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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 26/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 28/11/2018	Any day expiry	13.85170	13.85170		13.88570	13.88570		18.03	0.00	0.00	0	368.00	
\$ / R	On 28/11/2018	Any day expiry	14.76	Call	0.29900	0.00030	2.12950	0.00213	0.299	31.22	0.00	0.00	0	4,000.00
\$ / R	On 29/11/2018	Any day expiry			13.85160	13.85160	13.88740	13.88740	17.86	0.00	0.00	0	461.00	
\$ / R	On 30/11/2018	Any day expiry			13.85330	13.85330	13.88910	13.88910	17.79	0.00	5,277,225.00	382	1,535.00	
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	1.29990	0.00130	1.86350	0.00186	1.300	26.26	0.01	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	81.23810	0.08124	94.28870	0.09429	81.238	18.32	0.42	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	101.26770	0.10127	113.83680	0.11384	101.268	17.79	0.49	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	36.86490	0.03686	63.56690	0.06357	36.865	20.04	0.22	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	413.08120	0.41308	392.25030	0.39225	413.081	21.70	0.89	0.00	0	421.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	12.90020	0.01290	25.23300	0.02523	12.900	22.19	0.09	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	1.52070	0.00152	3.33470	0.00333	1.521	27.49	0.01	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	1.41490	0.00141	3.13220	0.00313	1.415	27.72	0.01	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	0.02370	0.00002	0.01320	0.00001	0.024	48.77	0.00	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	0.14670	0.00015	0.10410	0.00010	0.147	64.96	0.00	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			13.86150	13.86150	13.89760	13.89760	16.75	0.00	0.00	0	0.00	
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,589.23090	1.58923	1,554.13490	1.55413	1,589.231	26.01	1.00	0.00	0	23,000.00

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 06/12/2018	Any day expiry			13.86320	13.86320		13.89930	13.89930		16.86	0.00	0.00	0	0.00
\$ / R	13.75	Put	On 06/12/2018	Any day expiry			105.93400	0.10593		112.15540	0.11216	105.934	17.12	0.38	0.00	0	65,000.00
\$ / R	13.90	Put	On 06/12/2018	Any day expiry			175.35770	0.17536		179.37340	0.17937	175.358	17.05	0.53	0.00	0	30,000.00
\$ / R	14.30	Put	On 06/12/2018	Any day expiry			471.94390	0.47194		459.15880	0.45916	471.944	18.52	0.84	0.00	0	30,000.00
\$ / R	14.90	Put	On 06/12/2018	Any day expiry			1,041.30760	1.04131		1,010.18590	1.01019	1,041.308	21.87	0.98	0.00	0	30,000.00
\$ / R	15.30	Put	On 06/12/2018	Any day expiry			1,438.29860	1.43830		1,403.75560	1.40376	1,438.299	24.58	0.99	0.00	0	30,000.00
\$ / R			On 07/12/2018	Any day expiry			13.86490	13.86490		13.90100	13.90100		16.97	0.00	0.00	0	500.00
\$ / R	13.50	Put	On 07/12/2018	Any day expiry			43.49510	0.04350		44.80200	0.04480	43.495	17.51	0.19	0.00	0	25,000.00
\$ / R	13.75	Put	On 07/12/2018	Any day expiry			112.65540	0.11266		117.97950	0.11798	112.655	17.12	0.38	0.00	0	125.00
\$ / R	14.07	Call	On 07/12/2018	Any day expiry			88.93520	0.08894		122.32550	0.12233	88.935	17.83	0.32	0.00	0	125.00
\$ / R	14.50	Call	On 07/12/2018	Any day expiry			20.80090	0.02080		36.72150	0.03672	20.801	19.50	0.10	0.00	0	125.00
\$ / R			On 11/12/2018	Any day expiry			13.87160	13.87160		13.90770	13.90770		16.71	0.00	0.00	0	0.00
\$ / R	13.65	Put	On 11/12/2018	Any day expiry			93.78180	0.09378		99.53030	0.09953	93.782	16.51	0.31	0.00	0	20,000.00
\$ / R	13.86	Put	On 11/12/2018	Any day expiry			182.03550	0.18204		187.01840	0.18702	182.035	16.75	0.48	0.00	0	7,500.00
\$ / R	15.08	Call	On 11/12/2018	Any day expiry			6.39710	0.00640		11.37610	0.01138	6.397	21.35	0.03	0.00	0	7,500.00
\$ / R	15.69	Call	On 11/12/2018	Any day expiry			1.50090	0.00150		2.71880	0.00272	1.501	24.39	0.01	0.00	0	20,000.00
\$ / R			On 12/12/2018	Any day expiry			13.87320	13.87320		13.90940	13.90940		16.89	0.00	0.00	0	3,672.00
\$ / R			On 14/12/2018	Foreign Exchange Future			13.87660	13.87660		13.91270	13.91270		17.35	0.00	1,047,378,014.80	75,478	790,415.00
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future			0.17080	0.00017		0.22770	0.00023	0.171	25.29	0.00	0.00	0	2,764.00
\$ / R	11.75	Put	On 14/12/2018	Foreign Exchange Future			0.25140	0.00025		0.33270	0.00033	0.251	24.81	0.00	0.00	0	228,616.00
\$ / R	11.90	Put	On 14/12/2018	Foreign Exchange Future			0.42460	0.00042		0.55510	0.00056	0.425	24.17	0.00	0.00	0	11,300.00
\$ / R	12.00	Put	On 14/12/2018	Foreign Exchange Future			0.60060	0.00060		0.77830	0.00078	0.601	23.75	0.00	0.00	0	174,530.00
\$ / R	12.02	Put	On 14/12/2018	Foreign Exchange Future			0.64360	0.00064		0.83240	0.00083	0.644	23.66	0.00	0.00	0	5,500.00
\$ / R	12.10	Put	On 14/12/2018	Foreign Exchange Future			0.84800	0.00085		1.08810	0.00109	0.848	23.32	0.00	0.00	0	8,580.00
\$ / R	12.20	Put	On 14/12/2018	Foreign Exchange Future			1.19470	0.00119		1.51700	0.00152	1.195	22.89	0.01	0.00	0	7,300.00
\$ / R	12.25	Put	On 14/12/2018	Foreign Exchange Future			1.41690	0.00142		1.78910	0.00179	1.417	22.68	0.01	0.00	0	3,300.00
\$ / R	12.38	Put	On 14/12/2018	Foreign Exchange Future			2.20110	0.00220		2.73700	0.00274	2.201	22.12	0.01	0.00	0	39,589.00
\$ / R	12.50	Put	On 14/12/2018	Foreign Exchange Future			3.29180	0.00329		4.03110	0.00403	3.292	21.61	0.01	0.00	0	26,400.00
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future			1,379.89180	1.37989		1,416.73110	1.41673	1,379.892	21.61	0.99	0.00	0	228,616.00
\$ / R	12.63	Put	On 14/12/2018	Foreign Exchange Future			4.29240	0.00429		5.43520	0.00544	4.292	20.52	0.02	0.00	0	39,589.00
\$ / R	12.68	Put	On 14/12/2018	Foreign Exchange Future			4.76940	0.00477		6.10980	0.00611	4.769	20.11	0.02	0.00	0	10,000.00
\$ / R	12.75	Put	On 14/12/2018	Foreign Exchange Future			5.54690	0.00555		7.21210	0.00721	5.547	19.52	0.02	0.00	0	1,000.00
\$ / R	12.95	Put	On 14/12/2018	Foreign Exchange Future			8.74710	0.00875		11.74560	0.01175	8.747	17.85	0.04	0.00	0	500.00
\$ / R	13.00	Put	On 14/12/2018	Foreign Exchange Future			9.86150	0.00986		13.31160	0.01331	9.861	17.44	0.04	73,852,952.70	120,564	89,580.00
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future			886.46150	0.88646		926.01160	0.92601	886.461	17.44	0.96	0.00	0	6,000.00
\$ / R	13.05	Put	On 14/12/2018	Foreign Exchange Future			11.14610	0.01115		15.10610	0.01511	11.146	17.02	0.05	0.00	0	1,500.00
\$ / R	13.10	Put	On 14/12/2018	Foreign Exchange Future			12.63140	0.01263		17.16470	0.01716	12.631	16.60	0.06	0.00	0	11,300.00
\$ / R	13.20	Call	On 14/12/2018	Foreign Exchange Future			692.98290	0.69298		734.97080	0.73497	692.983	15.78	0.93	0.00	0	7,100.00
\$ / R	13.22	Put	On 14/12/2018	Foreign Exchange Future			18.24290	0.01824		24.38720	0.02439	18.243	15.82	0.08	0.00	0	5,500.00
\$ / R	13.25	Put	On 14/12/2018	Foreign Exchange Future			21.34020	0.02134		27.85410	0.02785	21.340	15.89	0.09	0.00	0	17,800.00
\$ / R	13.25	Call	On 14/12/2018	Foreign Exchange Future			647.94020	0.64794		690.55410	0.69055	647.940	15.89	0.91	0.00	0	10,000.00
\$ / R	13.32	Put	On 14/12/2018	Foreign Exchange Future			30.15270	0.03015		37.42750	0.03743	30.153	16.05	0.12	0.00	0	13,650.00
\$ / R	13.33	Put	On 14/12/2018	Foreign Exchange Future			31.60890	0.03161		38.97770	0.03898	31.609	16.07	0.13	0.00	0	135,000.00
\$ / R	13.45	Call	On 14/12/2018	Foreign Exchange Future			480.07460	0.48007		524.26490	0.52426	480.075	16.34	0.81	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 14/12/2018	Foreign Exchange Future	13.45	Put	53.47460		0.05347		61.56490	0.06156	53.475	16.34	0.19	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	65.22330		0.06522		73.34500	0.07335	65.223	16.45	0.22	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	441.82330		0.44182		486.04500	0.48605	441.823	16.45	0.78	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	93.92670		0.09393		101.53650	0.10154	93.927	16.68	0.29	0.00	0	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	122.20760		0.12221		128.81710	0.12882	122.208	16.86	0.34	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	130.04230		0.13004		136.31860	0.13632	130.042	16.90	0.36	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	150.98250		0.15098		156.28680	0.15629	150.983	17.01	0.40	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	169.13170		0.16913		173.51800	0.17352	169.132	17.10	0.43	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	173.86260		0.17386		178.00150	0.17800	173.863	17.13	0.43	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	250.46260		0.25046		290.70150	0.29070	250.463	17.13	0.57	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	225.37300		0.22537		226.67110	0.22667	225.373	17.35	0.51	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	181.40270		0.18140		217.50000	0.21750	181.403	17.53	0.45	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	285.99910		0.28600		284.59080	0.28459	285.999	17.72	0.58	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	162.59910		0.16260		197.29080	0.19729	162.599	17.72	0.42	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	353.32020		0.35332		348.87920	0.34888	353.320	18.09	0.65	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	367.51930		0.36752		362.44660	0.36245	367.519	18.16	0.66	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	121.30600		0.12131		152.01410	0.15201	121.306	18.20	0.33	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	389.24600		0.38925		383.21600	0.38322	389.246	18.27	0.68	2,266,621,665.58	241,128	115,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	396.59990		0.39660		390.24900	0.39025	396.600	18.31	0.68	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	103.14630		0.10315		131.60530	0.13161	103.146	18.46	0.29	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	426.54630		0.42655		418.90530	0.41891	426.546	18.46	0.71	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	457.30460		0.45730		448.37170	0.44837	457.305	18.60	0.73	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	91.71590		0.09172		118.56030	0.11856	91.716	18.64	0.27	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	504.85480		0.50485		493.99560	0.49400	504.855	18.82	0.76	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	529.21810		0.52922		517.40720	0.51741	529.218	18.93	0.77	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	75.81810		0.07582		100.10720	0.10011	75.818	18.93	0.23	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	545.66460		0.54566		533.22560	0.53323	545.665	19.01	0.78	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	72.26460		0.07226		95.92560	0.09593	72.265	19.01	0.22	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	579.02050		0.57902		565.34350	0.56534	579.021	19.16	0.80	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	64.05120		0.06405		86.17000	0.08617	64.051	19.19	0.20	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	58.12370		0.05812		79.04110	0.07904	58.124	19.34	0.18	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	50.20170		0.05020		69.38260	0.06938	50.202	19.56	0.16	0.00	0	13,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	673.60170		0.67360		656.68260	0.65668	673.602	19.56	0.84	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	682.38680		0.68239		665.18650	0.66519	682.387	19.60	0.84	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	762.65470		0.76265		743.03900	0.74304	762.655	19.93	0.87	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	39.25470		0.03925		55.73900	0.05574	39.255	19.93	0.13	0.00	0	81,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	38.23850		0.03824		54.43700	0.05444	38.238	19.96	0.13	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	37.24320		0.03724		53.15730	0.05316	37.243	19.98	0.12	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	826.01940		0.82602		804.46350	0.80446	826.019	20.12	0.89	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	30.10960		0.03011		43.87190	0.04387	30.110	20.20	0.10	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	890.44650		0.89045		867.11220	0.86711	890.446	20.31	0.91	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	899.72820		0.89973		876.15290	0.87615	899.728	20.34	0.91	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	26.32820		0.02633		38.85290	0.03885	26.328	20.34	0.09	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	946.40000		0.94640		921.67220	0.92167	946.400	20.47	0.92	0.00	0	135,000.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	23.00000	0.02300	34.37220	0.03437	23.000	20.47	0.08	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	21.78470	0.02178	32.71880	0.03272	21.785	20.53	0.08	0.00	0	250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	20.63100	0.02063	31.14010	0.03114	20.631	20.58	0.07	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	20.07590	0.02008	30.37810	0.03038	20.076	20.61	0.07	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	1,040.91080	1.04091	1,014.12290	1.01412	1,040.911	20.74	0.94	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	1,136.69600	1.13670	1,108.16050	1.10816	1,136.696	21.01	0.95	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	13.29600	0.01330	20.86050	0.02086	13.296	21.01	0.05	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	12.93330	0.01293	20.33890	0.02034	12.933	21.04	0.05	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	10.35950	0.01036	16.59470	0.01659	10.360	21.26	0.04	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	10.07540	0.01008	16.17590	0.01618	10.075	21.28	0.04	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	8.76550	0.00877	14.23100	0.01423	8.765	21.42	0.03	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	7.62390	0.00762	12.51320	0.01251	7.624	21.56	0.03	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,331.02390	1.33102	1,299.81320	1.29981	1,331.024	21.56	0.97	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,380.02940	1.38003	1,348.29700	1.34830	1,380.029	21.69	0.97	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,429.16460	1.42916	1,396.96190	1.39696	1,429.165	21.83	0.98	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	4.94390	0.00494	8.31230	0.00831	4.944	22.16	0.02	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	4.07480	0.00407	6.86840	0.00687	4.075	22.58	0.02	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	3.90590	0.00391	6.58590	0.00659	3.906	22.67	0.02	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,627.14490	1.62714	1,593.61600	1.59362	1,627.145	22.77	0.98	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	3.74490	0.00374	6.31600	0.00632	3.745	22.77	0.02	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	3.66720	0.00367	6.18550	0.00619	3.667	22.81	0.02	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	3.10780	0.00311	5.24220	0.00524	3.108	23.19	0.01	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	3.04500	0.00305	5.13570	0.00514	3.045	23.24	0.01	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	2.98360	0.00298	5.03180	0.00503	2.984	23.28	0.01	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	2.49050	0.00249	4.19290	0.00419	2.491	23.71	0.01	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	2.34750	0.00235	3.94870	0.00395	2.348	23.85	0.01	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,965.29850	1.96530	1,930.47880	1.93048	1,965.299	24.36	0.99	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	1.86290	0.00186	3.11750	0.00312	1.863	24.41	0.01	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	1.66480	0.00166	2.77650	0.00278	1.665	24.69	0.01	11,529,424.40	120,564	1,406.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	1.41210	0.00141	2.34060	0.00234	1.412	25.12	0.01	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	1.16220	0.00116	1.90900	0.00191	1.162	25.63	0.00	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	1.10340	0.00110	1.80740	0.00181	1.103	25.77	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	0.99610	0.00100	1.62210	0.00162	0.996	26.06	0.00	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	0.93150	0.00093	1.51070	0.00151	0.932	26.24	0.00	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	0.56260	0.00056	0.87710	0.00088	0.563	27.75	0.00	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	0.44690	0.00045	0.71460	0.00071	0.447	29.16	0.00	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	0.42790	0.00043	0.74430	0.00074	0.428	30.67	0.00	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			13.88660	13.88660	13.92280	13.92280		17.38	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	253.68290	0.25368	252.68100	0.25268	253.683	17.38	0.50	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	13.98	Put	300.96040	0.30096	298.10390	0.29810	300.960	17.65	0.55	0.00	0	18,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	525.59450	0.52559	514.33640	0.51434	525.594	18.73	0.72	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	1,045.26130	1.04526	1,021.16890	1.02117	1,045.261	20.54	0.91	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,426.45130	1.42645	1,397.23190	1.39723	1,426.451	21.60	0.96	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			13.88830	13.88830	13.92450	13.92450		17.46	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 21/12/2018	Any day expiry	13.20	Put	33.67480	0.03367		38.30310	0.03830	33.675	16.40	0.11	0.00	0	1,000.00	
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	49.12360	0.04912		54.12410	0.05412	49.124	16.55	0.15	0.00	0	1,000.00	
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	58.08960	0.05809		74.50790	0.07451	58.090	19.97	0.16	0.00	0	1,000.00	
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	48.15070	0.04815		62.91560	0.06292	48.151	20.21	0.13	0.00	0	1,000.00	
\$ / R	On 31/12/2018	Any day expiry			13.90500	13.90500		13.94130	13.94130		17.06	0.00	9,255,137.50	665	2,540.00	
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	30.11930	0.03012		30.47880	0.03048	30.119	16.50	0.09	0.00	0	500.00	
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	240.11960	0.24012		236.34480	0.23634	240.120	16.92	0.43	0.00	0	1,000.00	
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	180.48910	0.18049		204.06490	0.20406	180.489	18.03	0.35	0.00	0	500.00	
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	517.11170	0.51711		503.79890	0.50380	517.112	18.12	0.66	0.00	0	250.00	
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	1,108.54090	1.10854		1,083.38970	1.08339	1,108.541	20.16	0.87	0.00	0	250.00	
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	1.80130	0.00180		2.26200	0.00226	1.801	24.60	0.01	0.00	0	500.00	
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	1.69890	0.00170		2.02850	0.00203	1.699	28.53	0.00	0.00	0	500.00	
\$ / R	On 02/01/2019	Any day expiry			13.90830	13.90830		13.94470	13.94470		17.02	0.00	0.00	0	55.00	
\$ / R	On 03/01/2019	Any day expiry			13.91000	13.91000		13.94640	13.94640		17.03	0.00	0.00	0	0.00	
\$ / R	On 03/01/2019	Any day expiry	13.57	Put	154.24480	0.15424		152.45990	0.15246	154.245	16.59	0.31	0.00	0	600.00	
\$ / R	On 03/01/2019	Any day expiry	13.93	Call	296.86670	0.29687		326.27780	0.32628	296.867	17.12	0.50	0.00	0	600.00	
\$ / R	On 03/01/2019	Any day expiry	14.35	Call	159.06690	0.15907		180.15920	0.18016	159.067	18.37	0.31	0.00	0	600.00	
\$ / R	On 07/01/2019	Any day expiry			13.91670	13.91670		13.95310	13.95310		17.01	0.00	0.00	0	0.00	
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	189.89540	0.18990		186.66830	0.18667	189.895	16.56	0.35	0.00	0	250.00	
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	240.24270	0.24024		265.69190	0.26569	240.243	17.51	0.42	0.00	0	250.00	
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	111.77470	0.11177		128.02270	0.12802	111.775	19.04	0.22	0.00	0	250.00	
\$ / R	On 15/01/2019	Any day expiry			13.93020	13.93020		13.96660	13.96660		16.97	0.00	0.00	0	150.00	
\$ / R	On 16/01/2019	Any day expiry			13.93190	13.93190		13.96830	13.96830		16.99	0.00	0.00	0	8.00	
\$ / R	On 18/01/2019	Any day expiry			13.93520	13.93520		13.97170	13.97170		17.01	0.00	0.00	0	0.00	
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	15.98760	0.01599		16.99050	0.01699	15.988	15.27	0.05	0.00	0	263.00	
\$ / R	On 25/01/2019	Any day expiry			13.94700	13.94700		13.98350	13.98350		16.94	0.00	0.00	0	51.00	
\$ / R	On 30/01/2019	Any day expiry			13.95540	13.95540		13.99200	13.99200		16.93	0.00	0.00	0	55.00	
\$ / R	On 31/01/2019	Any day expiry			13.95710	13.95710		13.99380	13.99380		16.95	0.00	4,438,326.00	318	2,156.00	
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	67.08670	0.06709		66.17420	0.06617	67.087	15.77	0.14	0.00	0	500.00	
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	551.97290	0.55197		538.71830	0.53872	551.973	17.56	0.58	0.00	0	250.00	
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	585.54120	0.58554		571.61310	0.57161	585.541	17.69	0.59	0.00	0	250.00	
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	253.69660	0.25370		274.74090	0.27474	253.697	18.01	0.36	0.00	0	500.00	
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	110.35600	0.11036		122.66960	0.12267	110.356	19.81	0.18	0.00	0	250.00	
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	75.44510	0.07545		85.06460	0.08506	75.445	20.56	0.13	0.00	0	250.00	
\$ / R	On 13/02/2019	Any day expiry			13.97940	13.97940		14.01640	14.01640		17.09	0.00	0.00	0	70.00	
\$ / R	On 15/02/2019	Any day expiry			13.98280	13.98280		14.01990	14.01990		17.13	0.00	0.00	0	6.00	
\$ / R	On 25/02/2019	Any day expiry			14.00000	14.00000		14.03730	14.03730		17.06	0.00	0.00	0	15.00	
\$ / R	On 28/02/2019	Any day expiry			14.00510	14.00510		14.04250	14.04250		17.13	0.00	0.00	0	5,841.00	
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	104.97820	0.10498		102.59140	0.10259	104.978	15.91	0.17	0.00	0	500.00	
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	604.90530	0.60491		592.02420	0.59202	604.905	17.57	0.54	0.00	0	250.00	
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	637.31260	0.63731		623.87800	0.62388	637.313	17.68	0.56	0.00	0	250.00	
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	309.35010	0.30935		330.37890	0.33038	309.350	18.27	0.37	0.00	0	500.00	
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	161.09480	0.16109		174.69640	0.17470	161.095	19.93	0.21	0.00	0	250.00	
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	117.77980	0.11778		128.81870	0.12882	117.780	20.65	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		14.01360	14.01360		14.05100	14.05100		17.15	0.00	0.00	0	80.00
\$ / R	On 18/03/2019	Foreign Exchange Future		14.03560	14.03560		14.07330	14.07330		17.33	0.00	43,355,968.40	3,089	64,045.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.21220	0.00221	2.24920	0.00225	2.212	21.43	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	16.55250	0.01655	16.65500	0.01666	16.553	17.62	0.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	50.72840	0.05073	49.74270	0.04974	50.728	16.10	0.09	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	53.79940	0.05380	52.69520	0.05270	53.799	16.01	0.09	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	106.75610	0.10676	104.32940	0.10433	106.756	15.90	0.16	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	110.67440	0.11067	108.16970	0.10817	110.674	15.91	0.16	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	127.39880	0.12740	124.56120	0.12456	127.399	15.97	0.18	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	138.72520	0.13873	135.66430	0.13566	138.725	16.00	0.19	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	155.75090	0.15575	152.35970	0.15236	155.751	16.05	0.21	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	163.47740	0.16348	159.93570	0.15994	163.477	16.07	0.22	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	191.13470	0.19113	187.06010	0.18706	191.135	16.14	0.25	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	215.42470	0.21542	210.88950	0.21089	215.425	16.20	0.27	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	225.26850	0.22527	220.53580	0.22054	225.268	16.23	0.28	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	239.48440	0.23948	234.43380	0.23443	239.484	16.29	0.29	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	261.81750	0.26182	256.27370	0.25627	261.818	16.38	0.31	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	277.38100	0.27738	271.49630	0.27150	277.381	16.45	0.32	0.00	0	2,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	297.58940	0.29759	291.26720	0.29127	297.589	16.53	0.33	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	318.63650	0.31864	311.86430	0.31186	318.637	16.61	0.35	0.00	0	9,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	354.04890	0.35405	346.53180	0.34653	354.049	16.74	0.37	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	363.23440	0.36323	355.52820	0.35553	363.234	16.77	0.38	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	372.55160	0.37255	364.65190	0.36465	372.552	16.80	0.39	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	386.77060	0.38677	378.58220	0.37858	386.771	16.85	0.39	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	406.18980	0.40619	397.60550	0.39761	406.190	16.91	0.41	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	436.28460	0.43628	427.10260	0.42710	436.285	17.01	0.43	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	441.41290	0.44141	432.13080	0.43213	441.413	17.02	0.43	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	462.24000	0.46224	452.55170	0.45255	462.240	17.09	0.44	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	516.49750	0.51650	505.77910	0.50578	516.498	17.25	0.47	0.00	0	17,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	539.05420	0.53905	527.91900	0.52792	539.054	17.31	0.48	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	471.84040	0.47184	496.62610	0.49663	471.840	17.64	0.47	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	636.24040	0.63624	623.32610	0.62333	636.240	17.64	0.53	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	687.60620	0.68761	673.79880	0.67380	687.606	17.81	0.55	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	436.31730	0.43632	459.98830	0.45999	436.317	17.85	0.44	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	733.94620	0.73395	719.36540	0.71937	733.946	17.95	0.57	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	781.53220	0.78153	766.18240	0.76618	781.532	18.10	0.59	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	795.34800	0.79535	779.78100	0.77978	795.348	18.14	0.59	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	802.29510	0.80230	786.61980	0.78662	802.295	18.16	0.59	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	378.87000	0.37887	400.57110	0.40057	378.870	18.22	0.40	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	372.97380	0.37297	394.46020	0.39446	372.974	18.27	0.39	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	837.37380	0.83737	821.16020	0.82116	837.374	18.27	0.61	0.00	0	20,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	858.70120	0.85870	842.16430	0.84216	858.701	18.33	0.61	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	880.22980	0.88023	863.37780	0.86338	880.230	18.39	0.62	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	946.00920	0.94601	928.21160	0.92821	946.009	18.58	0.64	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	1,013.47950	1.01348	994.76600	0.99477	1,013.479	18.77	0.66	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	295.00100	0.29500	313.42460	0.31342	295.001	18.89	0.32	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,067.12290	1.06712	1,047.75420	1.04775	1,067.123	18.91	0.68	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,074.86330	1.07486	1,055.40560	1.05541	1,074.863	18.93	0.68	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,082.62210	1.08262	1,063.07280	1.06307	1,082.622	18.96	0.68	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,090.39920	1.09040	1,070.75870	1.07076	1,090.399	18.98	0.68	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	252.81110	0.25281	269.46310	0.26946	252.811	19.32	0.29	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,249.57830	1.24958	1,228.19260	1.22819	1,249.578	19.40	0.72	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,298.59150	1.29859	1,276.71060	1.27671	1,298.591	19.53	0.73	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,315.05020	1.31505	1,293.00520	1.29301	1,315.050	19.57	0.74	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,323.30150	1.32330	1,301.17510	1.30118	1,323.301	19.59	0.74	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	222.05070	0.22205	237.30450	0.23730	222.051	19.68	0.26	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,373.11000	1.37311	1,350.50470	1.35050	1,373.110	19.72	0.75	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,381.46050	1.38146	1,358.77610	1.35878	1,381.460	19.74	0.75	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	213.80240	0.21380	228.66350	0.22866	213.802	19.78	0.25	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,482.70130	1.48270	1,459.10350	1.45910	1,482.701	19.99	0.77	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	186.79970	0.18680	200.32090	0.20032	186.800	20.16	0.22	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	179.98920	0.17999	193.15780	0.19316	179.989	20.27	0.21	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	178.57650	0.17858	191.66920	0.19167	178.577	20.29	0.21	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	173.04640	0.17305	185.83920	0.18584	173.046	20.36	0.21	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	170.34760	0.17035	182.99490	0.18299	170.348	20.39	0.20	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	167.69570	0.16770	180.19660	0.18020	167.696	20.43	0.20	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	152.68030	0.15268	164.33540	0.16434	152.680	20.64	0.18	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	135.91320	0.13591	146.58190	0.14658	135.913	20.90	0.17	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	133.83120	0.13383	144.37590	0.14438	133.831	20.93	0.16	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	127.79630	0.12780	137.97140	0.13797	127.796	21.04	0.16	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	119.29210	0.11929	128.93910	0.12894	119.292	21.19	0.15	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	117.48840	0.11749	127.02080	0.12702	117.488	21.23	0.15	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	106.47100	0.10647	115.29130	0.11529	106.471	21.46	0.13	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	93.75730	0.09376	101.72530	0.10173	93.757	21.75	0.12	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	88.37060	0.08837	95.96640	0.09597	88.371	21.89	0.11	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	76.37050	0.07637	83.11090	0.08311	76.371	22.24	0.10	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	75.27640	0.07528	81.93650	0.08194	75.276	22.27	0.10	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	59.08240	0.05908	64.48930	0.06449	59.082	22.97	0.08	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	58.74180	0.05874	64.12010	0.06412	58.742	22.99	0.08	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	57.07880	0.05708	62.31380	0.06231	57.079	23.11	0.07	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	55.16640	0.05517	60.23640	0.06024	55.166	23.25	0.07	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	54.85720	0.05486	59.89970	0.05990	54.857	23.27	0.07	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	54.54920	0.05455	59.56560	0.05957	54.549	23.29	0.07	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	50.75650	0.05076	55.43940	0.05544	50.756	23.60	0.07	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	48.86400	0.04886	53.38000	0.05338	48.864	23.76	0.06	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	43.97540	0.04398	48.05120	0.04805	43.975	24.23	0.06	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	34.46020	0.03446	37.65410	0.03765	34.460	25.39	0.04	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	26.74390	0.02674	29.28750	0.02929	26.744	25.97	0.04	0.00	0	7,100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 27/03/2019	Any day expiry										
					14.05080	14.05080	14.08870	14.08870		17.39	0.00	0.00	0	3,731.00
\$ / R	14.00	Put	On 27/03/2019	Any day expiry	532.43270	0.53243	521.62330	0.52162	532.433	17.31	0.47	0.00	0	65,000.00
\$ / R			On 29/03/2019	Any day expiry	14.05420	14.05420	14.09210	14.09210		17.42	0.00	0.00	0	3,753.00
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	141.56830	0.14157	138.60210	0.13860	141.568	16.04	0.19	0.00	0	500.00
\$ / R	14.20	Put	On 29/03/2019	Any day expiry	655.36000	0.65536	642.05980	0.64206	655.360	17.72	0.52	0.00	0	250.00
\$ / R	14.25	Put	On 29/03/2019	Any day expiry	686.95860	0.68696	673.16210	0.67316	686.959	17.82	0.53	0.00	0	250.00
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	360.44440	0.36044	380.54390	0.38054	360.444	18.66	0.37	0.00	0	500.00
\$ / R	15.43	Call	On 29/03/2019	Any day expiry	209.51870	0.20952	222.98420	0.22298	209.519	20.23	0.23	0.00	0	250.00
\$ / R	15.79	Call	On 29/03/2019	Any day expiry	161.13710	0.16114	172.55160	0.17255	161.137	20.85	0.18	0.00	0	250.00
\$ / R			On 02/04/2019	Any day expiry	14.06100	14.06100	14.09890	14.09890		17.41	0.00	0.00	0	55.00
\$ / R			On 26/04/2019	Any day expiry	14.10160	14.10160	14.14000	14.14000		17.57	0.00	0.00	0	0.00
\$ / R			On 30/04/2019	Any day expiry	14.10840	14.10840	14.14680	14.14680		17.55	0.00	0.00	0	1,280.00
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	177.35710	0.17736	173.92070	0.17392	177.357	16.12	0.20	0.00	0	3,000.00
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	954.08240	0.95408	984.93680	0.98494	954.082	16.58	0.68	0.00	0	2,500.00
\$ / R	14.20	Put	On 30/04/2019	Any day expiry	699.07200	0.69907	685.53640	0.68554	699.072	17.74	0.50	0.00	0	250.00
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	729.98050	0.72998	715.98640	0.71599	729.981	17.83	0.51	0.00	0	250.00
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	404.16440	0.40416	423.24250	0.42324	404.164	18.91	0.36	0.00	0	500.00
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	252.42540	0.25243	266.52900	0.26653	252.425	20.36	0.24	0.00	0	250.00
\$ / R	15.96	Call	On 30/04/2019	Any day expiry	202.73770	0.20274	214.55870	0.21456	202.738	20.89	0.20	0.00	0	250.00
\$ / R			On 31/05/2019	Any day expiry	14.16100	14.16100	14.20000	14.20000		17.69	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	209.86630	0.20987	206.05400	0.20605	209.866	16.22	0.21	0.00	0	500.00
\$ / R	14.20	Put	On 31/05/2019	Any day expiry	736.97400	0.73697	723.28500	0.72329	736.974	17.77	0.48	0.00	0	250.00
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	767.34360	0.76734	753.24570	0.75325	767.344	17.86	0.49	0.00	0	250.00
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	441.66210	0.44166	460.36640	0.46037	441.662	19.16	0.36	0.00	0	500.00
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	289.17550	0.28918	303.30480	0.30330	289.175	20.49	0.25	0.00	0	250.00
\$ / R	16.15	Call	On 31/05/2019	Any day expiry	237.27110	0.23727	249.34920	0.24935	237.271	21.00	0.21	0.00	0	250.00
\$ / R			On 03/06/2019	Any day expiry	14.16610	14.16610	14.20520	14.20520		17.75	0.00	0.00	0	0.00
\$ / R			On 14/06/2019	Foreign Exchange Future	14.18510	14.18510	14.22440	14.22440		17.80	0.00	56,740.40	4	18,719.00
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	7.90410	0.00790	8.13070	0.00813	7.904	17.43	0.01	0.00	0	1,000.00
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	81.42630	0.08143	80.48280	0.08048	81.426	15.84	0.10	0.00	0	1,000.00
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	161.40120	0.16140	158.38770	0.15839	161.401	16.07	0.17	0.00	0	1,000.00
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	218.07640	0.21808	213.83440	0.21383	218.076	16.24	0.21	0.00	0	911.00
\$ / R	13.00	Put	On 14/06/2019	Foreign Exchange Future	223.60680	0.22361	219.25280	0.21925	223.607	16.26	0.22	0.00	0	8,203.00
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	297.30030	0.29730	291.48350	0.29148	297.300	16.46	0.27	0.00	0	30,000.00
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	547.82820	0.54783	537.49290	0.53749	547.828	17.21	0.40	0.00	0	25,000.00
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	573.69420	0.57369	562.93180	0.56293	573.694	17.29	0.41	0.00	0	5,035.00
\$ / R	13.98	Call	On 14/06/2019	Foreign Exchange Future	832.32790	0.83233	860.00910	0.86001	832.328	17.45	0.57	0.00	0	1,000.00
\$ / R	14.42	Call	On 14/06/2019	Foreign Exchange Future	655.04580	0.65505	678.93110	0.67893	655.046	18.17	0.48	0.00	0	30.00
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	600.63600	0.60064	623.16780	0.62317	600.636	18.43	0.45	0.00	0	1,000.00
\$ / R	14.63	Put	On 14/06/2019	Foreign Exchange Future	1,029.52170	1.02952	1,012.33230	1.01233	1,029.522	18.52	0.56	0.00	0	8,203.00
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	527.76670	0.52777	548.33330	0.54833	527.767	18.83	0.40	0.00	0	30,000.00
\$ / R	15.10	Call	On 14/06/2019	Foreign Exchange Future	455.48640	0.45549	473.94580	0.47395	455.486	19.32	0.36	0.00	0	1,000.00
\$ / R	15.62	Call	On 14/06/2019	Foreign Exchange Future	349.58480	0.34958	364.63250	0.36463	349.585	20.23	0.28	0.00	0	5,035.00
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future	317.76250	0.31776	331.83760	0.33184	317.763	20.48	0.26	0.00	0	1,000.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	298.33920	0.29834	311.79970	0.31180	298.339	20.65	0.25	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	286.13160	0.28613	299.19350	0.29919	286.132	20.76	0.24	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	125.47340	0.12547	132.15040	0.13215	125.473	24.22	0.11	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.19550	14.19550	14.23480	14.23480		17.80	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,096.74060	1.09674	1,078.94560	1.07895	1,096.741	18.65	0.57	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	167.83570	0.16784	175.04610	0.17505	167.836	22.57	0.15	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.20930	14.20930	14.24880	14.24880		17.83	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	236.46190	0.23646	231.99760	0.23200	236.462	16.28	0.22	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	768.29460	0.76829	754.41700	0.75442	768.295	17.83	0.47	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	798.31450	0.79831	784.04580	0.78405	798.314	17.91	0.48	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	473.12330	0.47312	491.37830	0.49138	473.123	19.42	0.36	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	320.55840	0.32056	335.01800	0.33502	320.558	20.67	0.26	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	268.69760	0.26870	281.09270	0.28109	268.698	21.17	0.22	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.21440	14.21440	14.25400	14.25400		17.81	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.21790	14.21790	14.25750	14.25750		17.90	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	393.28880	0.39329	385.66050	0.38566	393.289	16.68	0.31	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	262.67060	0.26267	274.34700	0.27435	262.671	21.32	0.21	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.26620	14.26620	14.30630	14.30630		18.00	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	265.29150	0.26529	260.13730	0.26014	265.292	16.35	0.22	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	799.99800	0.80000	786.24330	0.78624	799.998	17.84	0.46	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	829.81570	0.82982	815.67180	0.81567	829.816	17.92	0.47	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	510.29220	0.51029	528.33140	0.52833	510.292	19.64	0.36	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	357.84410	0.35784	371.64710	0.37165	357.844	20.82	0.26	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	305.49280	0.30549	317.79430	0.31779	305.493	21.30	0.23	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.26790	14.26790	14.30810	14.30810		18.01	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.28860	14.28860	14.32900	14.32900		18.01	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	983.43470	0.98343	967.35370	0.96735	983.435	18.28	0.50	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	350.06630	0.35007	363.60440	0.36360	350.066	21.05	0.25	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.31800	14.31800	14.35870	14.35870		18.04	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	290.14020	0.29014	284.82150	0.28482	290.140	16.41	0.23	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	827.29310	0.82729	812.88830	0.81289	827.293	17.88	0.45	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	856.90030	0.85690	842.15750	0.84216	856.900	17.96	0.46	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	536.78670	0.53679	554.67440	0.55467	536.787	19.86	0.35	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	385.30290	0.38530	399.44080	0.39944	385.303	20.98	0.27	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	332.74750	0.33275	345.22050	0.34522	332.748	21.46	0.23	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.32320	14.32320	14.36400	14.36400		18.02	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.32850	14.32850	14.36930	14.36930		18.10	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	167.35690	0.16736	173.68040	0.17368	167.357	24.85	0.12	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.34770	14.34770	14.38870	14.38870		18.09	0.00	0.00	0	14,099.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	13.17210	0.01317	13.49560	0.01350	13.172	15.73	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	155.29360	0.15529	151.21070	0.15121	155.294	15.42	0.14	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	677.89890	0.67790	665.39510	0.66540	677.899	17.40	0.39	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	710.02730	0.71003	697.10610	0.69711	710.027	17.50	0.40	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	776.42060	0.77642	762.66130	0.76266	776.421	17.69	0.42	0.00	0	33,715.00

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	14.14	Put	804.90820	0.80491	790.79900	0.79080	804.908	17.76	0.43	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	845.57920	0.84558	830.98750	0.83099	845.579	17.87	0.44	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	917.39190	0.91739	901.98200	0.90198	917.392	18.06	0.46	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	1,165.29110	1.16529	1,147.65770	1.14766	1,165.291	18.62	0.53	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,637.39560	1.63740	1,615.43500	1.61543	1,637.396	19.59	0.62	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,775.93750	1.77594	1,752.91060	1.75291	1,775.938	19.86	0.64	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	499.38500	0.49938	516.16920	0.51617	499.385	20.32	0.32	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	298.60900	0.29861	308.42480	0.30842	298.609	22.08	0.20	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	267.23970	0.26724	274.32430	0.27432	267.240	22.85	0.18	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	253.38750	0.25339	259.94000	0.25994	253.388	23.25	0.17	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	248.45790	0.24846	254.81810	0.25482	248.458	23.40	0.17	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	228.39750	0.22840	233.96420	0.23396	228.398	24.08	0.16	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	219.53330	0.21953	224.74340	0.22474	219.533	24.42	0.15	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	212.23240	0.21223	217.14870	0.21715	212.232	24.72	0.14	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	209.43700	0.20944	215.33340	0.21533	209.437	24.76	0.14	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	154.20240	0.15420	160.15460	0.16015	154.202	24.76	0.11	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.37220	14.37220	14.41340	14.41340		18.10	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	313.24160	0.31324	307.62430	0.30762	313.242	16.46	0.23	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	850.61310	0.85061	835.99220	0.83599	850.613	17.86	0.44	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	880.03920	0.88004	865.08210	0.86508	880.039	17.94	0.45	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	566.95060	0.56695	584.52920	0.58453	566.951	20.00	0.35	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	415.54650	0.41555	429.32210	0.42932	415.547	21.08	0.27	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	360.79520	0.36080	372.84640	0.37285	360.795	21.58	0.24	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.37570	14.37570	14.41690	14.41690		18.17	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.42650	14.42650	14.46810	14.46810		18.24	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	335.89030	0.33589	326.49700	0.32650	335.890	16.52	0.23	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	872.32860	0.87233	857.73860	0.85774	872.329	17.86	0.43	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	901.57330	0.90157	886.63050	0.88663	901.573	17.93	0.44	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	590.33510	0.59034	607.62260	0.60762	590.335	20.20	0.35	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	440.61600	0.44062	454.58070	0.45458	440.616	21.23	0.27	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	386.72780	0.38673	399.19610	0.39920	386.728	21.71	0.24	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.47730	14.47730	14.51950	14.51950		18.30	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	351.54300	0.35154	342.47170	0.34247	351.543	16.47	0.23	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	891.56980	0.89157	877.29440	0.87729	891.570	17.86	0.42	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	920.63850	0.92064	906.01790	0.90602	920.639	17.93	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	614.13620	0.61414	632.21800	0.63222	614.136	20.33	0.35	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	466.12190	0.46612	480.55710	0.48056	466.122	21.35	0.27	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	413.04550	0.41305	426.05950	0.42606	413.046	21.82	0.24	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.48290	14.48290	14.52510	14.52510		18.30	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.50350	14.50350	14.54590	14.54590		18.34	0.00	0.00	0	9,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	72.21010	0.07221	72.11970	0.07212	72.210	14.07	0.07	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	620.60990	0.62061	609.77410	0.60977	620.610	17.17	0.33	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	423.56230	0.42356	436.30950	0.43631	423.562	21.97	0.24	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	199.91860	0.19992	208.22360	0.20822	199.919	24.47	0.12	0.00	0	2,000.00

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 31/12/2019	Any day expiry		14.53720	14.53720		14.57990	14.57990		18.44	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	369.00150	0.36900	359.95540	0.35996	369.002	16.48	0.23	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	913.67970	0.91368	898.97900	0.89898	913.680	17.92	0.41	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	942.61130	0.94261	927.57200	0.92757	942.611	18.00	0.42	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	644.46320	0.64446	662.17850	0.66218	644.463	20.54	0.35	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	499.95370	0.49995	514.11040	0.51411	499.954	21.55	0.28	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	447.46260	0.44746	460.22880	0.46023	447.463	22.02	0.25	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry		14.54090	14.54090		14.58360	14.58360		18.45	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		14.59520	14.59520		14.63840	14.63840		18.57	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		14.65330	14.65330		14.69690	14.69690		18.66	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future		14.67950	14.67950		14.72330	14.72330		18.74	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry		14.71130	14.71130		14.75540	14.75540		18.76	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		14.76190	14.76190		14.80640	14.80640		18.84	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		14.82560	14.82560		14.87050	14.87050		18.97	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		14.84430	14.84430		14.88940	14.88940		18.97	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		14.93040	14.93040		14.97620	14.97620		19.08	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.02030	15.02030		15.06680	15.06680		19.13	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		13.87660	13.87660		13.91270	13.91270		17.35	0.00	0.00	0	429.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.03560	14.03560		14.07330	14.07330		17.33	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.18510	14.18510		14.22440	14.22440		17.80	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		14.34770	14.34770		14.38870	14.38870		18.09	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		14.50350	14.50350		14.54590	14.54590		18.34	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry		17.79410	17.79410		17.82040	17.82040		16.91	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.83450	17.83450		17.86120	17.86120		17.31	0.00	101,424,801.50	5,687	417,890.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	16.15830	0.01616	20.98070	0.02098	16.158	21.02	0.05	0.00	0	200.00
£ / R	On 31/01/2019	Any day expiry		17.98740	17.98740		18.01530	18.01530		16.73	0.00	0.00	0	23.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.12820	18.12820		18.15720	18.15720		16.73	0.00	1,994,102.00	110	11,650.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	605.30830	0.60531	600.05220	0.60005	605.308	16.73	0.45	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,374.74350	1.37474	1,358.58260	1.35858	1,374.744	17.55	0.70	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	171.74530	0.17175	179.11080	0.17911	171.745	18.36	0.18	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	149.59580	0.14960	155.71680	0.15572	149.596	18.51	0.16	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	56.65380	0.05665	57.48510	0.05749	56.654	19.62	0.07	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry		18.16190	18.16190		18.19110	18.19110		16.80	0.00	0.00	0	24.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.40290	18.40290		18.43340	18.43340		17.07	0.00	0.00	0	5,301.00
£ / R	On 16/09/2019	Foreign Exchange Future		18.70380	18.70380		18.73600	18.73600		17.50	0.00	0.00	0	9,895.00
£ / R	On 13/12/2019	Foreign Exchange Future		18.99200	18.99200		19.02510	19.02510		17.87	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future		19.31590	19.31590		19.34990	19.34990		18.43	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.12245	0.12245		0.12347	0.12347		27.99	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.12491	0.12491		0.12596	0.12596		21.07	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12720	0.12720		0.12829	0.12829		23.34	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 30/11/2018	Any day expiry		15.72930	15.72930		15.76220	15.76220		16.45	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.77250	15.77250		15.80580	15.80580		15.71	0.00	693,990.00	44	110,940.00
€ / R	On 21/12/2018	Any day expiry		15.79430	15.79430		15.82780	15.82780		15.83	0.00	0.00	0	0.00
€ / R	On 21/12/2018	Any day expiry	15.83	Put	280.99800	0.28100	278.76270	0.27876	280.998	15.92	0.51	0.00	0	32,000.00
€ / R	On 03/01/2019	Any day expiry		15.83880	15.83880		15.83090	15.83090		15.53	0.00	0.00	0	0.00
€ / R	On 03/01/2019	Any day expiry	15.85	Put	322.36000	0.32236	0.00000	0.00000	322.360	15.53	0.50	203,990,645.04	26,000	13,000.00
€ / R	On 18/03/2019	Foreign Exchange Future		16.09330	16.09330		16.12960	16.12960		15.94	0.00	5,584,375.10	347	37,049.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	324.59500	0.32459	317.46280	0.31746	324.595	15.30	0.34	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	608.51380	0.60851	634.38260	0.63438	608.514	15.81	0.54	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	1,462.83710	1.46284	1,439.87400	1.43987	1,462.837	18.18	0.75	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	39.19790	0.03920	43.31510	0.04332	39.198	21.32	0.05	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.39400	16.39400		16.43120	16.43120		16.49	0.00	0.00	0	4,675.00
€ / R	On 14/08/2019	Any day expiry		16.60960	16.60960		16.64750	16.64750		16.75	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,192.40890	1.19241	1,175.54710	1.17555	1,192.409	17.28	0.54	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	284.36190	0.28436	294.10790	0.29411	284.362	20.73	0.19	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.72630	16.72630		16.76500	16.76500		16.89	0.00	0.00	0	9,050.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	500.43190	0.50043	514.85830	0.51486	500.432	19.24	0.30	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future		17.03570	17.03570		17.07370	17.07370		17.14	0.00	0.00	0	0.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	100.85300	0.10085	99.36850	0.09937	100.853	15.67	0.08	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	698.99820	0.69900	688.10140	0.68810	698.998	16.04	0.34	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	425.59010	0.42559	436.11830	0.43612	425.590	21.28	0.22	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future		17.34780	17.34780		17.38880	17.38880		17.46	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.52000	97.52000		97.48000	97.48000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future		607.83700	607.83700		608.44100	608.44100			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future		618.51800	618.51800		619.14700	619.14700			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future		630.84200	630.84200		631.50300	631.50300			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		701.49200	701.49200		703.09200	703.09200			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future		713.81900	713.81900		715.46400	715.46400			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future		728.04200	728.04200		729.74200	729.74200			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future		635.90100	635.90100		638.36600	638.36600			0.00	0.00	0	910.00
ALBI	On 02/05/2019	Index Future		647.07500	647.07500		649.59800	649.59800			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future		659.96800	659.96800		662.56200	662.56200			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.05740	10.05740		10.06600	10.06600		13.43	0.00	1,045,969.60	104	23,971.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future		10.18940	10.18940		10.19830	10.19830		13.33	0.00	0.00	0	324.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.31570	10.31570		10.32460	10.32460		13.70	0.00	0.00	0	4,934.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future		10.45450	10.45450		10.46200	10.46200		14.13	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future		10.58770	10.58770		10.59590	10.59590		14.49	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future		10.73840	10.73840		10.74510	10.74510		14.99	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD/ R	On 14/12/2018	Foreign Exchange Future		10.50770	10.50770		10.50740	10.50740		14.43	0.00	0.00	0	700.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		10.64980	10.64980		10.64990	10.64990		14.31	0.00	0.00	0	250.00
CAD/ R	On 14/06/2019	Foreign Exchange Future		10.77900	10.77900		10.77960	10.77960		14.87	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future		10.79430	10.79430		10.79470	10.79470		15.26	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future		10.93230	10.93230		10.93330	10.93330		15.70	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future		11.06700	11.06700		11.06720	11.06720		16.04	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future		128.11000	128.11000		140.69000	140.69000			0.00	0.00	0	10,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.91290	13.91290		13.97080	13.97080		15.85	0.00	0.00	0	1,366.00
CHF / R	On 18/03/2019	Foreign Exchange Future		14.21160	14.21160		14.27270	14.27270		16.16	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.49160	14.49160		14.55420	14.55420		17.08	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		14.80120	14.80120		14.86530	14.86530		17.82	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		15.09010	15.09010		15.15430	15.15430		18.23	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		15.70380	15.70380		15.77260	15.77260		18.76	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		1.99870	1.99870		2.00290	2.00290		15.39	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.01680	2.01680		2.02090	2.02090		15.51	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.03530	2.03530		2.03930	2.03930		15.69	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.12030	2.12030		2.12450	2.12450		15.21	0.00	0.00	0	140.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.16480	2.16480		2.16930	2.16930		15.06	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.20660	2.20660		2.21130	2.21130		15.52	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.25230	2.25230		2.25700	2.25700		15.92	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.37300	2.37300		2.37850	2.37850		16.58	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.42290	2.42290		2.42850	2.42850		17.09	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		11.10119	77.36323		11.04566	77.68384			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future		11.20052	74.93172		11.14289	75.25949			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		11.29891	76.42624		11.23888	76.76248			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 07/02/2019	Bond Future		11.34135	79.42614		11.27036	79.89174			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.44112	76.56154		11.36751	77.03689			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.53836	78.08917		11.46187	78.57601			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		629.37400	629.37400		631.92100	631.92100			0.00	18,881,220.00	3	457.00
GOVI	On 02/05/2019	GOVI		640.43300	640.43300		643.04000	643.04000			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		653.19400	653.19400		655.87300	655.87300			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.77450	1.77450		1.77900	1.77900		16.97	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.79880	1.79880		1.80360	1.80360		17.29	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.82070	1.82070		1.82560	1.82560		17.48	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		132.07450	132.07450		132.09568	132.09568			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		134.42539	134.42539		134.44963	134.44963			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		137.08948	137.08948		137.11760	137.11760			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		100.42955	100.42955		100.44534	100.44534			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future		101.14415	101.14415		101.16215	101.16215			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		103.18390	103.18390		103.20483	103.20483			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		102.16539	102.16539		102.18120	102.18120			0.00	0.00	0	6,770.00
I2033	On 02/05/2019	Bond Future		102.83835	102.83835		102.85645	102.85645			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		104.91225	104.91225		104.93330	104.93330			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		119.94689	119.94689		119.69379	119.69379			0.00	0.00	0	9,912.00
I2038	On 02/05/2019	Bond Future		122.08188	122.08188		121.82668	121.82668			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		124.49130	124.49130		124.23400	124.23400			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		113.73955	113.73955		113.75710	113.75710			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future		114.07817	114.07817		114.09815	114.09815			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		116.37888	116.37888		116.40213	116.40213			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		117.17178	117.17178		117.06792	117.06792			0.00	0.00	0	10,329.00
I2050	On 02/05/2019	Bond Future		119.25731	119.25731		119.15403	119.15403			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		119.84381	119.84381		119.74137	119.74137			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		253.28600	253.28600		253.26100	253.26100			0.00	25,328,600.00	10	528.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 02/05/2019		Index Future	257.79400	257.79400		257.77300	257.77300			0.00	0.00	0	215.00
IGOV	On 01/08/2019		Index Future	262.99000	262.99000		262.97800	262.97800			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	20,000.00
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	0.13510	0.13510		0.13550	0.13550			0.00	0.00	0	0.00
KES / R	On 18/03/2019		Foreign Exchange Future	0.13470	0.13470		0.13520	0.13520			0.00	0.00	0	0.00
KES / R	On 14/06/2019		Foreign Exchange Future	0.13420	0.13420		0.13470	0.13470			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018		Foreign Exchange Future	1.62300	1.62300		1.62330	1.62330		14.20	0.00	0.00	0	0.00
NOK/R	On 18/03/2019		Foreign Exchange Future	1.64890	1.64890		1.64940	1.64940		14.26	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.67310	1.67310		1.67370	1.67370		14.54	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018		Foreign Exchange Future	9.43370	9.43370		9.43430	9.43430		13.63	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019		Foreign Exchange Future	9.55640	9.55640		9.55780	9.55780		13.39	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	9.67480	9.67480		9.67620	9.67620		13.87	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019		Foreign Exchange Future	9.80440	9.80440		9.80580	9.80580		14.60	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019		Foreign Exchange Future	10.28260	10.28260		10.28650	10.28650		15.61	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020		Foreign Exchange Future	10.42290	10.42290		10.42920	10.42920		16.08	0.00	0.00	0	0.00
PULA / R	On 14/12/2018		Foreign Exchange Future	1.31320	1.31320		1.31590	1.31590			0.00	0.00	0	0.00
PULA / R	On 18/03/2019		Foreign Exchange Future	1.32080	1.32080		1.32340	1.32340			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.32650	1.32650		1.32920	1.32920			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018		Foreign Exchange Future	1.28520	1.28520		1.28380	1.28380			0.00	0.00	0	250.00
QUANTO € / \$	On 14/12/2018		Foreign Exchange Future	1.13660	1.13660		1.13610	1.13610			0.00	0.00	0	50.00
QUANTO € / \$	On 18/03/2019		Foreign Exchange Future	1.14660	1.14660		1.14610	1.14610			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019		Foreign Exchange Future	1.15570	1.15570		1.15510	1.15510			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018		Foreign Exchange Future	8.16650	8.16650	0.12208	8.09910	8.09910		19.52	0.00	0.00	0	0.00
R186	On 07/02/2019		Bond Future	9.01726	109.72343		8.97627	109.96310		6.92	0.00	110,272,047.15	1,005	69,800.00
R186	On 07/02/2019	8.30	Call	124.34000	0.12434		158.37000	0.15837	124.340	6.29	0.09	0.00	0	210.00
R186	On 07/02/2019	8.50	Call	277.97000	0.27797		338.22000	0.33822	277.970	6.36	0.17	0.00	0	1,000.00
R186	On 07/02/2019	8.77	Call	695.75000	0.69575		803.29000	0.80329	695.750	6.58	0.33	0.00	0	1,170.00
R186	On 07/02/2019	9.10	Put	1,105.87000	1.10587		1,031.11000	1.03111	1,105.870	6.82	0.44	0.00	0	1,000.00
R186	On 07/02/2019	9.20	Call	1,937.97000	1.93797		2,117.43000	2.11743	1,937.970	6.89	0.63	0.00	0	3,000.00
R186	On 07/02/2019	9.23	Call	2,049.84000	2.04984		2,233.32000	2.23332	2,049.840	6.91	0.65	0.00	0	3,000.00
R186	On 07/02/2019	9.27	Call	2,203.89000	2.20389		2,392.46000	2.39246	2,203.890	6.93	0.67	0.00	0	1,170.00
R186	On 07/02/2019	9.30	Put	688.57000	0.68857		641.08000	0.64108	688.570	6.96	0.31	0.00	0	2,500.00
R186	On 07/02/2019	9.38	Call	2,653.57000	2.65357		2,854.53000	2.85453	2,653.570	7.01	0.74	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 07/02/2019	Bond Future	9.50	Put	409.36000		0.40936		381.57000	0.38157	409.360	7.10	0.21	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	139.66000		0.13966		131.88000	0.13188	139.660	7.57	0.08	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	132.11000		0.13211		124.86000	0.12486	132.110	7.59	0.08	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.07471	111.65212			9.03151	111.89824		7.01	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	675.77000		0.67577		753.46000	0.75346	675.770	6.39	0.25	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	886.54000		0.88654		978.82000	0.97882	886.540	6.50	0.30	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	944.83000		0.94483		1,040.81000	1.04081	944.830	6.53	0.31	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,047.46000		1.04746		1,149.61000	1.14961	1,047.460	6.57	0.34	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,793.08000		1.79308		1,931.42000	1.93142	1,793.080	6.83	0.48	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,405.23000		2.40523		2,565.47000	2.56547	2,405.230	6.97	0.56	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,572.41000		2.57241		2,737.74000	2.73774	2,572.410	7.01	0.59	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,746.59000		2.74659		2,916.84000	2.91684	2,746.590	7.05	0.61	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	777.43000		0.77743		736.70000	0.73670	777.430	7.50	0.24	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	581.16000		0.58116		551.37000	0.55137	581.160	7.77	0.18	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	534.83000		0.53483		507.64000	0.50764	534.830	7.85	0.17	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	499.42000		0.49942		474.23000	0.47423	499.420	7.91	0.16	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.12256	108.57600			9.07675	108.82984		7.14	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	630.36000		0.63036		694.92000	0.69492	630.360	6.12	0.21	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,291.83000		2.29183		2,432.21000	2.43221	2,291.830	6.96	0.49	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	989.32000		0.98932		946.22000	0.94622	989.320	8.18	0.23	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			297.96321	297.96321			297.61584	297.61584			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			303.26653	303.26653			302.91884	302.91884			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			301.82196	301.82196			301.47486	301.47486			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			231.00894	231.00894			231.04506	231.04506			0.00	0.00	0	8,990.00
R202	On 02/05/2019	Bond Future			235.12060	235.12060			235.16192	235.16192			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			235.84637	235.84637			235.89432	235.89432			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			8.32371	101.58968			8.29224	101.69472		3.50	0.00	0.00	0	60,251.00
R2023	On 02/05/2019	Bond Future			8.36313	99.44556			8.32886	99.55437		3.86	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.38059	101.42855			8.34271	101.54208		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			9.47131	90.35560			9.42550	90.64372		9.42	0.00	0.00	0	55,560.00
R2030	On 07/02/2019	Bond Future	8.90	Call	256.85000		0.25685		320.24000	0.32024	256.850	8.42	0.15	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	685.68000		0.68568		805.24000	0.80524	685.680	8.75	0.31	0.00	0	4,000.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 07/02/2019	Bond Future	9.60	Call	1,924.29000	1.92429	2,128.56000	2.12856	1,924.290	9.28	0.59	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,233.84000	2.23384	2,451.11000	2.45111	2,233.840	9.35	0.64	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	259.12000	0.25912	240.74000	0.24074	259.120	10.00	0.13	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.53151	91.94414	9.48383	92.23913		9.61	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	691.51000	0.69151	778.93000	0.77893	691.510	8.63	0.23	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,852.01000	1.85201	2,010.26000	2.01026	1,852.010	9.26	0.45	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	901.00000	0.90100	849.61000	0.84961	901.000	10.15	0.24	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.58761	89.77220	9.53771	90.07545		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			9.67381	92.58065	9.61785	92.96235		10.09	0.00	0.00	0	42,380.00
R2032	On 02/05/2019	Bond Future			9.73336	90.05114	9.67533	90.44137		10.74	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.78724	91.84731	9.72686	92.24760		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			9.80484	96.59486	9.74896	97.01860		10.72	0.00	0.00	0	71,612.00
R2035	On 02/05/2019	Bond Future			9.86174	93.79245	9.80393	94.22557		11.46	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.91433	95.66293	9.85431	96.10705		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			9.87542	88.81227	9.80930	89.31672		11.79	0.00	232,688,147.40	2,620	55,962.00
R2037	On 02/05/2019	Bond Future			9.93478	90.37372	9.86648	90.88886		12.03	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			9.99175	87.92020	9.92093	88.44797		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			9.95536	91.94670	9.88413	92.52999		12.16	0.00	0.00	0	33,526.00
R2040	On 02/05/2019	Bond Future			10.01466	93.56331	9.94115	94.15869		12.42	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,469.33000	1.46933	1,700.07000	1.70007	1,469.330	11.51	0.33	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,795.89000	3.79589	4,185.77000	4.18577	3,795.890	12.36	0.59	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.07186	90.92306	9.99572	91.53272		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			9.96296	89.18336	9.89175	89.77726		12.72	0.00	802,650.24	9	37,185.00
R2044	On 02/05/2019	Bond Future			10.01960	90.75135	9.94618	91.35745		13.00	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.07413	88.18020	9.99817	88.80073		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			9.94914	92.64531	9.87793	93.25513		12.52	0.00	0.00	0	109,519.00
R2048	On 02/05/2019	Bond Future			10.00075	89.83692	9.92740	90.45921		13.45	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 01/08/2019	Bond Future			10.04876		91.62853		9.97299	92.26551		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			5.66258		101.96188		5.82306	101.81799		0.41	0.00	32,627,801.60	320	17,372.00
R207	On 02/05/2019	Bond Future			4.98110		103.75429		5.19323	103.60988		0.37	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			3.18502		102.18055		3.50892	102.03591		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			7.06586		101.87782		7.21411	101.59090		1.45	0.00	0.00	0	17,015.00
R208	On 02/05/2019	Bond Future			6.98175		100.26751		7.14809	99.97751		1.67	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.80321		102.26701		6.99430	101.97381		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			9.74606		73.46037		9.69025	73.82113		12.15	0.00	1,469,207.40	20	121,807.00
R209	On 07/02/2019	Bond Future	9.04	Call	156.84000		0.15684		209.40000	0.20940	156.840	10.64	0.10	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	934.63000		0.93463		1,104.93000	1.10493	934.630	11.44	0.37	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	564.54000		0.56454		509.85000	0.50985	564.540	12.44	0.23	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.79759		71.60248		9.74001	71.97110		12.99	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,121.11000		1.12111		1,262.84000	1.26284	1,121.110	12.03	0.32	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,916.31000		2.91631		3,156.84000	3.15684	2,916.310	12.93	0.58	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.71	Put	700.19000		0.70019		651.27000	0.65127	700.190	14.23	0.18	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.84416		73.03061		9.78460	73.40841		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			186.56361		186.56361		186.59312	186.59312			0.00	0.00	0	3,308.00
R210	On 02/05/2019	Bond Future			187.32840		187.32840		187.36213	187.36213			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			191.10645		191.10645		191.14552	191.14552			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			155.53562		155.53562		155.56171	155.56171			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future			158.30423		158.30423		158.33385	158.33385			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.42546		161.42546		161.45970	161.45970			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	9.56820		85.05091		9.51736	85.36526		9.93	0.00	0.00	0	32,397.00
R213	On 02/05/2019	Bond Future	9.62285		82.99641		9.57014	83.31791		10.59	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.67217		84.65143		9.61728	84.98149		10.42	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.93377		72.46813		9.86262	72.94509		12.93	0.00	142,037,534.80	1,960	29,831.00
R214	On 02/05/2019	Bond Future	9.98504		70.44598		9.91180	70.93272		13.83	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.03266		71.85081		9.95705	72.34909		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	10.10390		10.10390		10.12150	10.12150		14.94	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.24410		10.24410		10.26200	10.26200		14.82	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.37950		10.37950		10.39830	10.39830		15.25	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.63110		2.63110		2.60690	2.60690		20.63	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.52830		2.52830		2.50450	2.50450		20.45	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.44180		2.44180		2.41600	2.41600		21.04	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>4,340,606,546.61</b>	<b>600,431</b>	<b>11 433 582.00</b>
<b>Grand Total:</b>												<b>4,340,606,546.61</b>	<b>600,431</b>	<b>11 433 582.00</b>