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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/11/2018

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 22/11/2018	Any day expiry		13.77680	13.77680		13.92950	13.92950		19.24	0.00	2,466,047.20	179	0.00
\$ / R	On 23/11/2018	Any day expiry		13.78200	13.78200		13.92950	13.92950		19.87	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	13.67	Put	21.61180	0.02161	12.66500	0.01266	21.612	21.71	0.23	0.00	0	20,000.00
\$ / R	On 23/11/2018	Any day expiry	14.25	Put	469.01460	0.46901	332.42890	0.33243	469.015	28.90	0.99	0.00	0	20,000.00
\$ / R	On 28/11/2018	Any day expiry		13.78020	13.78020		13.93600	13.93600		17.01	0.00	0.00	0	368.00
\$ / R	On 28/11/2018	Any day expiry	14.76	Call	2.74720	0.00275	4.89440	0.00489	2.747	25.17	0.02	0.00	0	4,000.00
\$ / R	On 29/11/2018	Any day expiry		13.78190	13.78190		13.93820	13.93820		17.19	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry		13.78360	13.78360		13.93960	13.93960		17.43	0.00	0.00	0	1,917.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	3.08610	0.00309	2.17420	0.00217	3.086	19.54	0.02	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	150.35940	0.15036	94.34200	0.09434	150.359	17.43	0.51	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	179.75580	0.17976	113.05010	0.11305	179.756	17.66	0.57	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	49.06220	0.04906	97.01540	0.09702	49.062	18.71	0.23	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	491.33890	0.49134	363.41790	0.36342	491.339	19.49	0.87	0.00	0	421.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	20.29840	0.02030	43.91370	0.04391	20.298	19.72	0.11	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	3.49060	0.00349	6.66780	0.00667	3.491	23.26	0.02	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	3.29970	0.00330	6.28700	0.00629	3.300	23.43	0.02	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	0.03300	0.00003	0.04420	0.00004	0.033	36.11	0.00	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	0.18080	0.00018	0.11070	0.00011	0.181	47.65	0.00	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			13.79200	13.79200	13.94680	13.94680		17.26	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,659.77360	1.65977	1,506.12970	1.50613	1,659.774	24.89	0.99	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			13.79370	13.79370	13.94830	13.94830		17.38	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.75	Put	164.49400	0.16449	106.32890	0.10633	164.494	17.24	0.46	0.00	0	65,000.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	249.80790	0.24981	171.47420	0.17147	249.808	17.75	0.58	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	554.12230	0.55412	434.17560	0.43418	554.122	19.24	0.83	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	1,114.77690	1.11478	967.54700	0.96755	1,114.777	21.75	0.96	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,509.26750	1.50927	1,356.83170	1.35683	1,509.268	23.67	0.99	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			13.79530	13.79530	13.94970	13.94970		17.57	0.00	0.00	0	500.00
\$ / R	On 07/12/2018	Any day expiry	13.50	Put	73.88860	0.07389	0.00000	0.00000	73.889	16.79	0.26	88,559,630.00	25,000	25,000.00
\$ / R	On 07/12/2018	Any day expiry	13.75	Put	172.47160	0.17247	113.40150	0.11340	172.472	17.44	0.46	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.07	Call	100.08940	0.10009	156.27620	0.15628	100.089	18.59	0.31	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.50	Call	31.37360	0.03137	54.38010	0.05438	31.374	20.20	0.12	0.00	0	125.00
\$ / R	On 11/12/2018	Any day expiry			13.80210	13.80210	13.95540	13.95540		17.53	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	147.77840	0.14778	98.62490	0.09862	147.778	17.24	0.38	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	253.59270	0.25359	180.55590	0.18056	253.593	17.75	0.53	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	10.10920	0.01011	16.62710	0.01663	10.109	21.55	0.04	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	2.69350	0.00269	3.86550	0.00387	2.694	24.09	0.01	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			13.80370	13.80370	13.95690	13.95690		17.67	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.80710	13.80710	13.95970	13.95970		17.89	0.00	2,049,995,365.40	148,474	788,954.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	0.31200	0.00031	0.24670	0.00025	0.312	23.43	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	0.45770	0.00046	0.35810	0.00036	0.458	23.03	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	0.76720	0.00077	0.59200	0.00059	0.767	22.48	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	1.07840	0.00108	0.82480	0.00082	1.078	22.12	0.00	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	1.15400	0.00115	0.88100	0.00088	1.154	22.04	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	1.51080	0.00151	1.14560	0.00115	1.511	21.75	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	2.10930	0.00211	1.58630	0.00159	2.109	21.39	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	2.48880	0.00249	1.86440	0.00186	2.489	21.20	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	3.80930	0.00381	2.82610	0.00283	3.809	20.73	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	5.25400	0.00525	4.12670	0.00413	5.254	20.08	0.02	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,312.35400	1.31235	1,463.82670	1.46383	1,312.354	20.08	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	7.36030	0.00736	5.87970	0.00588	7.360	19.34	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	8.38930	0.00839	6.66060	0.00666	8.389	19.05	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	10.08710	0.01009	7.93930	0.00794	10.087	18.65	0.04	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	17.18710	0.01719	13.19420	0.01319	17.187	17.51	0.07	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	19.66180	0.01966	15.00090	0.01500	19.662	17.22	0.07	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	826.76180	0.82676	974.70090	0.97470	826.762	17.22	0.93	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	22.50260	0.02250	17.06310	0.01706	22.503	16.93	0.08	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	25.76310	0.02576	19.41690	0.01942	25.763	16.65	0.10	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	646.21900	0.64622	784.87290	0.78487	646.219	16.82	0.87	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	42.32880	0.04233	26.51910	0.02652	42.329	16.86	0.14	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	47.50860	0.04751	28.68890	0.02869	47.509	16.91	0.16	0.00	0	17,800.00

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	Call	604.60860	0.60461	738.38890	0.73839	604.609	16.91	0.84	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	61.40450	0.06140	38.08750	0.03809	61.404	17.04	0.19	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	63.60680	0.06361	39.60100	0.03960	63.607	17.05	0.19	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	451.70510	0.45171	571.19300	0.57119	451.705	17.27	0.74	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	94.60510	0.09461	61.49300	0.06149	94.605	17.27	0.26	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	110.14870	0.11015	72.82120	0.07282	110.149	17.36	0.29	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	417.24870	0.41725	532.52120	0.53252	417.249	17.36	0.71	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	146.14390	0.14614	99.78450	0.09978	146.144	17.54	0.35	0.00	0	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	179.77720	0.17978	125.75420	0.12575	179.777	17.68	0.41	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	188.86340	0.18886	132.88260	0.13288	188.863	17.71	0.42	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	212.76270	0.21276	151.83760	0.15184	212.763	17.80	0.45	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	233.09320	0.23309	168.17980	0.16818	233.093	17.87	0.48	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	238.34200	0.23834	172.43050	0.17243	238.342	17.89	0.49	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	245.44200	0.24544	332.13050	0.33213	245.442	17.89	0.51	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	296.70450	0.29670	218.54990	0.21855	296.705	18.24	0.55	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	185.31710	0.18532	253.76270	0.25376	185.317	18.42	0.42	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	361.18800	0.36119	272.40210	0.27240	361.188	18.59	0.61	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	168.28800	0.16829	232.10210	0.23210	168.288	18.59	0.39	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	431.19410	0.43119	333.68840	0.33369	431.194	18.94	0.67	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	445.80350	0.44580	346.64640	0.34665	445.803	19.01	0.68	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	130.27940	0.13028	182.91010	0.18291	130.279	19.04	0.32	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	468.07140	0.46807	366.50130	0.36650	468.071	19.11	0.69	0.00	0	235,564.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	475.58620	0.47559	373.22890	0.37323	475.586	19.15	0.70	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	113.19100	0.11319	160.36650	0.16037	113.191	19.29	0.28	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	506.09100	0.50609	400.66650	0.40067	506.091	19.29	0.72	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	537.27510	0.53728	428.91970	0.42892	537.275	19.43	0.73	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	102.27280	0.10227	145.80670	0.14581	102.273	19.46	0.26	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	585.24190	0.58524	472.74860	0.47275	585.242	19.64	0.76	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	609.72490	0.60972	495.27770	0.49528	609.725	19.74	0.77	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	86.82490	0.08682	124.97770	0.12498	86.825	19.74	0.23	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	626.22240	0.62622	510.51360	0.51051	626.222	19.81	0.78	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	83.32240	0.08332	120.21360	0.12021	83.322	19.81	0.22	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	659.61400	0.65961	541.48540	0.54149	659.614	19.95	0.79	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	75.14170	0.07514	109.02800	0.10903	75.142	19.99	0.20	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	69.15680	0.06916	100.78640	0.10079	69.157	20.13	0.19	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	61.02890	0.06103	89.51470	0.08951	61.029	20.34	0.17	0.00	0	13,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	753.92890	0.75393	629.81470	0.62981	753.929	20.34	0.83	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	762.56980	0.76257	638.05660	0.63806	762.570	20.36	0.83	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	841.53250	0.84153	713.64890	0.71365	841.533	20.57	0.86	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	48.63250	0.04863	73.34890	0.07335	48.633	20.57	0.14	0.00	0	81,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	47.52970	0.04753	71.89570	0.07190	47.530	20.59	0.14	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	46.45090	0.04645	70.47130	0.07047	46.451	20.62	0.13	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	904.28800	0.90429	773.91140	0.77391	904.288	20.73	0.88	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	38.60300	0.03860	59.68410	0.05968	38.603	20.80	0.11	0.00	0	70,000.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	968.06210	0.96806	835.10120	0.83510	968.062	20.90	0.89	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	977.24780	0.97725	843.94030	0.84394	977.248	20.92	0.90	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	34.34780	0.03435	53.64030	0.05364	34.348	20.92	0.10	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	1,023.43810	1.02344	888.47720	0.88848	1,023.438	21.04	0.91	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	30.53810	0.03054	48.17720	0.04818	30.538	21.04	0.09	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	29.12910	0.02913	46.14300	0.04614	29.129	21.08	0.09	0.00	0	250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	27.78210	0.02778	44.19140	0.04419	27.782	21.13	0.09	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	27.13070	0.02713	43.24500	0.04324	27.131	21.15	0.08	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	1,116.98790	1.11699	979.09720	0.97910	1,116.988	21.27	0.92	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	1,211.85390	1.21185	1,071.48420	1.07148	1,211.854	21.50	0.94	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	18.95390	0.01895	31.18420	0.03118	18.954	21.50	0.06	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	18.50260	0.01850	30.50830	0.03051	18.503	21.53	0.06	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	15.24950	0.01525	25.58760	0.02559	15.250	21.71	0.05	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	14.88440	0.01488	25.02980	0.02503	14.884	21.74	0.05	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	13.18180	0.01318	22.41530	0.02242	13.182	21.85	0.04	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	11.67290	0.01167	20.06990	0.02007	11.673	21.97	0.04	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,404.57290	1.40457	1,260.36990	1.26037	1,404.573	21.97	0.96	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,453.40200	1.45340	1,308.26720	1.30827	1,453.402	22.15	0.96	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,502.35470	1.50235	1,356.38310	1.35638	1,502.355	22.33	0.97	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	8.17090	0.00817	13.79750	0.01380	8.171	22.59	0.03	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	6.78760	0.00679	11.40900	0.01141	6.788	22.91	0.02	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	6.51560	0.00652	10.93860	0.01094	6.516	22.98	0.02	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,699.15540	1.69916	1,550.78820	1.55079	1,699.155	23.06	0.98	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	6.25540	0.00626	10.48820	0.01049	6.255	23.06	0.02	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	6.12950	0.00613	10.27040	0.01027	6.130	23.09	0.02	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	5.21530	0.00522	8.68700	0.00869	5.215	23.38	0.02	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	5.11190	0.00511	8.50780	0.00851	5.112	23.42	0.02	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	5.01070	0.00501	8.33250	0.00833	5.011	23.45	0.02	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	4.19140	0.00419	6.91340	0.00691	4.191	23.78	0.01	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	3.95170	0.00395	6.49860	0.00650	3.952	23.89	0.01	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	2,036.09310	2.03609	1,885.48770	1.88549	2,036.093	24.29	0.99	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	3.13250	0.00313	5.08320	0.00508	3.133	24.32	0.01	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	2.79450	0.00279	4.50110	0.00450	2.794	24.54	0.01	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	2.36050	0.00236	3.75680	0.00376	2.361	24.87	0.01	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	1.92850	0.00193	3.02030	0.00302	1.928	25.26	0.01	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	1.82660	0.00183	2.84750	0.00285	1.827	25.37	0.01	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	1.64020	0.00164	2.53270	0.00253	1.640	25.59	0.01	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	1.52790	0.00153	2.34370	0.00234	1.528	25.73	0.01	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	0.90130	0.00090	1.28160	0.00128	0.901	26.94	0.00	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	0.94050	0.00094	0.91870	0.00092	0.940	28.95	0.00	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	0.98100	0.00098	0.96060	0.00096	0.981	30.63	0.00	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			13.81720	13.81720	13.96830	13.96830		18.04	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	322.00560	0.32201	244.67800	0.24468	322.006	18.20	0.54	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	13.98	Put	372.26270	0.37226	286.82260	0.28682	372.263	18.46	0.58	0.00	0	18,000.00

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	603.54210	0.60354	495.05020	0.49505	603.542	19.50	0.73	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	1,122.99370	1.12299	989.24540	0.98925	1,122.994	21.29	0.89	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,501.53820	1.50154	1,359.78550	1.35979	1,501.538	22.36	0.95	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			13.81880	13.81880	13.96980	13.96980		18.10	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	58.57240	0.05857	39.19610	0.03920	58.572	17.00	0.16	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	80.15990	0.08016	53.09400	0.05309	80.160	17.17	0.21	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	67.15500	0.06715	92.25580	0.09226	67.155	20.66	0.16	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	57.03320	0.05703	78.90310	0.07890	57.033	20.91	0.14	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.83570	13.83570	13.98470	13.98470		17.50	0.00	2,795,000.00	200	3,205.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	43.02720	0.04303	29.49460	0.02949	43.027	16.34	0.12	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	296.35850	0.29636	228.89840	0.22890	296.358	17.42	0.47	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	182.05610	0.18206	230.65950	0.23066	182.056	18.60	0.34	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	588.53200	0.58853	486.38980	0.48639	588.532	18.69	0.67	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	1,183.72420	1.18372	1,053.70190	1.05370	1,183.724	20.65	0.87	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	2.59710	0.00260	2.76410	0.00276	2.597	24.84	0.01	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	2.30810	0.00231	2.35710	0.00236	2.308	28.47	0.01	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.83910	13.83910	13.98790	13.98790		17.47	0.00	0.00	0	55.00
\$ / R	On 07/01/2019	Any day expiry			13.84770	13.84770	13.99590	13.99590		17.33	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	237.05380	0.23705	181.23160	0.18123	237.054	16.99	0.39	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	238.38880	0.23839	293.99240	0.29399	238.389	18.09	0.39	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	116.44270	0.11644	146.98600	0.14699	116.443	19.55	0.22	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			13.86130	13.86130	14.00860	14.00860		17.27	0.00	0.00	0	150.00
\$ / R	On 16/01/2019	Any day expiry			13.86300	13.86300	14.01010	14.01010		17.28	0.00	0.00	0	8.00
\$ / R	On 18/01/2019	Any day expiry			13.86640	13.86640	14.01330	14.01330		17.42	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	26.42040	0.02642	17.32960	0.01733	26.420	15.77	0.07	0.00	0	263.00
\$ / R	On 25/01/2019	Any day expiry			13.87830	13.87830	14.02440	14.02440		17.33	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry			13.88690	13.88690	14.03310	14.03310		17.32	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.88870	13.88870	14.03500	14.03500		17.34	0.00	0.00	0	1,838.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	87.92080	0.08792	66.27970	0.06628	87.921	16.05	0.16	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	616.26950	0.61627	525.34930	0.52535	616.269	18.07	0.60	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	650.80820	0.65081	557.52580	0.55753	650.808	18.20	0.61	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	252.75820	0.25276	299.99380	0.29999	252.758	18.51	0.35	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	114.39720	0.11440	138.47800	0.13848	114.397	20.26	0.18	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	79.27540	0.07928	97.85070	0.09785	79.275	20.95	0.13	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			13.91120	13.91120	14.06030	14.06030		17.38	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			13.91470	13.91470	14.06410	14.06410		17.41	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			13.93200	13.93200	14.08360	14.08360		17.46	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			13.93720	13.93720	14.08880	14.08880		17.53	0.00	0.00	0	5,841.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	128.67480	0.12867	101.19470	0.10119	128.675	16.19	0.19	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	667.24920	0.66725	576.92550	0.57693	667.249	18.07	0.56	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	700.58240	0.70058	608.10280	0.60810	700.582	18.18	0.57	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	308.84240	0.30884	357.30010	0.35730	308.842	18.78	0.35	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	165.10460	0.16510	192.76420	0.19276	165.105	20.39	0.21	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	121.85720	0.12186	143.84810	0.14385	121.857	21.07	0.16	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			13.94570		13.94570		14.09700	14.09700		17.53	0.00	0.00	0	80.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.96790		13.96790		14.11820	14.11820		17.67	0.00	98,948,603.60	7,084	63,903.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.58660		0.00259		2.28910	0.00229	2.587	21.13	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	19.22540		0.01923		16.31360	0.01631	19.225	17.40	0.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	61.11390		0.06111		50.10510	0.05011	61.114	16.14	0.10	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	64.86620		0.06487		53.12540	0.05313	64.866	16.07	0.10	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	128.71430		0.12871		102.14090	0.10214	128.714	16.15	0.18	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	133.16760		0.13317		105.88280	0.10588	133.168	16.17	0.18	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	152.06380		0.15206		121.84810	0.12185	152.064	16.23	0.20	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	164.77840		0.16478		132.66240	0.13266	164.778	16.27	0.22	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	183.78480		0.18378		148.91790	0.14892	183.785	16.32	0.23	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	192.36980		0.19237		156.29310	0.15629	192.370	16.35	0.24	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	222.91840		0.22292		182.70520	0.18271	222.918	16.42	0.27	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	250.31380		0.25031		205.90940	0.20591	250.314	16.51	0.29	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	261.59400		0.26159		215.09590	0.21510	261.594	16.57	0.30	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	277.10310		0.27710		227.76450	0.22776	277.103	16.64	0.31	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	301.35950		0.30136		249.08490	0.24908	301.360	16.74	0.33	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	318.19130		0.31819		263.96060	0.26396	318.191	16.81	0.34	0.00	0	550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	339.97270		0.33997		283.28780	0.28329	339.973	16.89	0.36	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	362.57510		0.36258		303.43350	0.30343	362.575	16.98	0.37	0.00	0	9,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	400.42040		0.40042		337.35650	0.33736	400.420	17.12	0.40	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	410.20010		0.41020		346.15950	0.34616	410.200	17.15	0.40	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	420.10990		0.42011		355.09420	0.35509	420.110	17.19	0.41	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	435.21140		0.43521		368.73400	0.36873	435.211	17.24	0.42	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	455.78230		0.45578		387.36850	0.38737	455.782	17.31	0.43	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	487.56830		0.48757		416.26900	0.41627	487.568	17.41	0.45	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	492.97350		0.49297		421.19680	0.42120	492.973	17.43	0.45	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	514.89350		0.51489		441.21640	0.44122	514.893	17.50	0.46	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	571.77170		0.57177		493.41670	0.49342	571.772	17.67	0.49	0.00	0	17,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	595.78330		0.59578		515.14380	0.51514	595.783	17.76	0.50	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	464.15450		0.46415		526.23680	0.52624	464.154	18.09	0.46	12,853,180.80	2,000	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	696.25450		0.69625		608.03680	0.60804	696.254	18.09	0.54	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	749.02120		0.74902		657.57800	0.65758	749.021	18.26	0.56	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	430.36230		0.43036		488.43230	0.48843	430.362	18.30	0.43	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	796.49580		0.79650		702.32800	0.70233	796.496	18.40	0.58	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	845.13540		0.84514		748.34120	0.74834	845.135	18.55	0.60	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	859.23810		0.85924		761.71150	0.76171	859.238	18.59	0.60	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	866.32480		0.86632		768.43340	0.76843	866.325	18.61	0.61	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	375.61520		0.37562		426.94420	0.42694	375.615	18.67	0.39	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	369.98730		0.36999		420.60740	0.42061	369.987	18.72	0.38	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	902.08730		0.90209		802.40740	0.80241	902.087	18.72	0.62	0.00	0	20,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	923.80410		0.92380		823.07400	0.82307	923.804	18.78	0.63	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	945.71160		0.94571		843.94900	0.84395	945.712	18.84	0.63	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	1,012.54090		1.01254		907.78920	0.90779	1,012.541	19.03	0.65	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
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	1,080.91820	1.08092	973.36840	0.97337	1,080.918	19.22	0.67	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,135.09590	1.13510	1,025.52790	1.02553	1,135.096	19.36	0.69	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,142.90530	1.14291	1,033.06960	1.03307	1,142.905	19.38	0.69	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,150.73480	1.15073	1,040.63040	1.04063	1,150.735	19.40	0.69	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,158.57870	1.15858	1,048.21030	1.04821	1,158.579	19.42	0.69	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	254.24320	0.25424	290.16770	0.29017	254.243	19.75	0.28	8,360,295.09	2,120	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,318.91070	1.31891	1,203.59920	1.20360	1,318.911	19.83	0.73	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,368.19860	1.36820	1,251.53130	1.25153	1,368.199	19.96	0.74	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,384.74230	1.38474	1,267.63640	1.26764	1,384.742	20.00	0.74	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,393.03370	1.39303	1,275.71070	1.27571	1,393.034	20.02	0.74	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	224.24060	0.22424	256.36170	0.25636	224.241	20.10	0.25	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,443.07430	1.44307	1,324.47490	1.32447	1,443.074	20.14	0.75	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,451.45960	1.45146	1,332.65350	1.33265	1,451.460	20.16	0.75	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	216.17150	0.21617	247.25640	0.24726	216.172	20.20	0.24	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,553.08260	1.55308	1,431.89900	1.43190	1,553.083	20.41	0.77	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	189.68430	0.18968	0.00000	0.00000	189.684	20.57	0.22	6,105,260.88	2,000	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	182.57560	0.18258	209.74610	0.20975	182.576	20.66	0.21	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	181.18760	0.18119	208.26590	0.20827	181.188	20.67	0.21	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	175.74620	0.17575	202.46470	0.20246	175.746	20.74	0.20	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	173.09080	0.17309	199.45250	0.19945	173.091	20.77	0.20	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	170.48030	0.17048	196.48550	0.19649	170.480	20.81	0.20	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	155.66510	0.15567	179.64230	0.17964	155.665	21.01	0.18	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	139.06480	0.13906	160.73560	0.16074	139.065	21.26	0.17	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	137.00220	0.13700	158.38180	0.15838	137.002	21.30	0.16	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	131.00610	0.13101	151.54230	0.15154	131.006	21.40	0.16	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	122.54500	0.12255	141.88000	0.14188	122.545	21.55	0.15	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	120.74690	0.12075	139.82580	0.13983	120.747	21.59	0.15	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	109.74890	0.10975	127.24820	0.12725	109.749	21.81	0.13	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	97.00930	0.09701	112.65330	0.11265	97.009	22.09	0.12	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	91.59410	0.09159	106.44120	0.10644	91.594	22.23	0.11	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	79.48810	0.07949	92.53500	0.09254	79.488	22.57	0.10	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	78.38070	0.07838	91.26190	0.09126	78.381	22.60	0.10	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	62.02790	0.06203	71.96340	0.07196	62.028	23.28	0.08	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	61.66460	0.06166	71.57020	0.07157	61.665	23.30	0.08	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	59.89110	0.05989	69.64720	0.06965	59.891	23.41	0.08	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	57.85070	0.05785	67.43440	0.06743	57.851	23.54	0.07	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	57.51900	0.05752	67.07520	0.06708	57.519	23.56	0.07	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	57.19090	0.05719	66.71860	0.06672	57.191	23.58	0.07	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	53.13420	0.05313	62.31520	0.06232	53.134	23.86	0.07	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	51.10780	0.05111	60.11380	0.06011	51.108	24.01	0.07	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	45.86230	0.04586	54.40550	0.05441	45.862	24.44	0.06	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	35.61330	0.03561	43.20920	0.04321	35.613	25.51	0.05	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	26.92470	0.02692	35.72400	0.03572	26.925	25.94	0.04	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.98330	13.98330	14.13300	14.13300		17.71	0.00	0.00	0	3,731.00

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 27/03/2019	Any day expiry	14.00	Put	586.73290	0.58673	508.80080	0.50880	586.733	17.71	0.48	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.98670	13.98670	14.13620	14.13620		17.74	0.00	0.00	0	3,753.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	166.62750	0.16663	135.19670	0.13520	166.628	16.29	0.21	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	714.00370	0.71400	626.63550	0.62664	714.004	18.14	0.54	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	746.46940	0.74647	657.19130	0.65719	746.469	18.24	0.55	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	358.30460	0.35830	404.21470	0.40421	358.305	19.08	0.36	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	211.43160	0.21143	239.94400	0.23994	211.432	20.61	0.23	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	163.66340	0.16366	187.25610	0.18726	163.663	21.20	0.18	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.99360	13.99360	14.14280	14.14280		17.72	0.00	0.00	0	55.00
\$ / R	On 26/04/2019	Any day expiry			14.03460	14.03460	14.18210	14.18210		17.84	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.04140	14.04140	14.18860	14.18860		17.82	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	203.08670	0.20309	168.83970	0.16884	203.087	16.35	0.22	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	926.28130	0.92628	1,017.37110	1.01737	926.281	16.88	0.66	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	754.65000	0.75465	670.16120	0.67016	754.650	18.09	0.51	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	786.38150	0.78638	700.17840	0.70018	786.381	18.19	0.53	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	401.19710	0.40120	444.38470	0.44438	401.197	19.28	0.36	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	252.93730	0.25294	282.67260	0.28267	252.937	20.68	0.24	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	204.12740	0.20413	228.53710	0.22854	204.127	21.20	0.20	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.09440	14.09440	14.23980	14.23980		17.92	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	235.94920	0.23595	199.82820	0.19983	235.949	16.42	0.23	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	790.28070	0.79028	708.63370	0.70863	790.281	18.09	0.50	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	821.44230	0.82144	738.11700	0.73812	821.442	18.18	0.51	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	438.34320	0.43834	479.72140	0.47972	438.343	19.50	0.35	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	289.14800	0.28915	319.31400	0.31931	289.148	20.78	0.25	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	238.11070	0.23811	263.32810	0.26333	238.111	21.29	0.21	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.09960	14.09960	14.24500	14.24500		17.90	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.11850	14.11850	14.26440	14.26440		18.03	0.00	112,948.00	8	18,716.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	8.22320	0.00822	7.81770	0.00782	8.223	17.11	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	92.06910	0.09207	76.35080	0.07635	92.069	15.88	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	182.06390	0.18206	153.36980	0.15337	182.064	16.23	0.18	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	243.99680	0.24400	207.48780	0.20749	243.997	16.44	0.23	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	249.95680	0.24996	212.80350	0.21280	249.957	16.46	0.23	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	328.89350	0.32889	283.77070	0.28377	328.893	16.68	0.28	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	593.53070	0.59353	524.86700	0.52487	593.531	17.50	0.41	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	620.38070	0.62038	550.00610	0.55001	620.381	17.58	0.42	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	814.32380	0.81432	886.48070	0.88648	814.324	17.75	0.56	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	644.16310	0.64416	702.57400	0.70257	644.163	18.48	0.47	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	591.80570	0.59181	645.75310	0.64575	591.806	18.75	0.44	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	1,087.88380	1.08788	994.59390	0.99459	1,087.884	18.83	0.57	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	521.61370	0.52161	569.39240	0.56939	521.614	19.15	0.39	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	451.95640	0.45196	493.01610	0.49302	451.956	19.64	0.35	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	348.45970	0.34846	380.92660	0.38093	348.460	20.53	0.28	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	317.23870	0.31724	348.12250	0.34812	317.239	20.77	0.26	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	298.15030	0.29815	327.40500	0.32740	298.150	20.94	0.25	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	286.14080	0.28614	314.36550	0.31437	286.141	21.04	0.24	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	127.25650	0.12726	139.70540	0.13971	127.256	24.44	0.11	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.12880	14.12880	14.27500	14.27500		18.02	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,155.79930	1.15580	1,060.44580	1.06045	1,155.799	18.96	0.58	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	169.85110	0.16985	184.30640	0.18431	169.851	22.83	0.15	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.14250	14.14250	14.28910	14.28910		18.04	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	262.96420	0.26296	225.34100	0.22534	262.964	16.48	0.23	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	820.14990	0.82015	739.43080	0.73943	820.150	18.12	0.48	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	850.91410	0.85091	768.76300	0.76876	850.914	18.20	0.49	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	469.24120	0.46924	510.29410	0.51029	469.241	19.73	0.35	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	319.83150	0.31983	350.50420	0.35050	319.832	20.94	0.25	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	268.77510	0.26878	294.88830	0.29489	268.775	21.43	0.22	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.14760	14.14760	14.29440	14.29440		18.02	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.15110	14.15110	14.29790	14.29790		18.04	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	428.73870	0.42874	376.64100	0.37664	428.739	16.89	0.33	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	262.49810	0.26250	287.71580	0.28772	262.498	21.56	0.21	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.19920	14.19920	14.34720	14.34720		18.13	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	292.02860	0.29203	253.08030	0.25308	292.029	16.53	0.24	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	851.08920	0.85109	770.92370	0.77092	851.089	18.13	0.47	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	881.45310	0.88145	800.06910	0.80007	881.453	18.20	0.48	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	506.08280	0.50608	547.22320	0.54722	506.083	19.92	0.35	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	355.81550	0.35582	387.16570	0.38717	355.816	21.06	0.26	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	304.69460	0.30469	331.76330	0.33176	304.695	21.53	0.23	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.20090	14.20090	14.34900	14.34900		18.13	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.22150	14.22150	14.37020	14.37020		18.13	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	1,037.35720	1.03736	949.65840	0.94966	1,037.357	18.55	0.51	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	348.49710	0.34850	377.50720	0.37751	348.497	21.28	0.25	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.25070	14.25070	14.40020	14.40020		18.22	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	317.25370	0.31725	276.78370	0.27678	317.254	16.59	0.24	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	876.98050	0.87698	796.34530	0.79635	876.981	18.14	0.46	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	907.30820	0.90731	825.33270	0.82533	907.308	18.22	0.47	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	532.36950	0.53237	572.36120	0.57236	532.369	20.13	0.35	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	383.53180	0.38353	413.82270	0.41382	383.532	21.22	0.26	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	331.80010	0.33180	358.08440	0.35808	331.800	21.69	0.23	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.25600	14.25600	14.40560	14.40560		18.20	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.26120	14.26120	14.41100	14.41100		18.21	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	165.55770	0.16556	182.53980	0.18254	165.558	24.92	0.12	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.28030	14.28030	14.43070	14.43070		18.27	0.00	0.00	0	14,099.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	14.15980	0.01416	13.43480	0.01343	14.160	15.59	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	175.54640	0.17555	143.11200	0.14311	175.546	15.65	0.16	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	722.99660	0.72300	650.41730	0.65042	722.997	17.65	0.40	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	756.02420	0.75602	681.76620	0.68177	756.024	17.75	0.41	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	824.15410	0.82415	746.60840	0.74661	824.154	17.94	0.43	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	853.33370	0.85333	774.44930	0.77445	853.334	18.02	0.44	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	894.95920	0.89496	814.23190	0.81423	894.959	18.13	0.46	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	968.14840	0.96815	884.54680	0.88455	968.148	18.31	0.48	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	1,220.61150	1.22061	1,128.34290	1.12834	1,220.611	18.87	0.54	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,698.75690	1.69876	1,592.42760	1.59243	1,698.757	19.85	0.63	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,838.47720	1.83848	1,729.01620	1.72902	1,838.477	20.12	0.65	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	495.60590	0.49561	533.06900	0.53307	495.606	20.56	0.32	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	299.21120	0.29921	320.34210	0.32034	299.211	22.32	0.20	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	268.10960	0.26811	284.13890	0.28414	268.110	23.08	0.18	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	254.34570	0.25435	269.32100	0.26932	254.346	23.47	0.17	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	249.44270	0.24944	264.04470	0.26404	249.443	23.62	0.17	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	229.45670	0.22946	242.55120	0.24255	229.457	24.29	0.15	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	220.61290	0.22061	233.04620	0.23305	220.613	24.62	0.15	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	211.70610	0.21171	225.21090	0.22521	211.706	24.86	0.14	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	207.83870	0.20784	223.33860	0.22334	207.839	24.86	0.14	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	153.44410	0.15344	171.28580	0.17129	153.444	24.86	0.11	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.30460	14.30460	14.45570	14.45570		18.27	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	340.56600	0.34057	299.19190	0.29919	340.566	16.63	0.24	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	899.49180	0.89949	819.31880	0.81932	899.492	18.11	0.45	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	929.57300	0.92957	848.12510	0.84813	929.573	18.19	0.46	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	562.24780	0.56225	602.50650	0.60251	562.248	20.26	0.35	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	413.37490	0.41337	444.22660	0.44423	413.375	21.31	0.27	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	359.48570	0.35949	386.30970	0.38631	359.486	21.80	0.23	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.30810	14.30810	14.45930	14.45930		18.28	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.35850	14.35850	14.51120	14.51120		18.33	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	362.85010	0.36285	317.83950	0.31784	362.850	16.67	0.24	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	921.24190	0.92124	841.51260	0.84151	921.242	18.10	0.44	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	951.10950	0.95111	870.14040	0.87014	951.109	18.18	0.45	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	585.02250	0.58502	625.50130	0.62550	585.023	20.43	0.34	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	438.71310	0.43871	469.60640	0.46961	438.713	21.46	0.27	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	386.00710	0.38601	413.11640	0.41312	386.007	21.94	0.24	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.40930	14.40930	14.56350	14.56350		18.41	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	381.85850	0.38186	333.47440	0.33347	381.858	16.70	0.24	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	940.58210	0.94058	861.59090	0.86159	940.582	18.11	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	970.28110	0.97028	890.06240	0.89006	970.281	18.18	0.44	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	609.48190	0.60948	651.07790	0.65108	609.482	20.57	0.34	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	464.63190	0.46463	496.65540	0.49666	464.632	21.58	0.27	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	412.55430	0.41255	441.07030	0.44107	412.554	22.05	0.24	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.41490	14.41490	14.56920	14.56920		18.40	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.43530	14.43530	14.59020	14.59020		18.50	0.00	0.00	0	9,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	88.35160	0.08835	67.86790	0.06787	88.352	14.49	0.08	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	659.62550	0.65963	597.70690	0.59771	659.626	17.38	0.35	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	423.09090	0.42309	451.04650	0.45105	423.091	22.20	0.24	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	199.39400	0.19939	221.36500	0.22137	199.394	24.60	0.12	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.46880	14.46880	14.62450	14.62450		18.53	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	401.01540	0.40102	350.50110	0.35050	401.015	16.73	0.24	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	961.79940	0.96180	883.25460	0.88325	961.799	18.16	0.42	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	991.35100	0.99135	911.62040	0.91162	991.351	18.23	0.43	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	639.55420	0.63955	681.45690	0.68146	639.554	20.77	0.34	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	498.00090	0.49800	530.86810	0.53087	498.001	21.78	0.27	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	448.63980	0.44864	475.98720	0.47599	448.640	22.29	0.25	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry	14.47250		14.47250	14.47250	14.62830	14.62830		18.60	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry	14.52650		14.52650	14.52650	14.68350	14.68350		18.71	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry	14.58410		14.58410	14.58410	14.74260	14.74260		18.80	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.61020		14.61020	14.61020	14.76930	14.76930		18.81	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry	14.64180		14.64180	14.64180	14.80160	14.80160		18.89	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry	14.69200		14.69200	14.69200	14.85310	14.85310		18.95	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry	14.75520		14.75520	14.75520	14.91790	14.91790		19.02	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.77380		14.77380	14.77380	14.93690	14.93690		19.03	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry	14.85940		14.85940	14.85940	15.02460	15.02460		19.13	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future	14.94860		14.94860	14.94860	15.11600	15.11600		19.22	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future	13.80710		13.80710	13.80710	13.95970	13.95970		17.89	0.00	0.00	0	439.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future	13.96790		13.96790	13.96790	14.11820	14.11820		17.67	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future	14.11850		14.11850	14.11850	14.26440	14.26440		18.03	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future	14.28030		14.28030	14.28030	14.43070	14.43070		18.27	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future	14.43530		14.43530	14.43530	14.59020	14.59020		18.50	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry	17.75090		17.75090	17.75090	17.82720	17.82720		17.01	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future	17.79170		17.79170	17.79170	17.86340	17.86340		17.82	0.00	480,838,484.20	27,026	423,560.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	21.63240	0.02163	23.18780	0.02319	21.632	20.66	0.06	0.00	0	200.00
£ / R	On 31/01/2019	Any day expiry	17.94650		17.94650	17.94650	18.00550	18.00550		17.07	0.00	0.00	0	23.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.08850		18.08850	18.08850	18.15490	18.15490		17.00	0.00	18,450,270.00	1,020	11,350.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	646.01690	0.64602	623.53540	0.62354	646.017	16.99	0.46	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,423.89520	1.42390	1,380.31030	1.38031	1,423.895	17.85	0.70	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	179.30380	0.17930	194.49150	0.19449	179.304	18.58	0.18	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	156.38850	0.15639	170.37640	0.17038	156.389	18.72	0.16	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	59.18270	0.05918	66.85960	0.06686	59.183	19.66	0.07	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.36450		18.36450	18.36450	18.42260	18.42260		17.23	0.00	734,580.00	40	5,301.00
£ / R	On 16/09/2019	Foreign Exchange Future	18.66400		18.66400	18.66400	18.72770	18.72770		17.68	0.00	373,280.00	20	9,895.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.95140		18.95140	18.95140	19.02360	19.02360		18.07	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future	19.27350		19.27350	19.27350	19.35220	19.35220		18.56	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future	0.12243		0.12243	0.12243	0.12370	0.12370		25.86	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future	0.12489		0.12489	0.12489	0.12615	0.12615		20.77	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future	0.12720		0.12720	0.12720	0.12844	0.12844		23.36	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry	15.72430		15.72430	15.72430	15.89530	15.89530		16.05	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future	15.76770		15.76770	15.76770	15.93490	15.93490		16.32	0.00	221,646,558.90	14,057	118,928.00

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 21/12/2018	Any day expiry			15.78980		15.78980		15.81690	15.81690		16.26	0.00	0.00	0	0.00
€ / R	On 21/12/2018	Any day expiry	15.83	Put	311.04210		0.31104		0.00000	0.00000	311.042	16.34	0.51	259,549,002.24	32,000	16,000.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.09290		16.09290		16.25610	16.25610		16.17	0.00	2,848,443.30	177	36,673.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	339.69910		0.33970		281.63450	0.28163	339.699	15.48	0.34	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	626.00970		0.62601		711.24460	0.71124	626.010	16.03	0.54	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	1,478.60700		1.47861		1,349.44710	1.34945	1,478.607	18.40	0.75	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	44.08220		0.04408		53.43520	0.05344	44.082	21.44	0.06	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.39490		16.39490		16.55030	16.55030		16.61	0.00	0.00	0	4,675.00
€ / R	On 14/08/2019	Any day expiry			16.61010		16.61010		16.77070	16.77070		16.85	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,205.20860		1.20521		1,106.40070	1.10640	1,205.209	17.39	0.53	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	294.14620		0.29415		314.77930	0.31478	294.146	20.82	0.20	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.72670		16.72670		16.89000	16.89000		16.98	0.00	0.00	0	9,050.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	512.05810		0.51206		547.66410	0.54766	512.058	19.33	0.30	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.03380		17.03380		17.20630	17.20630		17.22	0.00	0.00	0	0.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	103.15690		0.10316		92.10970	0.09211	103.157	15.67	0.08	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	710.75990		0.71076		643.17920	0.64318	710.760	16.13	0.34	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	434.66630		0.43467		450.35220	0.45035	434.666	21.35	0.22	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.34860		17.34860		17.52780	17.52780		17.51	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.54000		97.54000		97.56000	97.56000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			608.02100		608.02100		605.95100	605.95100			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			618.71600		618.71600		616.60900	616.60900			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			631.08000		631.08000		628.93900	628.93900			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			702.74200		702.74200		698.28300	698.28300			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			715.10300		715.10300		710.56500	710.56500			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			729.39300		729.39300		724.77400	724.77400			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			638.51800		638.51800		633.19800	633.19800			0.00	0.00	0	911.00
ALBI	On 02/05/2019	Index Future			649.74900		649.74900		644.33600	644.33600			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			662.73300		662.73300		657.22000	657.22000			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.00090		10.00090		10.14130	10.14130		13.69	0.00	1,180,106.20	118	23,926.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.13280		10.13280		10.27130	10.27130		13.44	0.00	0.00	0	324.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.25920		10.25920		10.39410	10.39410		13.76	0.00	0.00	0	4,934.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.39660		10.39660		10.53480	10.53480		14.30	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.52850		10.52850		10.67090	10.67090		14.70	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.67650		10.67650		10.82120	10.82120		15.12	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			10.44220		10.44220		10.50940	10.50940		14.90	0.00	0.00	0	700.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.58510		10.58510		10.64940	10.64940		14.60	0.00	0.00	0	250.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.71380		10.71380		10.77440	10.77440		15.00	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.72870		10.72870		10.78960	10.78960		15.55	0.00	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
CAD/ R	On 13/12/2019	Foreign Exchange Future		10.86600	10.86600		10.93000	10.93000		15.97	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future		10.99950	10.99950		11.06740	11.06740		16.16	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future		130.01000	130.01000		156.38000	156.38000			0.00	0.00	0	10,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.90080	13.90080		14.05490	14.05490		16.47	0.00	0.00	0	1,366.00
CHF / R	On 18/03/2019	Foreign Exchange Future		14.20340	14.20340		14.35360	14.35360		16.58	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.48490	14.48490		14.62820	14.62820		17.30	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		14.79410	14.79410		14.94320	14.94320		17.86	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		15.08070	15.08070		15.23790	15.23790		18.19	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		15.69650	15.69650		15.86310	15.86310		18.68	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		1.99210	1.99210		2.01370	2.01370		15.90	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.01020	2.01020		2.03140	2.03140		15.25	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.02870	2.02870		2.04930	2.04930		15.83	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.11940	2.11940		2.14150	2.14150		16.18	0.00	0.00	0	140.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.16400	2.16400		2.18560	2.18560		15.21	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.20610	2.20610		2.22690	2.22690		15.64	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.25190	2.25190		2.27330	2.27330		16.19	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.37260	2.37260		2.39730	2.39730		16.88	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.42280	2.42280		2.44840	2.44840		17.28	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		11.03635	77.73779		11.16641	76.98924			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future		11.13336	75.31390		11.26772	74.55218			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		11.22866	76.81995		11.36762	76.04412			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		11.26617	79.91937		11.38576	79.13730			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.36325	77.06456		11.48687	76.26863			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.45715	78.60623		11.58490	77.79554			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

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 07/02/2019	GOVI	632.08500		632.08500		626.71400	626.71400			0.00	0.00	0	460.00
GOVI	On 02/05/2019	GOVI	643.20300		643.20300		637.73800	637.73800			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	656.05600		656.05600		650.49000	650.49000			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.76430		1.76430		1.78380	1.78380		17.63	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.78880		1.78880		1.80820	1.80820		17.74	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.81080		1.81080		1.82960	1.82960		17.82	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	132.04205		132.04205		132.13915	132.13915			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	134.39415		134.39415		134.49298	134.49298			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	137.06455		137.06455		137.16722	137.16722			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	100.46195		100.46195		101.87472	101.87472			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	101.17835		101.17835		102.61627	102.61627			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	103.22410		103.22410		104.69251	104.69251			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	102.19786		102.19786		102.33740	102.33740			0.00	0.00	0	6,770.00
I2033	On 02/05/2019	Bond Future	102.87273		102.87273		103.01486	103.01486			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	104.95265		104.95265		105.09904	105.09904			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	119.53255		119.53255		120.09517	120.09517			0.00	2,390,651.00	20	9,912.00
I2038	On 02/05/2019	Bond Future	121.66190		121.66190		122.23441	122.23441			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	124.06909		124.06909		124.65496	124.65496			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	113.77551		113.77551		113.79264	113.79264			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future	114.11601		114.11601		114.13366	114.13366			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	116.42350		116.42350		116.44297	116.44297			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	116.84347		116.84347		117.34984	117.34984			0.00	3,154,773.69	27	10,329.00
I2050	On 02/05/2019	Bond Future	118.92482		118.92482		119.44009	119.44009			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	119.51060		119.51060		120.03798	120.03798			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	253.26400		253.26400		253.52900	253.52900			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future	257.77500		257.77500		258.04500	258.04500			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future	262.98600		262.98600		263.26500	263.26500			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	348,281,250.00	15,000	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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			0.13450		0.13450		0.13580	0.13580			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.13440		0.13440		0.13580	0.13580			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13410		0.13410		0.13530	0.13530			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.62030		1.62030		1.63980	1.63980		14.36	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.64640		1.64640		1.66560	1.66560		14.41	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.67080		1.67080		1.68960	1.68960		14.65	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.38900		9.38900		9.55290	9.55290		13.84	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.51250		9.51250		9.67480	9.67480		13.46	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.63090		9.63090		9.79050	9.79050		13.97	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.75880		9.75880		9.92230	9.92230		14.67	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.23300		10.23300		10.41190	10.41190		15.70	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.37180		10.37180		10.55600	10.55600		16.15	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.30760		1.30760		1.31790	1.31790			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31170		1.31170		1.32470	1.32470			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.31570		1.31570		1.33000	1.33000			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.28860		1.28860		1.27960	1.27960			0.00	3,865.80	3	250.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.14200		1.14200		1.14150	1.14150			0.00	0.00	0	50.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.15210		1.15210		1.15140	1.15140			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.16120		1.16120		1.16030	1.16030			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future			8.16770		8.16770	0.12199	8.08380	8.08380		19.64	0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.98704		109.90006		9.10204	109.22992		6.92	0.00	2,095,464,444.02	19,067	70,180.00
R186	On 07/02/2019	Bond Future	8.30	Call	155.51000		0.15551		100.34000	0.10034	155.510	6.29	0.10	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	331.82000		0.33182		226.74000	0.22674	331.820	6.36	0.19	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	788.72000		0.78872		581.72000	0.58172	788.720	6.58	0.36	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	1,065.95000		1.06595		1,380.60000	1.38060	1,065.950	6.82	0.42	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	2,084.88000		2.08488		1,685.59000	1.68559	2,084.880	6.89	0.65	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	2,199.49000		2.19949		1,787.51000	1.78751	2,199.490	6.91	0.66	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,356.94000		2.35694		1,928.48000	1.92848	2,356.940	6.93	0.69	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,814.59000		2.81459		2,343.66000	2.34366	2,814.590	7.01	0.75	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	400.26000		0.40026		558.47000	0.55847	400.260	7.10	0.20	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	140.44000		0.14044		208.18000	0.20818	140.440	7.57	0.08	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	133.07000		0.13307		197.80000	0.19780	133.070	7.59	0.08	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.04289		111.83333		9.16299	111.15143		7.01	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	741.10000		0.74110		581.58000	0.58158	741.100	6.39	0.26	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	8.62	Call	963.55000	0.96355		769.88000	0.76988	963.550	6.50	0.32	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	8.65	Call	1,024.77000	1.02477		822.27000	0.82227	1,024.770	6.53	0.33	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	8.70	Call	1,132.27000	1.13227		914.82000	0.91482	1,132.270	6.57	0.35	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	9.00	Call	1,905.76000	1.90576		1,596.17000	1.59617	1,905.760	6.83	0.49	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.20	Call	2,534.11000	2.53411		2,164.32000	2.16432	2,534.110	6.97	0.58	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	9.25	Call	2,704.98000	2.70498		2,320.64000	2.32064	2,704.980	7.01	0.60	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.30	Call	2,882.70000	2.88270		2,484.15000	2.48415	2,882.700	7.05	0.62	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	9.75	Put	756.60000	0.75660		931.04000	0.93104	756.600	7.50	0.23	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.96	Put	567.42000	0.56742		704.55000	0.70455	567.420	7.77	0.18	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	10.02	Put	522.72000	0.52272		650.58000	0.65058	522.720	7.85	0.17	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	10.07	Put	488.53000	0.48853		609.15000	0.60915	488.530	7.91	0.16	0.00	0	200.00	
R186	On 01/08/2019	Bond Future			9.08815	108.76660		9.21383	108.07259		7.14	0.00	0.00	0	0.00	
R186	On 01/08/2019	Bond Future	8.30	Call	684.14000	0.68414		546.38000	0.54638	684.140	6.12	0.22	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	9.05	Call	2,405.56000	2.40556		2,080.07000	2.08007	2,405.560	6.96	0.50	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	10.08	Put	964.37000	0.96437		1,131.55000	1.13155	964.370	8.18	0.22	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			298.06294	298.06294		297.71493	297.71493			0.00	0.00	0	2,355.00	
R197	On 02/05/2019	Bond Future			303.37215	303.37215		303.01801	303.01801			0.00	0.00	0	0.00	
R197	On 01/08/2019	Bond Future			301.94518	301.94518		301.58829	301.58829			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			231.08304	231.08304		230.84807	230.84807			0.00	0.00	0	8,990.00	
R202	On 02/05/2019	Bond Future			235.19928	235.19928		234.96015	234.96015			0.00	0.00	0	0.00	
R202	On 01/08/2019	Bond Future			235.93846	235.93846		235.69794	235.69794			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			8.31360	101.62341		8.41505	101.28557		3.50	0.00	0.00	0	60,251.00	
R2023	On 02/05/2019	Bond Future			8.35190	99.48120		8.46045	99.13735		3.86	0.00	0.00	0	0.00	
R2023	On 01/08/2019	Bond Future			8.36672	101.47010		8.48353	101.12081		3.79	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			9.43110	90.60843		9.54520	89.89348		9.42	0.00	0.00	0	55,560.00	
R2030	On 07/02/2019	Bond Future	8.90	Call	319.97000	0.31997		218.37000	0.21837	319.970	8.42	0.17	0.00	0	1,320.00	
R2030	On 07/02/2019	Bond Future	9.18	Call	801.94000	0.80194		592.42000	0.59242	801.940	8.75	0.34	0.00	0	4,000.00	
R2030	On 07/02/2019	Bond Future	9.60	Call	2,116.32000	2.11632		1,711.11000	1.71111	2,116.320	9.28	0.62	0.00	0	1,320.00	
R2030	On 07/02/2019	Bond Future	9.68	Call	2,436.84000	2.43684		1,996.46000	1.99646	2,436.840	9.35	0.66	0.00	0	4,000.00	
R2030	On 07/02/2019	Bond Future	10.20	Put	250.29000	0.25029		355.58000	0.35558	250.290	10.00	0.12	0.00	0	4,000.00	
R2030	On 02/05/2019	Bond Future			9.48971	92.20268		9.60776	91.47509		9.61	0.00	0.00	0	0.00	
R2030	On 02/05/2019	Bond Future	8.90	Call	774.97000	0.77497		611.72000	0.61172	774.970	8.63	0.25	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 02/05/2019	Bond Future	9.40	Call	2,000.00000		2.00000		1,681.14000	1.68114	2,000.000	9.26	0.47	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	863.86000		0.86386		1,051.56000	1.05156	863.860	10.15	0.23	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.54342		90.04068		9.66578	89.29989		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			9.61835		92.95893		9.73227	92.18433		10.09	0.00	15,710,059.17	169	42,380.00
R2032	On 02/05/2019	Bond Future			9.67593		90.43732		9.79353	89.64902		10.74	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.72712		92.24587		9.84859	91.44314		10.62	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			9.73920		97.09291		9.86333	96.15439		10.72	0.00	0.00	0	71,612.00
R2035	On 02/05/2019	Bond Future			9.79397		94.30049		9.92183	93.34544		11.46	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.84368		96.18604		9.97554	95.21325		11.35	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			9.80464		89.35243		9.92339	88.44903		11.79	0.00	0.00	0	58,272.00
R2037	On 02/05/2019	Bond Future			9.86177		90.92455		9.98401	90.00524		12.03	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			9.91574		88.48684		10.04176	87.55040		12.49	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			9.87435		92.61055		9.99820	91.59874		12.16	0.00	0.00	0	33,526.00
R2040	On 02/05/2019	Bond Future			9.93116		94.24008		10.05859	93.21047		12.42	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,738.14000		1.73814		1,395.58000	1.39558	1,738.140	11.51	0.37	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,245.72000		4.24572		3,636.49000	3.63649	4,245.720	12.36	0.63	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.98510		91.61828		10.11641	90.56936		12.92	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			9.87683		89.90254		10.00056	88.87246		12.72	0.00	13,844,991.16	154	37,194.00
R2044	On 02/05/2019	Bond Future			9.93091		91.48438		10.05812	90.43613		13.00	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			9.98214		88.93262		10.11309	87.86476		13.56	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			9.86303		93.38367		9.98681	92.32566		12.52	0.00	0.00	0	109,519.00
R2048	On 02/05/2019	Bond Future			9.91216		90.58947		10.03932	89.51276		13.45	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			9.95702		92.40080		10.08775	91.30388		13.37	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			5.86599		101.77955		5.98467	101.67340		0.41	0.00	0.00	0	17,072.00
R207	On 02/05/2019	Bond Future			5.25172		103.57013		5.41089	103.46207		0.37	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 01/08/2019	Bond Future			3.59374		101.99810		3.83805	101.88936		0.22	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.24051		101.53992		7.37837	101.27423		1.45	0.00	0.00	0	17,015.00
R208	On 02/05/2019	Bond Future			7.17828		99.92500		7.33404	99.65463		1.67	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.02754		101.92293		7.20716	101.64856		1.51	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			9.68043		73.88489		9.80920	73.05544		12.15	0.00	0.00	0	121,966.00
R209	On 07/02/2019	Bond Future	9.04	Call	222.09000		0.22209		139.11000	0.13911	222.090	10.64	0.13	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,141.15000		1.14115		838.35000	0.83835	1,141.150	11.44	0.42	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	504.47000		0.50447		709.16000	0.70916	504.470	12.44	0.21	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.73001		72.03540		9.86232	71.19142		12.99	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,291.72000		1.29172		1,025.93000	1.02593	1,291.720	12.03	0.35	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,203.14000		3.20314		2,721.06000	2.72106	3,203.140	12.93	0.61	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.71	Put	645.65000		0.64565		808.77000	0.80877	645.650	14.23	0.17	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.77400		73.47596		9.91005	72.61605		12.86	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			186.62411		186.62411		186.65334	186.65334			0.00	0.00	0	3,308.00
R210	On 02/05/2019	Bond Future			187.39249		187.39249		187.42212	187.42212			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			191.18152		191.18152		191.21442	191.21442			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			155.58913		155.58913		155.52055	155.52055			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future			158.36077		158.36077		158.29091	158.29091			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.49137		161.49137		161.42229	161.42229			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			9.52300		85.33031		9.63180	84.65996		9.93	0.00	0.00	0	32,397.00
R213	On 02/05/2019	Bond Future			9.57605		83.28178		9.68829	82.59962		10.59	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			9.62302		84.94689		9.73895	84.25229		10.42	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.85798		72.97638		9.97653	72.18399		12.93	0.00	0.00	0	29,831.00
R214	On 02/05/2019	Bond Future	9.90711		70.96408		10.02880	70.15774		13.83	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	9.95194		72.38297		10.07695	71.56158		13.72	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	10.05750		10.05750		10.17240	10.17240		15.43	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.19810		10.19810		10.31110	10.31110		15.09	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.33440		10.33440		10.44400	10.44400		15.40	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.58490		2.58490		2.58530	2.58530		21.13	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.47990		2.47990		2.48150	2.48150		20.74	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.39180		2.39180		2.39000	2.39000		21.22	0.00	0.00	0	0.00
Total for Derivatives :												5,734,667,090.65	295,963	11 779 948.00
Grand Total:												5,734,667,090.65	295,963	11 779 948.00