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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/11/2018

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 19/11/2018	Any day expiry	14.01250	14.01250		14.03720	14.03720		19.65	0.00	0.00	0	0.00
\$ / R	On 20/11/2018	Any day expiry	14.01380	14.01380		14.03720	14.03720		19.66	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry	14.01460	14.01460		14.03870	14.03870		18.00	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry	14.01530	14.01530		14.04000	14.04000		18.01	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	13.67	Put	20.17190	0.02017	29.60580	0.02961	20.172	21.22	0.13	0.00	20,000.00
\$ / R	On 23/11/2018	Any day expiry	14.25	Put	273.22950	0.27323	271.98480	0.27198	273.230	20.58	0.78	0.00	20,000.00
\$ / R	On 28/11/2018	Any day expiry	14.02180	14.02180		14.04680	14.04680		17.14	0.00	0.00	0	368.00
\$ / R	On 28/11/2018	Any day expiry	14.76	Call	9.00860	0.00901	20.86760	0.02087	9.009	19.71	0.05	0.00	4,000.00
\$ / R	On 29/11/2018	Any day expiry	14.02310	14.02310		14.04850	14.04850		17.29	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry	14.02480	14.02480		14.05020	14.05020		17.43	0.00	0.00	0	2,427.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	2.75660	0.00276	4.16120	0.00416	2.757	20.41	0.02	0.00	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	79.54350	0.07954	86.51900	0.08652	79.544	17.50	0.29	0.00	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	95.56590	0.09557	103.63980	0.10364	95.566	17.48	0.33	0.00	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	146.51760	0.14652	180.13430	0.18013	146.518	17.75	0.46	0.00	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	314.97180	0.31497	318.42560	0.31843	314.972	18.43	0.69	0.00	421.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	77.17100	0.07717	104.36260	0.10436	77.171	18.63	0.28	0.00	600.00

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	14.80	Call	15.63730	0.01564	26.58410	0.02658	15.637	20.81	0.07	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	14.72290	0.01472	25.11850	0.02512	14.723	20.93	0.07	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	0.21420	0.00021	0.42830	0.00043	0.214	32.25	0.00	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	0.14810	0.00015	0.21280	0.00021	0.148	37.18	0.00	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.03340	14.03340	14.05860	14.05860		17.47	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,421.90390	1.42190	1,398.68610	1.39869	1,421.904	22.52	0.98	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.03510	14.03510	14.06030	14.06030		17.58	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.75	Put	91.57200	0.09157	99.53010	0.09953	91.572	16.98	0.28	0.00	0	65,000.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	147.20890	0.14721	154.76630	0.15477	147.209	17.28	0.39	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	382.97900	0.38298	383.09160	0.38309	382.979	18.55	0.67	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	892.16540	0.89217	877.04380	0.87704	892.165	20.74	0.91	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,274.17650	1.27418	1,252.57860	1.25258	1,274.176	21.91	0.96	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			14.03680	14.03680	14.06200	14.06200		17.70	0.00	0.00	0	500.00
\$ / R	On 07/12/2018	Any day expiry	13.75	Put	97.73030	0.09773	105.05500	0.10505	97.730	17.13	0.29	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.07	Call	205.04690	0.20505	235.04520	0.23505	205.047	17.77	0.48	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.50	Call	80.23320	0.08023	100.14550	0.10015	80.233	19.41	0.23	0.00	0	125.00
\$ / R	On 11/12/2018	Any day expiry			14.04370	14.04370	14.06880	14.06880		17.54	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	83.98580	0.08399	89.96950	0.08997	83.986	16.89	0.24	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	154.88040	0.15488	160.45810	0.16046	154.880	17.23	0.37	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	27.84950	0.02785	37.51300	0.03751	27.849	20.85	0.09	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	7.06250	0.00706	10.57400	0.01057	7.063	22.62	0.02	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.04540	14.04540	14.07050	14.07050		17.63	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.04890	14.04890	14.07390	14.07390		17.77	0.00	611,520,519.20	43,528	783,626.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	0.20160	0.00020	0.26110	0.00026	0.202	23.13	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	0.28980	0.00029	0.36910	0.00037	0.290	22.74	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	0.47360	0.00047	0.58960	0.00059	0.474	22.21	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	0.65510	0.00066	0.80350	0.00080	0.655	21.86	0.00	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	0.69890	0.00070	0.85460	0.00085	0.699	21.79	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	0.90420	0.00090	1.09270	0.00109	0.904	21.50	0.00	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	1.24490	0.00124	1.48260	0.00148	1.245	21.15	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	1.45930	0.00146	1.72550	0.00173	1.459	20.97	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	2.19900	0.00220	2.55240	0.00255	2.199	20.51	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	3.19700	0.00320	3.64950	0.00365	3.197	20.09	0.01	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,552.09700	1.55210	1,577.54950	1.57755	1,552.097	20.09	0.99	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	4.77070	0.00477	5.35100	0.00535	4.771	19.63	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	5.52560	0.00553	6.19030	0.00619	5.526	19.43	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	6.74570	0.00675	7.58000	0.00758	6.746	19.15	0.02	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	11.87470	0.01187	13.39400	0.01339	11.875	18.32	0.04	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	13.66110	0.01366	15.40580	0.01541	13.661	18.12	0.05	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,062.56110	1.06256	1,089.30580	1.08931	1,062.561	18.12	0.95	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	15.70710	0.01571	17.70150	0.01770	15.707	17.91	0.06	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	18.04790	0.01805	20.31730	0.02032	18.048	17.71	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	872.67690	0.87268	900.57400	0.90057	872.677	17.30	0.92	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	25.11550	0.02512	28.15070	0.02815	25.116	17.21	0.09	0.00	0	5,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	27.25900		0.02726		30.50750	0.03051	27.259	17.09	0.09	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	826.15900		0.82616		854.40750	0.85441	826.159	17.09	0.91	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	32.95780		0.03296		36.73800	0.03674	32.958	16.80	0.11	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	33.85870		0.03386		37.71770	0.03772	33.859	16.76	0.11	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	650.43070		0.65043		680.00280	0.68000	650.431	16.83	0.84	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	51.53070		0.05153		56.10280	0.05610	51.531	16.83	0.16	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	61.15700		0.06116		65.94410	0.06594	61.157	16.91	0.18	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	610.05700		0.61006		639.84410	0.63984	610.057	16.91	0.82	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	84.23740		0.08424		89.28590	0.08929	84.237	17.07	0.23	0.00	0	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	106.67390		0.10667		111.73670	0.11174	106.674	17.19	0.27	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	112.86430		0.11286		117.89960	0.11790	112.864	17.22	0.28	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	129.39040		0.12939		134.30170	0.13430	129.390	17.30	0.31	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	143.70860		0.14371		148.46020	0.14846	143.709	17.36	0.33	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	147.44320		0.14744		152.14540	0.15215	147.443	17.38	0.34	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	396.34320		0.39634		426.04540	0.42605	396.343	17.38	0.66	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	188.22130		0.18822		192.24980	0.19225	188.221	17.53	0.40	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	309.86870		0.30987		338.43040	0.33843	309.869	17.61	0.57	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	235.28480		0.23528		238.29840	0.23830	235.285	17.69	0.46	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	284.18480		0.28418		312.19840	0.31220	284.185	17.69	0.54	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	289.90070		0.28990		291.53200	0.29153	289.901	17.94	0.52	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	301.81570		0.30182		303.12930	0.30313	301.816	18.01	0.53	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	226.76150		0.22676		252.91230	0.25291	226.762	18.04	0.46	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	320.12440		0.32012		320.94490	0.32094	320.124	18.11	0.55	0.00	0	235,564.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	326.34200		0.32634		326.99370	0.32699	326.342	18.14	0.56	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	200.66810		0.20067		225.62650	0.22563	200.668	18.28	0.42	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	351.76810		0.35177		351.72650	0.35173	351.768	18.28	0.58	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	378.05890		0.37806		377.30200	0.37730	378.059	18.41	0.60	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	183.66360		0.18366		207.72390	0.20772	183.664	18.45	0.39	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	419.04590		0.41905		417.17510	0.41718	419.046	18.62	0.63	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	440.20280		0.44020		437.76420	0.43776	440.203	18.72	0.65	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	159.10280		0.15910		181.66420	0.18166	159.103	18.72	0.35	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	454.54260		0.45454		451.72260	0.45172	454.543	18.79	0.66	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	153.44260		0.15344		175.62260	0.17562	153.443	18.79	0.34	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	483.76900		0.48377		480.17910	0.48018	483.769	18.92	0.68	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	140.08630		0.14009		161.30130	0.16130	140.086	18.96	0.32	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	130.17870		0.13018		150.61900	0.15062	130.179	19.09	0.30	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	116.52960		0.11653		135.80900	0.13581	116.530	19.30	0.27	0.00	0	13,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	567.62960		0.56763		561.90900	0.56191	567.630	19.30	0.73	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	575.48970		0.57549		569.57630	0.56958	575.490	19.33	0.73	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	647.82920		0.64783		640.20530	0.64021	647.829	19.64	0.77	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	96.72920		0.09673		114.10530	0.11411	96.729	19.64	0.23	0.00	0	81,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	94.93600		0.09494		112.12500	0.11213	94.936	19.67	0.23	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	93.17340		0.09317		110.17730	0.11018	93.173	19.70	0.23	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	705.92650		0.70593		697.01300	0.69701	705.926	19.87	0.79	0.00	0	3,000.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	80.16980		0.08017		95.71660	0.09572	80.170	19.98	0.20	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	765.44630		0.76545		755.28950	0.75529	765.446	20.11	0.81	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	774.05450		0.77405		763.72400	0.76372	774.054	20.15	0.82	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	72.95450		0.07295		87.62400	0.08762	72.954	20.15	0.18	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	817.19500		0.81719		806.06540	0.80607	817.195	20.28	0.83	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	66.09500		0.06609		79.96540	0.07997	66.095	20.28	0.17	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	63.52720		0.06353		77.08380	0.07708	63.527	20.34	0.16	0.00	0	250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	61.05360		0.06105		74.30020	0.07430	61.054	20.40	0.16	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	59.85160		0.05985		72.94520	0.07295	59.852	20.42	0.16	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	905.27430		0.90527		892.61650	0.89262	905.274	20.56	0.86	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	995.43530		0.99544		981.35810	0.98136	995.435	20.84	0.88	61,421,533.70	5,000	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	44.33530		0.04434		55.25810	0.05526	44.335	20.84	0.12	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	43.45330		0.04345		54.23910	0.05424	43.453	20.87	0.12	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	36.98330		0.03698		46.72660	0.04673	36.983	21.09	0.10	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	36.24400		0.03624		45.86260	0.04586	36.244	21.12	0.10	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	32.76090		0.03276		41.77290	0.04177	32.761	21.26	0.09	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	29.60880		0.02961		38.04410	0.03804	29.609	21.40	0.08	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,180.70880		1.18071		1,164.14410	1.16414	1,180.709	21.40	0.92	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,227.85730		1.22786		1,210.74620	1.21075	1,227.857	21.54	0.92	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,275.28000		1.27528		1,257.65130	1.25765	1,275.280	21.68	0.93	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	20.98370		0.02098		27.67810	0.02768	20.984	21.88	0.06	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	17.48390		0.01748		23.36250	0.02336	17.484	22.13	0.05	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	16.77930		0.01678		22.44890	0.02245	16.779	22.18	0.05	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,467.20330		1.46720		1,447.67020	1.44767	1,467.203	22.23	0.95	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	16.10330		0.01610		21.57020	0.02157	16.103	22.23	0.05	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	15.77550		0.01578		21.14380	0.02114	15.775	22.26	0.05	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	13.38470		0.01338		18.01660	0.01802	13.385	22.47	0.04	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	13.11260		0.01311		17.65930	0.01766	13.113	22.49	0.04	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	12.84620		0.01285		17.30870	0.01731	12.846	22.52	0.04	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	10.68290		0.01068		14.44900	0.01445	10.683	22.76	0.03	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	10.04750		0.01005		13.60410	0.01360	10.048	22.84	0.03	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,799.12950		1.79913		1,777.00550	1.77701	1,799.130	23.13	0.97	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	7.86780		0.00787		10.68850	0.01069	7.868	23.15	0.03	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	6.96650		0.00697		9.47400	0.00947	6.966	23.31	0.02	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	5.80910		0.00581		7.90680	0.00791	5.809	23.55	0.02	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	4.65970		0.00466		6.34130	0.00634	4.660	23.84	0.02	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	4.38910		0.00439		5.97160	0.00597	4.389	23.92	0.01	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	3.89610		0.00390		5.29650	0.00530	3.896	24.08	0.01	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	3.59980		0.00360		4.89010	0.00489	3.600	24.18	0.01	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	1.93350		0.00193		2.59490	0.00259	1.933	25.02	0.01	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	1.23080		0.00123		1.62620	0.00163	1.231	25.66	0.00	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	1.13770		0.00114		1.46490	0.00146	1.138	26.94	0.00	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.05920		14.05920		14.08410	14.08410		17.66	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	210.92280		0.21092		213.97820	0.21398	210.923	17.44	0.40	0.00	0	35,000.00

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 20/12/2018	Any day expiry	14.30	Put	439.50300	0.43950	436.64840	0.43665	439.503	18.45	0.61	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	914.39790	0.91440	902.47200	0.90247	914.398	20.28	0.83	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,277.68160	1.27768	1,260.90790	1.26091	1,277.682	21.40	0.91	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.06090	14.06090	14.08580	14.08580		17.69	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	33.41940	0.03342	35.95980	0.03596	33.419	16.88	0.10	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	44.39360	0.04439	47.92180	0.04792	44.394	16.73	0.13	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	115.09780	0.11510	131.50920	0.13151	115.098	19.59	0.25	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	99.45640	0.09946	114.52700	0.11453	99.456	19.87	0.22	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.07730	14.07730	14.10230	14.10230		17.45	0.00	0.00	0	3,420.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	23.43380	0.02343	25.25780	0.02526	23.434	16.04	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	200.33580	0.20034	202.97740	0.20298	200.336	16.97	0.35	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	274.09150	0.27409	297.72280	0.29772	274.092	17.80	0.45	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	435.96930	0.43597	434.19360	0.43419	435.969	17.88	0.57	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	980.68250	0.98068	969.04690	0.96905	980.683	19.88	0.81	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	3.43650	0.00344	4.34110	0.00434	3.436	22.84	0.01	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	2.81620	0.00282	3.39370	0.00339	2.816	26.22	0.01	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.08060	14.08060	14.10560	14.10560		17.44	0.00	0.00	0	55.00
\$ / R	On 07/01/2019	Any day expiry			14.08890	14.08890	14.11390	14.11390		17.37	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	159.31080	0.15931	162.35400	0.16235	159.311	16.65	0.29	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	343.86950	0.34387	368.83990	0.36884	343.869	17.43	0.50	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	177.48740	0.17749	195.33100	0.19533	177.487	18.88	0.30	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.10200	14.10200	14.12710	14.12710		17.39	0.00	0.00	0	150.00
\$ / R	On 16/01/2019	Any day expiry			14.10370	14.10370	14.12880	14.12880		17.42	0.00	0.00	0	8.00
\$ / R	On 18/01/2019	Any day expiry			14.10700	14.10700	14.13210	14.13210		17.46	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	17.33110	0.01733	19.77630	0.01978	17.331	16.04	0.04	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.12700	14.12700	14.15200	14.15200		17.52	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry	14.88	Call	206.90390	0.20690	223.62770	0.22363	206.904	19.27	0.29	16,167,050.88	4,000	0.00
\$ / R	On 31/01/2019	Any day expiry			14.12870	14.12870	14.15360	14.15360		17.53	0.00	84,798.00	6	1,838.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	59.35150	0.05935	61.73280	0.06173	59.351	16.06	0.12	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	482.52570	0.48253	482.37020	0.48237	482.526	17.65	0.51	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	513.02700	0.51303	512.32020	0.51232	513.027	17.77	0.53	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	344.96600	0.34497	367.66010	0.36766	344.966	18.08	0.43	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	163.83540	0.16384	178.22960	0.17823	163.835	19.84	0.23	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	117.06120	0.11706	128.52610	0.12853	117.061	20.62	0.17	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.15060	14.15060	14.17520	14.17520		17.53	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			14.15400	14.15400	14.17850	14.17850		17.56	0.00	0.00	0	6.00
\$ / R	On 28/02/2019	Any day expiry			14.17610	14.17610	14.20030	14.20030		17.66	0.00	0.00	0	5,841.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	91.29280	0.09129	95.17330	0.09517	91.293	16.08	0.14	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	537.65500	0.53766	539.04360	0.53904	537.655	17.66	0.49	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	567.50360	0.56750	568.43080	0.56843	567.504	17.77	0.50	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	397.14020	0.39714	419.59670	0.41960	397.140	18.34	0.42	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	217.14860	0.21715	232.56960	0.23257	217.149	19.94	0.26	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	163.47990	0.16348	176.15830	0.17616	163.480	20.69	0.20	0.00	0	250.00
\$ / R	On 05/03/2019	Any day expiry			14.18460	14.18460	14.20880	14.20880		17.65	0.00	0.00	0	80.00

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			14.20680		14.20680		14.23080	14.23080		17.68	0.00	166,830,452.40	11,743	58,859.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.12860		0.00213		2.64040	0.00264	2.129	21.42	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	14.97230		0.01497		15.95830	0.01596	14.972	17.71	0.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	47.36010		0.04736		51.01690	0.05102	47.360	16.48	0.08	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	50.26830		0.05027		54.14790	0.05415	50.268	16.41	0.08	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	92.51960		0.09252		96.68140	0.09668	92.520	16.01	0.14	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	95.98150		0.09598		100.20920	0.10021	95.981	16.02	0.14	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	110.77720		0.11078		115.26480	0.11526	110.777	16.09	0.16	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	120.82110		0.12082		125.46030	0.12546	120.821	16.13	0.17	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	135.95040		0.13595		140.78870	0.14079	135.950	16.19	0.18	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	142.82670		0.14283		147.74500	0.14774	142.827	16.21	0.19	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	167.50230		0.16750		172.65090	0.17265	167.502	16.29	0.21	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	189.24100		0.18924		194.53810	0.19454	189.241	16.36	0.23	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	197.86240		0.19786		203.20450	0.20320	197.862	16.38	0.24	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	209.76150		0.20976		215.15930	0.21516	209.762	16.42	0.25	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	228.48880		0.22849		233.94760	0.23395	228.489	16.47	0.27	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	241.56700		0.24157		247.05050	0.24705	241.567	16.50	0.28	1,966,433.00	500	550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	259.78060		0.25978		264.08670	0.26409	259.781	16.58	0.29	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	278.79850		0.27880		283.02260	0.28302	278.798	16.67	0.31	0.00	0	9,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	310.89720		0.31090		314.96600	0.31497	310.897	16.80	0.33	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	319.24470		0.31924		323.26590	0.32327	319.245	16.84	0.34	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	327.71720		0.32772		331.69080	0.33169	327.717	16.87	0.34	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	340.66810		0.34067		344.56040	0.34456	340.668	16.92	0.35	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	358.37680		0.35838		362.15350	0.36215	358.377	16.99	0.36	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	385.89290		0.38589		389.47060	0.38947	385.893	17.09	0.38	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	390.58760		0.39059		394.13300	0.39413	390.588	17.11	0.38	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	409.67830		0.40968		413.07760	0.41308	409.678	17.17	0.39	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	459.56730		0.45957		462.55430	0.46255	459.567	17.34	0.42	0.00	0	17,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	480.37310		0.48037		483.17520	0.48318	480.373	17.41	0.43	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	568.30540		0.56831		570.28660	0.57029	568.305	17.68	0.48	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	615.84430		0.61584		616.77960	0.61678	615.844	17.84	0.50	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	534.80340		0.53480		559.57520	0.55958	534.803	17.88	0.49	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	658.87410		0.65887		659.23680	0.65924	658.874	17.98	0.52	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	703.19740		0.70320		702.97110	0.70297	703.197	18.12	0.54	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	716.09510		0.71610		715.69620	0.71570	716.095	18.16	0.54	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	722.57850		0.72258		722.09630	0.72210	722.579	18.18	0.54	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	468.98520		0.46899		492.24140	0.49224	468.985	18.24	0.45	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	462.17870		0.46218		485.26270	0.48526	462.179	18.28	0.44	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	755.37870		0.75538		754.46270	0.75446	755.379	18.28	0.56	80,521,562.70	10,000	20,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	775.35300		0.77535		774.17570	0.77418	775.353	18.34	0.56	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	795.54300		0.79554		794.10280	0.79410	795.543	18.40	0.57	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	857.37040		0.85737		855.13120	0.85513	857.370	18.58	0.59	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	921.00420		0.92100		917.96250	0.91796	921.004	18.76	0.61	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	971.68600		0.97169		968.01780	0.96802	971.686	18.90	0.63	0.00	0	135,043.00

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	14.82	Put	979.00940		0.97901		975.25090	0.97525	979.009	18.92	0.63	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	986.35300		0.98635		982.50420	0.98250	986.353	18.94	0.63	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	993.71340		0.99371		989.77430	0.98977	993.713	18.96	0.64	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	321.02190		0.32102		339.59110	0.33959	321.022	19.29	0.33	0.00	0	200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,145.09340		1.14509		1,139.29820	1.13930	1,145.093	19.37	0.68	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,191.91900		1.19192		1,185.57650	1.18558	1,191.919	19.49	0.69	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,207.66020		1.20766		1,201.13870	1.20114	1,207.660	19.53	0.69	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,215.55530		1.21556		1,208.94460	1.20894	1,215.555	19.55	0.69	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	284.09930		0.28410		301.13100	0.30113	284.099	19.63	0.30	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,263.26470		1.26326		1,256.12030	1.25612	1,263.265	19.67	0.71	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,271.27070		1.27127		1,264.03860	1.26404	1,271.271	19.69	0.71	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	274.12870		0.27413		290.72200	0.29072	274.129	19.73	0.29	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,368.51430		1.36851		1,360.24310	1.36024	1,368.514	19.94	0.73	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	232.94800		0.23295		247.59170	0.24759	232.948	20.20	0.25	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	231.31920		0.23132		245.88210	0.24588	231.319	20.22	0.25	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	224.92990		0.22493		239.17220	0.23917	224.930	20.31	0.24	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	221.81190		0.22181		235.89320	0.23589	221.812	20.35	0.24	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	218.73970		0.21874		232.66110	0.23266	218.740	20.39	0.24	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	200.74000		0.20074		214.28530	0.21429	200.740	20.61	0.22	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	179.83690		0.17984		192.63200	0.19263	179.837	20.86	0.20	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	177.23140		0.17723		189.88100	0.18988	177.231	20.89	0.20	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	169.65060		0.16965		181.87790	0.18188	169.651	20.99	0.19	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	158.93010		0.15893		170.54150	0.17054	158.930	21.14	0.18	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	156.64730		0.15665		168.12560	0.16813	156.647	21.18	0.18	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	142.65910		0.14266		153.29700	0.15330	142.659	21.39	0.16	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	126.39190		0.12639		136.01000	0.13601	126.392	21.67	0.15	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	119.45470		0.11945		128.62100	0.12862	119.455	21.81	0.14	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	103.89880		0.10390		112.01640	0.11202	103.899	22.14	0.12	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	102.47170		0.10247		110.49080	0.11049	102.472	22.17	0.12	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	80.24790		0.08025		86.66560	0.08667	80.248	22.77	0.10	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	79.71550		0.07972		86.09360	0.08609	79.716	22.79	0.10	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	77.10860		0.07711		83.29130	0.08329	77.109	22.87	0.09	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	74.36820		0.07437		80.06500	0.08007	74.368	22.99	0.09	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	73.96710		0.07397		79.54110	0.07954	73.967	23.01	0.09	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	73.56770		0.07357		79.02110	0.07902	73.568	23.04	0.09	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	68.64030		0.06864		73.62780	0.07363	68.640	23.34	0.08	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	66.17540		0.06618		70.92790	0.07093	66.175	23.50	0.08	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	59.78570		0.05979		63.92240	0.06392	59.786	23.96	0.07	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	47.24770		0.04725		50.15170	0.05015	47.248	25.12	0.06	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	39.86370		0.03986		42.02890	0.04203	39.864	26.04	0.05	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.22210		14.22210		14.24600	14.24600		17.71	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	474.62800		0.47463		477.88820	0.47789	474.628	17.37	0.42	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.22550		14.22550		14.24940	14.24940		17.82	0.00	0.00	0	3,753.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	123.35940		0.12336		128.05870	0.12806	123.359	16.15	0.16	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	587.05180	0.58705	589.36460	0.58936	587.052	17.73	0.47	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	615.99380	0.61599	617.95830	0.61796	615.994	17.82	0.49	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	442.80610	0.44281	464.92780	0.46493	442.806	18.64	0.41	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	264.15320	0.26415	280.00930	0.28001	264.153	20.13	0.27	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	207.82620	0.20783	221.18590	0.22119	207.826	20.80	0.22	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.23230	14.23230	14.25620	14.25620		17.79	0.00	0.00	0	55.00
\$ / R	On 26/04/2019	Any day expiry			14.27320	14.27320	14.29680	14.29680		17.81	0.00	0.00	0	0.00
\$ / R	On 26/04/2019	Any day expiry	15.04	Call	417.90670	0.41791	437.84020	0.43784	417.907	19.22	0.36	20,706,826.80	4,000	0.00
\$ / R	On 30/04/2019	Any day expiry			14.28010	14.28010	14.30350	14.30350		17.86	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	155.41890	0.15542	161.01740	0.16102	155.419	16.19	0.18	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,086.91700	1.08692	1,116.50350	1.11650	1,086.917	16.61	0.72	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	630.08560	0.63009	633.55950	0.63356	630.086	17.70	0.46	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	658.72980	0.65873	661.89810	0.66190	658.730	17.78	0.47	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	481.80070	0.48180	503.63580	0.50364	481.801	18.82	0.40	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	306.94120	0.30694	323.22640	0.32323	306.941	20.24	0.28	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	249.97370	0.24997	264.05290	0.26405	249.974	20.80	0.23	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.33330	14.33330	14.35650	14.35650		17.96	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	184.68420	0.18468	190.66480	0.19066	184.684	16.24	0.19	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	667.91390	0.66791	672.07800	0.67208	667.914	17.71	0.45	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	696.38960	0.69639	700.28280	0.70028	696.390	17.80	0.46	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	516.44370	0.51644	538.08160	0.53808	516.444	19.06	0.40	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	345.76420	0.34576	361.84600	0.36185	345.764	20.43	0.28	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	285.52930	0.28553	299.76580	0.29977	285.529	20.92	0.24	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.33860	14.33860	14.36180	14.36180		17.94	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.35780	14.35780	14.38090	14.38090		17.98	0.00	416,376.20	29	18,831.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	7.31800	0.00732	8.19070	0.00819	7.318	17.56	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	67.31040	0.06731	70.62800	0.07063	67.310	15.65	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	140.65280	0.14065	145.88560	0.14589	140.653	16.05	0.15	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	192.04150	0.19204	198.08650	0.19809	192.042	16.25	0.19	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	197.05950	0.19706	203.15270	0.20315	197.060	16.27	0.19	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	264.22890	0.26423	270.78350	0.27078	264.229	16.48	0.24	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	491.55550	0.49156	496.58490	0.49658	491.556	17.14	0.36	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	515.67320	0.51567	520.56890	0.52057	515.673	17.22	0.37	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	943.51910	0.94352	971.21120	0.97121	943.519	17.38	0.61	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	750.84290	0.75084	776.74820	0.77675	750.843	18.09	0.51	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	690.92450	0.69092	715.83290	0.71583	690.924	18.35	0.48	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	945.42030	0.94542	946.91180	0.94691	945.420	18.43	0.53	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	610.15660	0.61016	633.48970	0.63349	610.157	18.74	0.44	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	528.63920	0.52864	549.86800	0.54987	528.639	19.20	0.39	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	409.06930	0.40907	426.67500	0.42667	409.069	20.09	0.32	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	375.27790	0.37528	391.70480	0.39170	375.278	20.40	0.29	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	353.04890	0.35305	369.40230	0.36940	353.049	20.56	0.28	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	339.04090	0.33904	354.92540	0.35493	339.041	20.67	0.27	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	147.92500	0.14793	153.59130	0.15359	147.925	23.91	0.12	0.00	0	8,203.00

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 20/06/2019	Any day expiry			14.36820	14.36820	14.39140	14.39140	17.97	0.00	0.00	0	0.00
\$ / R	14.72	Put	On 20/06/2019	Any day expiry	1,009.94050	1.00994	1,010.97910	1.01098	1,009.941	18.56	0.54	0.00	0	20,000.00	
\$ / R	17.22	Call	On 20/06/2019	Any day expiry	197.40680	0.19741	207.21830	0.20722	197.407	22.30	0.16	0.00	0	20,000.00	
\$ / R			On 28/06/2019	Any day expiry	14.38220	14.38220	14.40530	14.40530		18.07	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 28/06/2019	Any day expiry	209.05430	0.20905	215.01590	0.21502	209.054	16.29	0.19	0.00	0	500.00	
\$ / R	14.20	Put	On 28/06/2019	Any day expiry	698.61160	0.69861	702.91660	0.70292	698.612	17.74	0.44	0.00	0	250.00	
\$ / R	14.25	Put	On 28/06/2019	Any day expiry	726.99750	0.72700	731.07690	0.73108	726.998	17.82	0.45	0.00	0	250.00	
\$ / R	15.17	Call	On 28/06/2019	Any day expiry	545.33080	0.54533	566.60380	0.56660	545.331	19.29	0.39	0.00	0	500.00	
\$ / R	15.96	Call	On 28/06/2019	Any day expiry	376.15420	0.37615	392.45470	0.39245	376.154	20.58	0.28	0.00	0	250.00	
\$ / R	16.32	Call	On 28/06/2019	Any day expiry	316.51430	0.31651	331.17270	0.33117	316.514	21.05	0.25	0.00	0	250.00	
\$ / R			On 01/07/2019	Any day expiry	14.38750	14.38750	14.41050	14.41050		18.04	0.00	0.00	0	55.00	
\$ / R			On 03/07/2019	Any day expiry	14.39090	14.39090	14.41400	14.41400		18.06	0.00	0.00	0	0.00	
\$ / R	13.45	Put	On 03/07/2019	Any day expiry	352.97270	0.35297	359.21650	0.35922	352.973	16.70	0.28	0.00	0	39,250.00	
\$ / R	16.44	Call	On 03/07/2019	Any day expiry	308.39180	0.30839	322.69600	0.32270	308.392	21.19	0.24	0.00	0	39,250.00	
\$ / R			On 31/07/2019	Any day expiry	14.43980	14.43980	14.46280	14.46280		18.14	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 31/07/2019	Any day expiry	235.69840	0.23570	241.61310	0.24161	235.698	16.33	0.20	0.00	0	500.00	
\$ / R	14.20	Put	On 31/07/2019	Any day expiry	730.26620	0.73027	734.73540	0.73474	730.266	17.74	0.43	0.00	0	250.00	
\$ / R	14.25	Put	On 31/07/2019	Any day expiry	758.52620	0.75853	762.79830	0.76280	758.526	17.82	0.44	0.00	0	250.00	
\$ / R	15.34	Call	On 31/07/2019	Any day expiry	580.89560	0.58090	601.87790	0.60188	580.896	19.50	0.39	0.00	0	500.00	
\$ / R	16.14	Call	On 31/07/2019	Any day expiry	412.19790	0.41220	428.80650	0.42881	412.198	20.69	0.29	0.00	0	250.00	
\$ / R	16.50	Call	On 31/07/2019	Any day expiry	353.11520	0.35312	368.23200	0.36823	353.115	21.16	0.25	0.00	0	250.00	
\$ / R			On 01/08/2019	Any day expiry	14.44160	14.44160	14.46460	14.46460		18.14	0.00	0.00	0	55.00	
\$ / R			On 13/08/2019	Any day expiry	14.46250	14.46250	14.48550	14.48550		18.14	0.00	0.00	0	0.00	
\$ / R	14.48	Put	On 13/08/2019	Any day expiry	905.80670	0.90581	908.95620	0.90896	905.807	18.19	0.47	0.00	0	3,147.00	
\$ / R	16.35	Call	On 13/08/2019	Any day expiry	401.54580	0.40155	417.98280	0.41798	401.546	20.91	0.28	0.00	0	3,147.00	
\$ / R			On 30/08/2019	Any day expiry	14.49260	14.49260	14.51540	14.51540		18.23	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	256.74810	0.25675	262.61680	0.26262	256.748	16.33	0.20	0.00	0	500.00	
\$ / R	14.20	Put	On 30/08/2019	Any day expiry	756.69730	0.75670	761.50250	0.76150	756.697	17.75	0.42	0.00	0	250.00	
\$ / R	14.25	Put	On 30/08/2019	Any day expiry	784.82100	0.78482	789.46150	0.78946	784.821	17.83	0.43	0.00	0	250.00	
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	605.45050	0.60545	626.18680	0.62619	605.451	19.71	0.38	0.00	0	500.00	
\$ / R	16.33	Call	On 30/08/2019	Any day expiry	438.97400	0.43897	455.82920	0.45583	438.974	20.84	0.29	0.00	0	250.00	
\$ / R	16.70	Call	On 30/08/2019	Any day expiry	379.82880	0.37983	395.29440	0.39529	379.829	21.31	0.25	0.00	0	250.00	
\$ / R			On 02/09/2019	Any day expiry	14.49790	14.49790	14.52070	14.52070		18.21	0.00	0.00	0	55.00	
\$ / R			On 05/09/2019	Any day expiry	14.50330	14.50330	14.52610	14.52610		18.22	0.00	0.00	0	0.00	
\$ / R	19.00	Call	On 05/09/2019	Any day expiry	197.68210	0.19768	207.83340	0.20783	197.682	24.86	0.13	0.00	0	20,000.00	
\$ / R			On 16/09/2019	Foreign Exchange Future	14.52290	14.52290	14.54560	14.54560		18.21	0.00	2,178,435.00	150	14,099.00	
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	12.77520	0.01278	14.90620	0.01491	12.775	16.01	0.02	0.00	0	1,000.00	
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	129.42380	0.12942	134.67580	0.13468	129.424	15.15	0.12	0.00	0	1,000.00	
\$ / R	13.91	Put	On 16/09/2019	Foreign Exchange Future	616.51800	0.61652	621.94250	0.62194	616.518	17.29	0.36	0.00	0	81,930.00	
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	646.81800	0.64682	652.06700	0.65207	646.818	17.39	0.37	0.00	0	800.00	
\$ / R	14.09	Put	On 16/09/2019	Foreign Exchange Future	709.58390	0.70958	714.44370	0.71444	709.584	17.57	0.39	0.00	0	33,715.00	
\$ / R	14.14	Put	On 16/09/2019	Foreign Exchange Future	736.57220	0.73657	741.25970	0.74126	736.572	17.65	0.40	0.00	0	141,127.00	
\$ / R	14.21	Put	On 16/09/2019	Foreign Exchange Future	775.16420	0.77516	779.59410	0.77959	775.164	17.76	0.41	0.00	0	2,700.00	
\$ / R	14.33	Put	On 16/09/2019	Foreign Exchange Future	843.46600	0.84347	847.42980	0.84743	843.466	17.94	0.44	0.00	0	33,151.00	

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	14.72	Put	1,081.32330	1.08132	1,083.96110	1.08396	1,081.323	18.52	0.50	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,535.52270	1.53552	1,534.64380	1.53464	1,535.523	19.45	0.59	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,669.82000	1.66982	1,667.94310	1.66794	1,669.820	19.71	0.62	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	562.43160	0.56243	581.55840	0.58156	562.432	20.17	0.35	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	338.90920	0.33891	352.74870	0.35275	338.909	21.90	0.22	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	299.32460	0.29932	310.66550	0.31067	299.325	22.55	0.20	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	283.51630	0.28352	294.21810	0.29422	283.516	22.93	0.19	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	277.88710	0.27789	288.35330	0.28835	277.887	23.08	0.18	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	254.93580	0.25494	264.42500	0.26442	254.936	23.74	0.17	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	244.77790	0.24478	253.81710	0.25382	244.778	24.07	0.16	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	236.40290	0.23640	245.06530	0.24507	236.403	24.36	0.16	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	234.40030	0.23440	242.96980	0.24297	234.400	24.44	0.15	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	182.38470	0.18238	191.99440	0.19199	182.385	24.77	0.12	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.54790	14.54790	14.57040	14.57040		18.27	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	275.46040	0.27546	281.90130	0.28190	275.460	16.28	0.21	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	780.00380	0.78000	785.16240	0.78516	780.004	17.74	0.41	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	807.95140	0.80795	812.96790	0.81297	807.951	17.81	0.42	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	634.50340	0.63450	655.11930	0.65512	634.503	19.85	0.38	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	468.72930	0.46873	485.87640	0.48588	468.729	20.93	0.29	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	407.53460	0.40753	423.34520	0.42335	407.535	21.41	0.26	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.55150	14.55150	14.57400	14.57400		18.28	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.60320	14.60320	14.62540	14.62540		18.33	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	293.40420	0.29340	297.40070	0.29740	293.404	16.26	0.21	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	802.38570	0.80239	807.30300	0.80730	802.386	17.74	0.40	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	830.18490	0.83018	834.96810	0.83497	830.185	17.81	0.41	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	656.40550	0.65641	676.74170	0.67674	656.406	20.04	0.37	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	493.46880	0.49347	510.43660	0.51044	493.469	21.08	0.29	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	433.93600	0.43394	449.28560	0.44929	433.936	21.55	0.26	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.65640	14.65640	14.67870	14.67870		18.42	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	308.38630	0.30839	313.72090	0.31372	308.386	16.23	0.21	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	822.42590	0.82243	827.86870	0.82787	822.426	17.76	0.40	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	850.12660	0.85013	855.43790	0.85544	850.127	17.83	0.40	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	682.30500	0.68231	703.26380	0.70326	682.305	20.21	0.37	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	520.38850	0.52039	538.34620	0.53835	520.388	21.22	0.29	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	461.73640	0.46174	478.25480	0.47825	461.736	21.68	0.26	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.66220	14.66220	14.68460	14.68460		18.41	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.68370	14.68370	14.70630	14.70630		18.51	0.00	0.00	0	9,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	61.63960	0.06164	66.23320	0.06623	61.640	14.03	0.06	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	568.70290	0.56870	575.46940	0.57547	568.703	17.13	0.31	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	471.60280	0.47160	488.51310	0.48851	471.603	21.82	0.26	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	233.14970	0.23315	243.96100	0.24396	233.150	24.56	0.14	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.71890	14.71890	14.74180	14.74180		18.54	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	325.67630	0.32568	331.84120	0.33184	325.676	16.26	0.21	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	843.69810	0.84370	849.35230	0.84935	843.698	17.81	0.39	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 31/12/2019	Any day expiry	14.25	Put	871.31440	0.87131	876.82920	0.87683	871.314	17.89	0.40	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	713.08040	0.71308	734.55030	0.73455	713.080	20.43	0.37	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	554.76590	0.55477	573.15680	0.57316	554.766	21.42	0.30	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	496.92440	0.49692	513.89010	0.51389	496.924	21.88	0.27	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry	14.72280		14.72280	14.72280	14.74580	14.74580		18.55	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry	14.77950		14.77950	14.77950	14.80300	14.80300		18.73	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry	14.84010		14.84010	14.84010	14.86420	14.86420		18.81	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.86750		14.86750	14.86750	14.89180	14.89180		18.83	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry	14.90070		14.90070	14.90070	14.92540	14.92540		18.90	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry	14.95350		14.95350	14.95350	14.97870	14.97870		18.97	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry	15.01990		15.01990	15.01990	15.04580	15.04580		19.04	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future	15.03950		15.03950	15.03950	15.06550	15.06550		19.09	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry	15.12940		15.12940	15.12940	15.15630	15.15630		19.19	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future	15.22320		15.22320	15.22320	15.25100	15.25100		19.23	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future	14.04890		14.04890	14.04890	14.07390	14.07390		17.77	0.00	0.00	0	439.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future	14.20680		14.20680	14.20680	14.23080	14.23080		17.68	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future	14.35780		14.35780	14.35780	14.38090	14.38090		17.98	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future	14.52290		14.52290	14.52290	14.54560	14.54560		18.21	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future	14.68370		14.68370	14.68370	14.70630	14.70630		18.51	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry	17.99730		17.99730	17.99730	18.08590	18.08590		17.85	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future	18.03910		18.03910	18.03910	18.12750	18.12750		17.91	0.00	360,782.00	20	449,227.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	37.59580	0.03760	56.33410	0.05633	37.596	19.05	0.09	0.00	0	200.00
£ / R	On 31/01/2019	Any day expiry	18.19240		18.19240	18.19240	18.28330	18.28330		17.19	0.00	0.00	0	23.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.33240		18.33240	18.33240	18.42310	18.42310		17.11	0.00	1,173,273.60	64	11,340.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	554.36480	0.55436	541.74490	0.54174	554.365	17.12	0.41	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,259.11900	1.25912	1,220.18360	1.22018	1,259.119	17.65	0.66	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	228.89090	0.22889	263.82290	0.26382	228.891	18.38	0.22	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	201.66590	0.20167	233.47240	0.23347	201.666	18.54	0.20	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	80.00690	0.08001	95.15970	0.09516	80.007	19.52	0.09	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.60880		18.60880	18.60880	18.69960	18.69960		17.30	0.00	0.00	0	5,506.00
£ / R	On 16/09/2019	Foreign Exchange Future	18.91490		18.91490	18.91490	19.00670	19.00670		17.71	0.00	0.00	0	8,875.00
£ / R	On 13/12/2019	Foreign Exchange Future	19.21240		19.21240	19.21240	19.30440	19.30440		18.10	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future	19.54780		19.54780	19.54780	19.64310	19.64310		18.61	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future	0.12483		0.12483	0.12483	0.12507	0.12507		28.55	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future	0.12731		0.12731	0.12731	0.12756	0.12756		23.57	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future	0.12964		0.12964	0.12964	0.12989	0.12989		23.04	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry	16.04190		16.04190	16.04190	16.03580	16.03580		15.92	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future	16.08670		16.08670	16.08670	16.08030	16.08030		16.24	0.00	98,241,476.90	6,107	130,214.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.41120		16.41120	16.41120	16.40440	16.40440		16.23	0.00	2,133,456.00	130	36,735.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	240.14860	0.24015	255.64140	0.25564	240.149	15.20	0.27	0.00	0	462.00

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	16.00	Call	808.46060	0.80846	820.54670	0.82055	808.461	15.71	0.63	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	1,240.12940	1.24013	1,260.48550	1.26049	1,240.129	17.83	0.69	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	67.20390	0.06720	73.02720	0.07303	67.204	21.33	0.08	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.71620	16.71620	16.70860	16.70860		16.65	0.00	0.00	0	4,906.00
€ / R	On 14/08/2019	Any day expiry			16.93540	16.93540	16.92810	16.92810		16.90	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,021.68950	1.02169	1,045.15790	1.04516	1,021.689	16.97	0.48	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	346.66670	0.34667	359.13860	0.35914	346.667	20.33	0.22	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.05500	17.05500	17.04780	17.04780		16.95	0.00	0.00	0	9,050.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	596.28940	0.59629	611.99640	0.61200	596.289	18.86	0.34	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.36730	17.36730	17.36030	17.36030		17.18	0.00	0.00	0	0.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	87.86790	0.08787	93.37530	0.09338	87.868	15.96	0.07	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	592.46180	0.59246	613.34470	0.61334	592.462	15.89	0.30	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	482.38240	0.48238	496.69670	0.49670	482.382	20.71	0.24	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.70290	17.70290	17.70100	17.70100		17.52	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.70000	97.70000	97.77000	97.77000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			604.34300	604.34300	604.17200	604.17200			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			614.97000	614.97000	614.81400	614.81400			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			627.28100	627.28100	627.13900	627.13900			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			695.75500	695.75500	695.45900	695.45900			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			707.99000	707.99000	707.70900	707.70900			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			722.16300	722.16300	721.89600	721.89600			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			630.95000	630.95000	630.87000	630.87000			0.00	63,095,000.00	10	911.00
ALBI	On 02/05/2019	Index Future			642.04500	642.04500	641.98200	641.98200			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			654.89800	654.89800	654.85200	654.85200			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.25270	10.25270	10.29300	10.29300		13.45	0.00	604,909.30	59	23,926.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.38210	10.38210	10.42270	10.42270		13.40	0.00	0.00	0	324.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.50930	10.50930	10.54890	10.54890		13.72	0.00	0.00	0	4,934.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.64960	10.64960	10.68970	10.68970		14.29	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.78610	10.78610	10.82690	10.82690		14.71	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.94140	10.94140	10.98370	10.98370		15.14	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			10.65630	10.65630	10.71380	10.71380		14.69	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.79690	10.79690	10.85480	10.85480		14.59	0.00	0.00	0	400.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.92630	10.92630	10.98410	10.98410		15.08	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.94060	10.94060	10.99940	10.99940		15.54	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.08120	11.08120	11.13990	11.13990		15.96	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.21970	11.21970	11.27960	11.27960		16.17	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	10,000.00

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
CHF / R	On 14/12/2018	Foreign Exchange Future	14.13390	14.13390	14.13390	14.07660	14.07660			16.73	0.00	0.00	0	1,616.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.43510	14.43510	14.43510	14.37580	14.37580			16.88	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.71820	14.71820	14.71820	14.65710	14.65710			17.48	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.03210	15.03210	15.03210	14.97070	14.97070			18.05	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.32250	15.32250	15.32250	15.25880	15.25880			18.29	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	15.96520	15.96520	15.96520	15.90170	15.90170			18.79	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.02400	2.02400	2.02400	2.03180	2.03180			15.37	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.04180	2.04180	2.04180	2.04980	2.04980			15.60	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.06030	2.06030	2.06030	2.06820	2.06820			15.71	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.16110	2.16110	2.16110	2.16030	2.16030			15.31	0.00	0.00	0	140.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.20570	2.20570	2.20570	2.20500	2.20500			15.31	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.24780	2.24780	2.24780	2.24710	2.24710			15.70	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.29440	2.29440	2.29440	2.29360	2.29360			16.21	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.42080	2.42080	2.42080	2.42070	2.42070			16.89	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.47320	2.47320	2.47320	2.47390	2.47390			17.28	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	11.21795	76.69564	11.21795	11.21917	76.68872				0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future	11.32099	74.25335	11.32099	11.32191	74.24820				0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.42244	75.74132	11.42244	11.42306	75.73791				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.42668	78.87279	11.42668	11.42267	78.89864				0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.52918	75.99944	11.52918	11.52471	76.02781				0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.62836	77.52310	11.62836	11.62345	77.55379				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	624.39300	624.39300	624.39300	624.29200	624.29200				0.00	6,243,930.00	1	460.00
GOVI	On 02/05/2019	GOVI	635.37300	635.37300	635.37300	635.28800	635.28800				0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	648.09100	648.09100	648.09100	648.02400	648.02400				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
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.79520	1.79520		1.79880	1.79880		17.85	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.81970	1.81970		1.82290	1.82290		17.39	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.84190	1.84190		1.84510	1.84510		18.02	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		132.22026	132.22026		132.24110	132.24110			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		134.57535	134.57535		134.60005	134.60005			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		137.25485	137.25485		137.28323	137.28323			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		100.72302	100.72302		100.73860	100.73860			0.00	705,061.14	7	2,954.00
I2029	On 02/05/2019	Bond Future		101.44402	101.44402		101.46243	101.46243			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		103.49917	103.49917		103.52038	103.52038			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		102.58438	102.58438		102.60002	102.60002			0.00	0.00	0	6,770.00
I2033	On 02/05/2019	Bond Future		103.26612	103.26612		103.28467	103.28467			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		105.35812	105.35812		105.37949	105.37949			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		120.71485	120.71485		120.73379	120.73379			0.00	0.00	0	9,892.00
I2038	On 02/05/2019	Bond Future		122.86505	122.86505		122.88746	122.88746			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		125.30165	125.30165		125.32724	125.32724			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		114.93718	114.93718		114.95475	114.95475			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future		115.29842	115.29842		115.31910	115.31910			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		117.63441	117.63441		117.65825	117.65825			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		118.40537	118.40537		118.42350	118.42350			0.00	0.00	0	10,302.00
I2050	On 02/05/2019	Bond Future		120.51432	120.51432		120.53602	120.53602			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		121.13717	121.13717		121.16211	121.16211			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		254.19200	254.19200		254.30600	254.30600			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future		258.71900	258.71900		258.84200	258.84200			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future		263.95800	263.95800		264.09100	264.09100			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		0.13580	0.13580		0.13540	0.13540			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 18/03/2019	Foreign Exchange Future		0.13440	0.13440		0.13420	0.13420			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13390	0.13390		0.13390	0.13390			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.65930	1.65930		1.67180	1.67180		14.37	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.68550	1.68550		1.69810	1.69810		14.59	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.70980	1.70980		1.72260	1.72260		14.86	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.59470	9.59470		9.65120	9.65120		13.69	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.71590	9.71590		9.77200	9.77200		13.52	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.83400	9.83400		9.89020	9.89020		14.03	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.96550	9.96550		10.02100	10.02100		14.67	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.46350	10.46350		10.52380	10.52380		15.68	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.61370	10.61370		10.67490	10.67490		16.20	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.32400	1.32400		1.31500	1.31500			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.33420	1.33420		1.32190	1.32190			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.34220	1.34220		1.32750	1.32750			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future		1.28400	1.28400		1.28800	1.28800			0.00	0.00	0	250.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future		1.14510	1.14510		1.14260	1.14260			0.00	0.00	0	50.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future		1.15520	1.15520		1.15270	1.15270			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future		1.16430	1.16430		1.16190	1.16190			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future		8.01100	8.01100	0.12431	7.99570	7.99570		19.58	0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future		9.16757	108.85047		9.17348	108.81633		7.09	0.00	89,801,637.75	825	67,146.00
R186	On 07/02/2019	Bond Future	8.30	Call	92.00000	0.09200	97.59000	0.09759	92.000	6.47	0.06	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	205.93000	0.20593	214.49000	0.21449	205.930	6.55	0.13	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	523.38000	0.52338	535.22000	0.53522	523.380	6.76	0.26	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	1,629.78000	1.62978	1,674.47000	1.67447	1,629.780	7.00	0.54	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	1,529.52000	1.52952	1,538.19000	1.53819	1,529.520	7.06	0.53	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,623.62000	1.62362	1,631.61000	1.63161	1,623.620	7.08	0.55	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,754.44000	1.75444	1,761.44000	1.76144	1,754.440	7.11	0.57	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,142.83000	2.14283	2,146.76000	2.14676	2,142.830	7.19	0.64	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	709.13000	0.70913	743.34000	0.74334	709.130	7.28	0.30	80,789,926.62	2,500	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	282.66000	0.28266	303.95000	0.30395	282.660	7.73	0.14	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	269.52000	0.26952	290.22000	0.29022	269.520	7.75	0.13	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.23145	110.76523	9.23712	110.73333		7.05	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	470.91000	0.47091	476.22000	0.47622	470.910	6.20	0.19	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	635.67000	0.63567	641.27000	0.64127	635.670	6.31	0.24	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	682.08000	0.68208	687.71000	0.68771	682.080	6.33	0.25	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	764.47000	0.76447	770.11000	0.77011	764.470	6.38	0.27	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,393.58000	1.39358	1,398.11000	1.39811	1,393.580	6.65	0.40	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
R186	On 02/05/2019	Bond Future	9.20	Call	1,935.96000		1.93596	1,938.61000	1.93861	1,935.960	6.83	0.50	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	9.25	Call	2,086.37000		2.08637	2,088.42000	2.08842	2,086.370	6.87	0.52	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.30	Call	2,240.05000		2.24005	2,241.43000	2.24143	2,240.050	6.91	0.54	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	9.75	Put	987.17000		0.98717	1,013.09000	1.01309	987.170	7.25	0.29	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.96	Put	737.01000		0.73701	759.43000	0.75943	737.010	7.49	0.22	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	10.02	Put	678.25000		0.67825	699.71000	0.69971	678.250	7.56	0.21	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	10.07	Put	634.21000		0.63421	654.91000	0.65491	634.210	7.62	0.20	0.00	0	200.00	
R186	On 01/08/2019	Bond Future			9.28509		107.68167	9.29056	107.65174		7.18	0.00	0.00	0	0.00	
R186	On 01/08/2019	Bond Future	8.30	Call	473.82000		0.47382	476.85000	0.47685	473.820	6.08	0.17	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	9.05	Call	1,841.42000		1.84142	1,842.62000	1.84262	1,841.420	6.74	0.43	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	10.08	Put	1,147.19000		1.14719	1,168.47000	1.16847	1,147.190	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			297.63935		297.63935	297.68776	297.68776			0.00	0.00	0	2,355.00	
R197	On 02/05/2019	Bond Future			302.94063		302.94063	302.99766	302.99766			0.00	0.00	0	0.00	
R197	On 01/08/2019	Bond Future			301.51739		301.51739	301.58267	301.58267			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			231.80141		231.80141	231.83768	231.83768			0.00	0.00	0	8,990.00	
R202	On 02/05/2019	Bond Future			235.93017		235.93017	235.97300	235.97300			0.00	0.00	0	0.00	
R202	On 01/08/2019	Bond Future			236.69377		236.69377	236.74301	236.74301			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			8.48177		101.06416	8.48771	101.04448		3.61	0.00	0.00	0	60,251.00	
R2023	On 02/05/2019	Bond Future			8.53186		98.91195	8.53739	98.89452		3.92	0.00	0.00	0	0.00	
R2023	On 01/08/2019	Bond Future			8.55980		100.89358	8.56498	100.87817		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			9.61528		89.45814	9.62113	89.42193		9.68	0.00	0.00	0	55,800.00	
R2030	On 07/02/2019	Bond Future	8.90	Call	197.62000		0.19762	206.57000	0.20657	197.620	8.69	0.11	0.00	0	1,320.00	
R2030	On 07/02/2019	Bond Future	9.18	Call	531.98000		0.53198	545.15000	0.54515	531.980	9.02	0.24	0.00	0	4,000.00	
R2030	On 07/02/2019	Bond Future	9.60	Call	1,547.11000		1.54711	1,558.68000	1.55868	1,547.110	9.54	0.50	0.00	0	1,320.00	
R2030	On 07/02/2019	Bond Future	9.68	Call	1,810.11000		1.81011	1,819.95000	1.81995	1,810.110	9.61	0.55	0.00	0	4,000.00	
R2030	On 07/02/2019	Bond Future	10.20	Put	473.67000		0.47367	503.02000	0.50302	473.670	10.25	0.19	0.00	0	4,000.00	
R2030	On 02/05/2019	Bond Future			9.68028		91.03202	9.68595	90.99750		9.61	0.00	0.00	0	0.00	
R2030	On 02/05/2019	Bond Future	8.90	Call	532.24000		0.53224	538.69000	0.53869	532.240	8.63	0.19	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	9.40	Call	1,513.06000		1.51306	1,519.28000	1.51928	1,513.060	9.25	0.39	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	10.20	Put	1,189.01000		1.18901	1,218.68000	1.21868	1,189.010	10.15	0.29	0.00	0	3,000.00	
R2030	On 01/08/2019	Bond Future			9.74068		88.85046	9.74621	88.81740		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	

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
R2032	On 07/02/2019	Bond Future		9.79204	91.78167		9.79792	91.74220		10.40	0.00	15,511,102.23	169	41,753.00
R2032	On 02/05/2019	Bond Future		9.85524	89.23925		9.86095	89.20147		10.70	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future		9.91207	91.02764		9.91766	90.99118		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		9.91796	95.74581		9.91869	95.74037		11.05	0.00	0.00	0	71,612.00
R2035	On 02/05/2019	Bond Future		9.97812	92.92960		9.97855	92.92644		11.39	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future		10.03334	94.79161		10.03347	94.79066		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		9.97769	88.04061		9.97322	88.07412		12.13	0.00	0.00	0	58,272.00
R2037	On 02/05/2019	Bond Future		10.03992	89.58962		10.03500	89.62607		11.94	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future		10.09916	87.12888		10.09379	87.16819		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		10.03704	91.28510		10.03256	91.32119		12.51	0.00	0.00	0	33,526.00
R2040	On 02/05/2019	Bond Future		10.09858	92.89117		10.09367	92.93028		12.31	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,290.31000	1.29031	1,324.55000	1.32455	1,290.310	11.40	0.30	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,447.68000	3.44768	3,496.96000	3.49696	3,447.680	12.25	0.56	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future		10.15735	90.24627		10.15200	90.28839		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		10.03925	88.55445		10.03475	88.59133		13.08	0.00	974,098.95	11	36,223.00
R2044	On 02/05/2019	Bond Future		10.09792	90.11242		10.09300	90.15233		12.88	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future		10.15382	87.53702		10.14848	87.57987		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		10.02559	91.99870		10.02110	92.03645		12.84	0.00	0.00	0	110,265.00
R2048	On 02/05/2019	Bond Future		10.07917	89.18004		10.07428	89.22075		13.30	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future		10.12849	90.96690		10.12320	91.01052		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		6.04906	101.61589		6.05080	101.61433		0.42	0.00	0.00	0	17,072.00
R207	On 02/05/2019	Bond Future		5.49738	103.40344		5.49574	103.40456		0.40	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future		3.96629	101.83237		3.95826	101.83593		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

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
R208	On 07/02/2019	Bond Future			7.44425		101.14758		7.44944	101.13761		1.48	0.00	0.00	0	17,015.00
R208	On 02/05/2019	Bond Future			7.40854		99.52565		7.41289	99.51813		1.70	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.29173		101.51973		7.29522	101.51442		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			9.85807		72.74436		9.85870	72.74036		12.45	0.00	8,001,879.60	110	123,583.00
R209	On 07/02/2019	Bond Future	9.04	Call	137.80000		0.13780		148.22000	0.14822	137.800	10.98	0.08	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	793.74000		0.79374		818.98000	0.81898	793.740	11.76	0.32	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	849.33000		0.84933		878.57000	0.87857	849.330	12.73	0.30	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.91256		70.87479		9.91291	70.87259		12.93	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	937.19000		0.93719		953.96000	0.95396	937.190	11.97	0.28	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,552.81000		2.55281		2,573.76000	2.57376	2,552.810	12.87	0.53	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.71	Put	880.66000		0.88066		899.26000	0.89926	880.660	14.18	0.22	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.96146		72.29506		9.96154	72.29456		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			187.22431		187.22431		187.25349	187.25349			0.00	0.00	0	3,308.00
R210	On 02/05/2019	Bond Future			188.00303		188.00303		188.03763	188.03763			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			191.81210		191.81210		191.85178	191.85178			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			155.47782		155.47782		155.50325	155.50325			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future			158.24721		158.24721		158.27715	158.27715			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.38194		161.38194		161.41621	161.41621			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			9.69671		84.26355		9.70259	84.22777		10.18	0.00	0.00	0	32,397.00
R213	On 02/05/2019	Bond Future			9.75528		82.19612		9.76098	82.16191		10.59	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			9.80789		83.84299		9.81346	83.81004		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

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
R214	On 07/02/2019	Bond Future	10.01525		71.92830		10.01077	71.95781		13.24	0.00	0.00	0	29,770.00
R214	On 02/05/2019	Bond Future	10.06857		69.89746		10.06369	69.92931		13.72	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.11758		71.29795		10.11230	71.33212		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	10.24400		10.24400		10.25730	10.25730		15.31	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.38390		10.38390		10.39760	10.39760		15.17	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.52150		10.52150		10.53400	10.53400		15.35	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.59950		2.59950		2.60330	2.60330		20.74	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.49060		2.49060		2.49270	2.49270		20.67	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.39400		2.39400		2.39540	2.39540		21.23	0.00	0.00	0	0.00
Total for Derivatives :												1,329,450,521.97	88,969	11 765 953.00
Grand Total:												1,329,450,521.97	88,969	11 765 953.00