.01830	0.42602	369.402	20.68	0.28	0.00	0	911.00			



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	16.00	Call	354.92540	0.35493	410.57640	0.41058	354.925	20.79	0.28	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	153.59130	0.15359	176.43980	0.17644	153.591	23.86	0.13	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.39140	14.39140	14.61810	14.61810		18.25	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,010.97910	1.01098	881.40760	0.88141	1,010.979	18.74	0.53	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	207.21830	0.20722	241.75780	0.24176	207.218	22.36	0.17	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.40530	14.40530	14.63230	14.63230		18.26	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	215.01590	0.21502	169.70970	0.16971	215.016	16.51	0.20	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	702.91660	0.70292	596.57800	0.59658	702.917	17.94	0.43	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	731.07690	0.73108	622.32290	0.62232	731.077	18.02	0.44	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	566.60380	0.56660	647.13490	0.64713	566.604	19.45	0.40	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	392.45470	0.39245	450.34300	0.45034	392.455	20.69	0.29	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	331.17270	0.33117	382.31910	0.38232	331.173	21.16	0.25	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.41050	14.41050	14.63760	14.63760		18.24	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.41400	14.41400	14.64110	14.64110		18.26	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	359.21650	0.35922	295.61180	0.29561	359.217	16.92	0.28	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	322.69600	0.32270	371.91470	0.37191	322.696	21.29	0.24	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.46280	14.46280	14.69070	14.69070		18.33	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	241.61310	0.24161	188.67400	0.18867	241.613	16.54	0.20	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	734.73540	0.73474	628.58990	0.62859	734.735	17.94	0.42	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	762.79830	0.76280	654.36970	0.65437	762.798	18.02	0.43	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	601.87790	0.60188	680.11970	0.68012	601.878	19.64	0.39	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	428.80650	0.42881	487.90850	0.48791	428.807	20.81	0.29	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	368.23200	0.36823	419.63420	0.41963	368.232	21.27	0.26	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.46460	14.46460	14.69250	14.69250		18.33	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.48550	14.48550	14.71370	14.71370		18.40	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	908.95620	0.90896	791.27470	0.79127	908.956	18.37	0.47	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	417.98280	0.41798	473.65330	0.47365	417.983	21.04	0.28	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.51540	14.51540	14.74450	14.74450		18.41	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	262.61680	0.26262	203.47310	0.20347	262.617	16.53	0.20	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	761.50250	0.76150	655.41380	0.65541	761.503	17.95	0.41	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	789.46150	0.78946	681.19850	0.68120	789.461	18.02	0.42	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	626.18680	0.62619	702.23800	0.70224	626.187	19.86	0.39	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	455.82920	0.45583	514.62770	0.51463	455.829	20.96	0.29	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	395.29440	0.39529	446.51910	0.44652	395.294	21.43	0.26	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry	14.52070		14.52070	14.52070	14.75000	14.75000		18.39	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry	14.52610		14.52610	14.52610	14.75550	14.75550		18.47	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	207.83340	0.20783	234.72090	0.23472	207.833	24.98	0.14	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.54560	14.54560	14.77560	14.77560		18.45	0.00	436,368.00	30	14,099.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	14.90620	0.01491	14.52180	0.01452	14.906	16.38	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	134.67580	0.13468	99.90280	0.09990	134.676	15.37	0.13	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	621.94250	0.62194	532.83250	0.53283	621.943	17.48	0.36	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	652.06700	0.65207	558.46500	0.55846	652.067	17.57	0.37	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	714.44370	0.71444	613.09890	0.61310	714.444	17.75	0.39	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	741.25970	0.74126	637.76750	0.63777	741.260	17.83	0.40	0.00	0	141,127.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	779.59410		0.77959		673.13030	0.67313	779.594	17.94	0.41	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	847.42980		0.84743		735.95380	0.73595	847.430	18.12	0.43	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	1,083.96110		1.08396		958.43860	0.95844	1,083.961	18.69	0.49	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,534.64380		1.53464	1,387.17500	1.38718	1,534.644	19.60	0.59	0.00	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,667.94310		1.66794	1,514.65920	1.51466	1,667.943	19.85	0.61	0.00	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	581.55840		0.58156	650.08600	0.65009	581.558	20.30	0.35	0.00	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	352.74870		0.35275	396.73900	0.39674	352.749	22.00	0.23	0.00	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	310.66550		0.31067	344.75770	0.34476	310.665	22.62	0.20	0.00	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	294.21810		0.29422	323.67450	0.32367	294.218	23.00	0.19	0.00	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	288.35330		0.28835	317.03440	0.31703	288.353	23.14	0.19	0.00	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	264.42500		0.26442	289.92770	0.28993	264.425	23.79	0.17	0.00	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	253.81710		0.25382	277.91420	0.27791	253.817	24.12	0.16	0.00	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	245.06530		0.24507	268.00260	0.26800	245.065	24.40	0.16	0.00	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	242.96980		0.24297	265.62790	0.26563	242.970	24.48	0.16	0.00	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	191.99440		0.19199	228.41180	0.22841	191.994	24.89	0.13	0.00	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.57040	14.57040		14.80120	14.80120			18.45	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	281.90130		0.28190	223.31660	0.22332	281.901	16.49	0.21	0.00	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	785.16240		0.78516	679.03310	0.67903	785.162	17.92	0.41	0.00	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	812.96790		0.81297	704.76100	0.70476	812.968	18.00	0.41	0.00	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	655.11930		0.65512	730.05410	0.73005	655.119	19.99	0.38	0.00	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	485.87640		0.48588	544.27130	0.54427	485.876	21.06	0.30	0.00	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	423.34520		0.42335	474.27830	0.47428	423.345	21.54	0.26	0.00	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.57400	14.57400		14.80490	14.80490			18.46	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.62540	14.62540		14.85790	14.85790			18.57	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	297.40070		0.29740	240.27180	0.24027	297.401	16.40	0.21	0.00	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	807.30300		0.80730	701.79020	0.70179	807.303	17.91	0.40	0.00	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	834.96810		0.83497	727.47620	0.72748	834.968	17.99	0.41	0.00	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	676.74170		0.67674	750.39880	0.75040	676.742	20.18	0.38	0.00	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	510.43660		0.51044	568.36100	0.56836	510.437	21.20	0.30	0.00	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	449.28560		0.44929	500.58270	0.50058	449.286	21.67	0.26	0.00	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.67870	14.67870		14.91270	14.91270			18.66	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	313.72090		0.31372	254.38250	0.25438	313.721	16.40	0.21	0.00	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	827.86870		0.82787	722.68540	0.72269	827.869	17.94	0.39	0.00	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	855.43790		0.85544	748.35960	0.74836	855.438	18.01	0.40	0.00	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	703.26380		0.70326	776.55100	0.77655	703.264	20.36	0.37	0.00	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	538.34620		0.53835	596.26340	0.59626	538.346	21.36	0.30	0.00	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	478.25480		0.47825	529.84380	0.52984	478.255	21.81	0.27	0.00	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.68460	14.68460		14.91870	14.91870			18.65	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.70630	14.70630		14.94070	14.94070			18.69	0.00	0.00	0	9,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	66.23320		0.06623	50.49400	0.05049	66.233	14.29	0.07	0.00	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	575.46940		0.57547	498.02480	0.49802	575.469	17.32	0.31	0.00	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	488.51310		0.48851	539.41200	0.53941	488.513	21.96	0.27	0.00	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	243.96100		0.24396	283.66360	0.28366	243.961	24.69	0.14	0.00	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.74180	14.74180		14.97670	14.97670			18.78	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
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	331.84120	0.33184	272.21940	0.27222	331.841	16.45	0.21	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	849.35230	0.84935	745.81070	0.74581	849.352	17.99	0.39	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	876.82920	0.87683	770.18960	0.77019	876.829	18.06	0.39	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	734.55030	0.73455	807.31080	0.80731	734.550	20.58	0.37	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	573.15680	0.57316	631.01940	0.63102	573.157	21.55	0.30	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	513.89010	0.51389	565.56980	0.56557	513.890	22.01	0.27	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry	14.74580		14.74580	14.74580	14.98070	14.98070		18.79	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry	14.80300		14.80300	14.80300	15.03870	15.03870		18.91	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry	14.86420		14.86420	14.86420	15.10070	15.10070		18.99	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.89180		14.89180	14.89180	15.12860	15.12860		19.06	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry	14.92540		14.92540	14.92540	15.16260	15.16260		19.13	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry	14.97870		14.97870	14.97870	15.21660	15.21660		19.20	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry	15.04580		15.04580	15.04580	15.28460	15.28460		19.27	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future	15.06550		15.06550	15.06550	15.30460	15.30460		19.27	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry	15.15630		15.15630	15.15630	15.39660	15.39660		19.37	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future	15.25100		15.25100	15.25100	15.49250	15.49250		19.45	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future	14.07390		14.07390	14.07390	14.29470	14.29470		17.72	0.00	464,438.70	33	439.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future	14.23080		14.23080	14.23080	14.45410	14.45410		17.95	0.00	142,308.00	10	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future	14.38090		14.38090	14.38090	14.60750	14.60750		18.25	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future	14.54560		14.54560	14.54560	14.77560	14.77560		18.45	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future	14.70630		14.70630	14.70630	14.94070	14.94070		18.69	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry	18.08590		18.08590	18.08590	18.25460	18.25460		18.04	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future	18.12750		18.12750	18.12750	18.29760	18.29760		18.11	0.00	1,794,622.50	99	449,232.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	56.33410	0.05633	75.06420	0.07506	56.334	19.01	0.12	0.00	0	200.00
£ / R	On 31/01/2019	Any day expiry	18.28330		18.28330	18.28330	18.45620	18.45620		17.53	0.00	0.00	0	23.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.42310		18.42310	18.42310	18.59780	18.59780		17.47	0.00	1,492,271.10	81	11,340.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	541.74490	0.54174	449.43570	0.44944	541.745	17.48	0.39	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,220.18360	1.22018	1,082.22900	1.08223	1,220.184	17.93	0.63	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	263.82290	0.26382	282.94190	0.28294	263.823	18.59	0.24	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	233.47240	0.23347	250.28840	0.25029	233.472	18.74	0.22	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	95.15970	0.09516	103.65070	0.10365	95.160	19.64	0.10	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.69960		18.69960	18.69960	18.87970	18.87970		17.65	0.00	0.00	0	5,506.00
£ / R	On 16/09/2019	Foreign Exchange Future	19.00670		19.00670	19.00670	19.19200	19.19200		17.98	0.00	11,689,120.50	615	8,875.00
£ / R	On 13/12/2019	Foreign Exchange Future	19.30440		19.30440	19.30440	19.49760	19.49760		18.33	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future	19.64310		19.64310	19.64310	19.84290	19.84290		18.82	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future	0.12507		0.12507	0.12507	0.12645	0.12645		28.30	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future	0.12756		0.12756	0.12756	0.12898	0.12898		23.74	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future	0.12989		0.12989	0.12989	0.13135	0.13135		23.17	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry	16.03580		16.03580	16.03580	16.13740	16.13740		16.42	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future	16.08030		16.08030	16.08030	16.18340	16.18340		16.46	0.00	13,507,452.00	840	134,810.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 18/03/2019	Foreign Exchange Future			16.40440		16.40440		16.51180	16.51180		16.50	0.00	4,133,908.80	252	36,636.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	255.64140		0.25564		228.32060	0.22832	255.641	15.45	0.27	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	820.54670		0.82055		886.45540	0.88646	820.547	15.97	0.62	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	1,260.48550		1.26049		1,182.92040	1.18292	1,260.486	18.08	0.68	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	73.02720		0.07303		80.44080	0.08044	73.027	21.52	0.08	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.70860		16.70860		16.82000	16.82000		16.91	0.00	0.00	0	4,906.00
€ / R	On 14/08/2019	Any day expiry			16.92810		16.92810		17.04170	17.04170		17.15	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,045.15790		1.04516		980.04580	0.98005	1,045.158	17.22	0.48	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	359.13860		0.35914		375.42970	0.37543	359.139	20.54	0.23	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.04780		17.04780		17.16350	17.16350		17.20	0.00	0.00	0	9,050.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	611.99640		0.61200		639.11630	0.63912	611.996	19.09	0.34	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.36030		17.36030		17.48050	17.48050		17.42	0.00	0.00	0	0.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	93.37530		0.09338		87.52960	0.08753	93.375	16.12	0.07	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	613.34470		0.61334		569.73150	0.56973	613.345	16.13	0.30	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	496.69670		0.49670		513.83150	0.51383	496.697	20.92	0.25	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.70100		17.70100		17.82610	17.82610		17.74	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.77000		97.77000		97.94000	97.94000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			604.17200		604.17200		602.77800	602.77800			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			614.81400		614.81400		613.38800	613.38800			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			627.13900		627.13900		625.70200	625.70200			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			695.45900		695.45900		692.84800	692.84800			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			707.70900		707.70900		705.04300	705.04300			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			721.89600		721.89600		719.19700	719.19700			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			630.87000		630.87000		627.78200	627.78200			0.00	0.00	0	906.00
ALBI	On 02/05/2019	Index Future			641.98200		641.98200		638.83100	638.83100			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			654.85200		654.85200		651.65700	651.65700			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.29300		10.29300		10.39240	10.39240		13.66	0.00	566,115.00	55	23,926.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.42270		10.42270		10.52290	10.52290		13.73	0.00	0.00	0	324.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.54890		10.54890		10.65220	10.65220		14.17	0.00	0.00	0	4,934.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.68970		10.68970		10.79550	10.79550		14.65	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.82690		10.82690		10.93530	10.93530		15.01	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.98370		10.98370		11.09450	11.09450		15.39	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			10.71380		10.71380		10.81090	10.81090		14.83	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.85480		10.85480		10.95340	10.95340		14.88	0.00	0.00	0	400.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.98410		10.98410		11.08480	11.08480		15.35	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.99940		10.99940		11.10050	11.10050		15.75	0.00	2,749,850.00	250	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.13990		11.13990		11.24380	11.24380		16.15	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.27960		11.27960		11.38660	11.38660		16.41	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
CF CANDO CAHF	On 18/03/2019	Can-Do Future	275.00000		275.00000		275.00000	275.00000			0.00	2,531,700.00	10,000	10,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.07660		14.07660		14.25350	14.25350		16.66	0.00	0.00	0	1,616.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.37580		14.37580		14.55840	14.55840		17.00	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.65710		14.65710		14.84670	14.84670		17.64	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	14.97070		14.97070		15.16460	15.16460		18.15	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.25880		15.25880		15.45790	15.45790		18.44	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	15.90170		15.90170		16.10940	16.10940		18.93	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.03180		2.03180		2.05940	2.05940		16.03	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.04980		2.04980		2.07720	2.07720		15.74	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.06820		2.06820		2.09570	2.09570		15.89	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.16030		2.16030		2.17420	2.17420		15.57	0.00	0.00	0	140.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.20500		2.20500		2.21930	2.21930		15.72	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.24710		2.24710		2.26140	2.26140		16.09	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.29360		2.29360		2.30860	2.30860		16.53	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.42070		2.42070		2.43640	2.43640		17.17	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.47390		2.47390		2.48990	2.48990		17.53	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	11.21917		76.68872		11.28737	76.30290			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future	11.32191		74.24820		11.39258	73.85454			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.42306		75.73791		11.49588	75.33854			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	11.42267		78.89864		11.49595	78.42858			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.52471		76.02781		11.60066	75.54837			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.62345		77.55379		11.70171	77.06708			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	624.29200		624.29200		621.19800	621.19800			0.00	0.00	0	461.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 02/05/2019	GOVI	635.28800		635.28800		632.13200	632.13200			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	648.02400		648.02400		644.82300	644.82300			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.79880		1.79880		1.82670	1.82670		17.79	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.82290		1.82290		1.85100	1.85100		17.58	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.84510		1.84510		1.87350	1.87350		18.23	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	132.24110		132.24110		132.49372	132.49372			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	134.60005		134.60005		134.85530	134.85530			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	137.28323		137.28323		137.54762	137.54762			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	100.73860		100.73860		100.75580	100.75580			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	101.46243		101.46243		101.47870	101.47870			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	103.52038		103.52038		103.53989	103.53989			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	102.60002		102.60002		102.61737	102.61737			0.00	0.00	0	6,770.00
I2033	On 02/05/2019	Bond Future	103.28467		103.28467		103.30102	103.30102			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	105.37949		105.37949		105.39913	105.39913			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	120.73379		120.73379		121.21358	121.21358			0.00	0.00	0	9,892.00
I2038	On 02/05/2019	Bond Future	122.88746		122.88746		123.37403	123.37403			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	125.32724		125.32724		125.82740	125.82740			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	114.95475		114.95475		115.40925	115.40925			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future	115.31910		115.31910		115.78030	115.78030			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	117.65825		117.65825		118.13210	118.13210			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	118.42350		118.42350		118.44385	118.44385			0.00	5,565,904.50	47	10,302.00
I2050	On 02/05/2019	Bond Future	120.53602		120.53602		120.55501	120.55501			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	121.16211		121.16211		121.18502	121.18502			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	254.30600		254.30600		254.75600	254.75600			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future	258.84200		258.84200		259.29600	259.29600			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future	264.09100		264.09100		264.56200	264.56200			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

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
KES / R	On 14/12/2018	Foreign Exchange Future			0.13540		0.13540		0.13870	0.13870			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.13420		0.13420		0.13800	0.13800			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13390		0.13390		0.13720	0.13720			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.67180		1.67180		1.68490	1.68490		14.38	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.69810		1.69810		1.71140	1.71140		14.76	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.72260		1.72260		1.73610	1.73610		15.05	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.65120		9.65120		9.73980	9.73980		13.88	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.77200		9.77200		9.86210	9.86210		13.87	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.89020		9.89020		9.98200	9.98200		14.42	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			10.02100		10.02100		10.11490	10.11490		15.09	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.52380		10.52380		10.62550	10.62550		16.06	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.67490		10.67490		10.78190	10.78190		16.49	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.31500		1.31500		1.43780	1.43780			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.32190		1.32190		1.44590	1.44590			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32750		1.32750		1.45270	1.45270			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.28800		1.28800		1.28000	1.28000			0.00	328,440.00	255	250.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.14260		1.14260		1.13210	1.13210			0.00	0.00	0	50.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.15270		1.15270		1.14240	1.14240			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.16190		1.16190		1.15150	1.15150			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future			7.99570		7.99570	0.12452	7.90820	7.90820		20.13	0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			9.17348		108.81633		9.24168	108.42344		7.09	0.00	0.00	0	67,961.00
R186	On 07/02/2019	Bond Future	8.30	Call	97.59000		0.09759		76.27000	0.07627	97.590	6.47	0.07	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	214.49000		0.21449		172.44000	0.17244	214.490	6.55	0.13	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	535.22000		0.53522		447.23000	0.44723	535.220	6.76	0.26	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	1,674.47000		1.67447		1,903.49000	1.90349	1,674.470	7.00	0.54	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	1,538.19000		1.53819		0.00000	0.00000	1,538.190	7.06	0.52	170,685,089.45	3,000	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,631.61000		1.63161		1,435.77000	1.43577	1,631.610	7.08	0.54	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,761.44000		1.76144		1,555.86000	1.55586	1,761.440	7.11	0.57	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,146.76000		2.14676		1,915.15000	1.91515	2,146.760	7.19	0.63	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	743.34000		0.74334		878.04000	0.87804	743.340	7.28	0.30	0.00	0	2,500.00
R186	On 07/02/2019	Bond Future	9.90	Put	303.95000		0.30395		371.55000	0.37155	303.950	7.73	0.15	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	290.22000		0.29022		355.33000	0.35533	290.220	7.75	0.14	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.23712		110.73333		9.30862	110.33207		7.05	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	476.22000		0.47622		408.03000	0.40803	476.220	6.20	0.19	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	641.27000		0.64127		555.61000	0.55561	641.270	6.31	0.24	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	687.71000		0.68771		597.42000	0.59742	687.710	6.33	0.25	0.00	0	3,250.00

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
R186	On 02/05/2019	Bond Future	8.70	Call	770.11000		0.77011		671.88000	0.67188	770.110	6.38	0.27	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,398.11000		1.39811		1,248.28000	1.24828	1,398.110	6.65	0.40	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,938.61000		1.93861		1,753.14000	1.75314	1,938.610	6.83	0.49	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,088.42000		2.08842		1,894.17000	1.89417	2,088.420	6.87	0.51	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,241.43000		2.24143		2,038.50000	2.03850	2,241.430	6.91	0.54	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	1,013.09000		1.01309		1,140.35000	1.14035	1,013.090	7.25	0.29	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	759.43000		0.75943		860.59000	0.86059	759.430	7.49	0.23	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	699.71000		0.69971		794.30000	0.79430	699.710	7.56	0.21	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	654.91000		0.65491		744.39000	0.74439	654.910	7.62	0.20	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.29056		107.65174		9.36498	107.24562		7.18	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	476.85000		0.47685		415.24000	0.41524	476.850	6.08	0.17	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	1,842.62000		1.84262		1,679.63000	1.67963	1,842.620	6.74	0.43	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	1,168.47000		1.16847		1,283.41000	1.28341	1,168.470	7.86	0.26	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			297.68776		297.68776		297.87396	297.87396			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			302.99766		302.99766		303.18314	303.18314			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			301.58267		301.58267		301.78064	301.78064			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			231.83768		231.83768		232.69573	232.69573			0.00	0.00	0	8,990.00
R202	On 02/05/2019	Bond Future			235.97300		235.97300		236.84331	236.84331			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			236.74301		236.74301		237.63781	237.63781			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			8.48771		101.04448		8.55724	100.81446		3.61	0.00	0.00	0	60,251.00
R2023	On 02/05/2019	Bond Future			8.53739		98.89452		8.61222	98.65906		3.92	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.56498		100.87817		8.64486	100.64091		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			9.62113		89.42193		9.68881	89.00442		9.68	0.00	27,273,688.65	305	55,800.00
R2030	On 07/02/2019	Bond Future	8.90	Call	206.57000		0.20657		166.26000	0.16626	206.570	8.69	0.12	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	545.15000		0.54515		456.71000	0.45671	545.150	9.02	0.24	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,558.68000		1.55868		1,369.68000	1.36968	1,558.680	9.54	0.50	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,819.95000		1.81995		1,610.88000	1.61088	1,819.950	9.61	0.54	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	503.02000		0.50302		600.64000	0.60064	503.020	10.25	0.20	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.68595		90.99750		9.75619	90.57139		9.61	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	538.69000		0.53869		466.48000	0.46648	538.690	8.63	0.19	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,519.28000		1.51928		1,364.89000	1.36489	1,519.280	9.25	0.39	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,218.68000		1.21868		1,357.16000	1.35716	1,218.680	10.15	0.30	0.00	0	3,000.00



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 01/08/2019	Bond Future		9.74621	88.81740		9.81872	88.38540		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		9.79792	91.74220		9.86551	91.29022		10.40	0.00	0.00	0	41,753.00
R2032	On 02/05/2019	Bond Future		9.86095	89.20147		9.93094	88.74020		10.70	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future		9.91766	90.99118		9.98968	90.52335		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		9.91869	95.74037		9.99142	95.20065		11.05	0.00	0.00	0	71,612.00
R2035	On 02/05/2019	Bond Future		9.97855	92.92644		10.05366	92.37596		11.39	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future		10.03347	94.79066		10.11069	94.23186		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		9.97322	88.07412		10.04062	87.57090		12.13	0.00	0.00	0	58,272.00
R2037	On 02/05/2019	Bond Future		10.03500	89.62607		10.10458	89.11270		11.94	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future		10.09379	87.16819		10.16529	86.64710		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		10.03256	91.32119		10.11024	90.69870		12.51	0.00	0.00	0	33,526.00
R2040	On 02/05/2019	Bond Future		10.09367	92.93028		10.17379	92.29553		12.31	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,324.55000	1.32455	1,149.41000	1.14941	1,324.550	11.40	0.30	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,496.96000	3.49696	3,160.96000	3.16096	3,496.960	12.25	0.56	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future		10.15200	90.28839		10.23434	89.64367		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		10.03475	88.59133		10.10721	88.00050		13.08	0.00	0.00	0	36,223.00
R2044	On 02/05/2019	Bond Future		10.09300	90.15233		10.16768	89.54986		12.88	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future		10.14848	87.57987		10.22516	86.96792		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		10.02110	92.03645		10.09361	91.43034		12.84	0.00	0.00	0	110,265.00
R2048	On 02/05/2019	Bond Future		10.07428	89.22075		10.14895	88.60271		13.30	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future		10.12320	91.01052		10.19977	90.38276		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		6.05080	101.61433		6.13230	101.54160		0.42	0.00	14,835,692.18	146	17,072.00
R207	On 02/05/2019	Bond Future		5.49574	103.40456		5.60712	103.32914		0.40	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future		3.95826	101.83593		4.12477	101.76203		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

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/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			7.44944		101.13761		7.53752	100.96864		1.48	0.00	0.00	0	17,015.00
R208	On 02/05/2019	Bond Future			7.41289		99.51813		7.51321	99.34481		1.70	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.29522		101.51442		7.40960	101.34055		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			9.85870		72.74036		9.92595	72.31560		12.45	0.00	5,528,267.36	76	123,638.00
R209	On 07/02/2019	Bond Future	9.04	Call	148.22000		0.14822		118.14000	0.11814	148.220	10.98	0.09	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	818.98000		0.81898		699.61000	0.69961	818.980	11.76	0.32	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	878.57000		0.87857		1,024.00000	1.02400	878.570	12.73	0.30	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.91291		70.87259		9.98219	70.43939		12.93	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	953.96000		0.95396		843.65000	0.84365	953.960	11.97	0.28	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,573.76000		2.57376		2,356.52000	2.35652	2,573.760	12.87	0.53	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.71	Put	899.26000		0.89926		1,005.00000	1.00500	899.260	14.18	0.22	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.96154		72.29456		10.03254	71.85477		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			187.25349		187.25349		187.59259	187.59259			0.00	0.00	0	3,308.00
R210	On 02/05/2019	Bond Future			188.03763		188.03763		188.38018	188.38018			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			191.85178		191.85178		192.20678	192.20678			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			155.50325		155.50325		155.53136	155.53136			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future			158.27715		158.27715		158.30365	158.30365			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.41621		161.41621		161.44783	161.44783			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			9.70259		84.22777		9.77019	83.81797		10.18	0.00	0.00	0	32,397.00
R213	On 02/05/2019	Bond Future			9.76098		82.16191		9.83093	81.74370		10.59	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			9.81346		83.81004		9.88545	83.38582		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

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/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	10.01077		71.95781		10.08320	71.48325		13.24	0.00	0.00	0	29,770.00
R214	On 02/05/2019	Bond Future	10.06369		69.92931		10.13822	69.44540		13.72	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.11230		71.33212		10.18867	70.84056		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	10.25730		10.25730		10.38740	10.38740		15.36	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.39760		10.39760		10.52930	10.52930		15.43	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.53400		10.53400		10.66910	10.66910		15.69	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.60330		2.60330		2.61180	2.61180		20.84	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.49270		2.49270		2.49630	2.49630		20.98	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.39540		2.39540		2.39930	2.39930		21.50	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,306,361,956.57</b>	<b>161,510</b>	<b>11 790 208.00</b>
<b>Grand Total:</b>												<b>2,306,361,956.57</b>	<b>161,510</b>	<b>11 790 208.00</b>