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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 10/12/2018

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 11/12/2018	Any day expiry	14.33930	14.33930		13.97150	13.97150		25.87	0.00	0.00	0	0.00	
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	0.17320	0.00017	13.95610	0.01396	0.173	33.36	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	1.53730	0.00154	49.45330	0.04945	1.537	31.11	0.02	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	0.93300	0.00093	0.52790	0.00053	0.933	40.62	0.01	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	0.02820	0.00003	0.08420	0.00008	0.028	49.90	0.00	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry	14.33930		14.33930	14.33930	13.97160	13.97160	24.53	0.00	1,662,570.00	117	3,672.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.34070		14.34070	14.34070	13.97430	13.97430	23.80	0.00	4,442,662,815.80	309,794	394,707.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	0.00000	0.00000	0.00000	0.00000	0.000	26.15	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	26.75	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.57	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	0.00000	0.00000	0.00020	0.00000	0.000	28.11	0.00	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	0.00000	0.00000	0.00030	0.00000	0.000	28.22	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	0.00000	0.00000	0.00090	0.00000	0.000	28.66	0.00	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	0.00000	0.00000	0.00390	0.00000	0.000	29.20	0.00	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	0.00000	0.00000	0.00750	0.00001	0.000	29.47	0.00	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	0.00010	0.00000	0.03640	0.00004	0.000	30.18	0.00	0.00	0	39,589.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	0.00100	0.00000	0.13050	0.00013	0.001	30.83	0.00	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,840.70100	1.84070	1,474.43050	1.47443	1,840.701	30.83	1.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	0.00620	0.00001	0.32920	0.00033	0.006	31.54	0.00	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	0.01180	0.00001	0.43220	0.00043	0.012	31.81	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	0.02780	0.00003	0.63040	0.00063	0.028	32.19	0.00	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	0.18910	0.00019	1.80330	0.00180	0.189	32.67	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	0.24900	0.00025	2.32890	0.00233	0.249	32.32	0.00	0.00	0	72,280.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,340.94900	1.34095	976.62890	0.97663	1,340.949	32.32	1.00	0.00	0	4,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	0.32750	0.00033	2.99850	0.00300	0.328	31.97	0.00	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	0.43010	0.00043	3.84830	0.00385	0.430	31.62	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,141.43790	1.14144	780.57340	0.78057	1,141.438	30.92	1.00	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	0.82120	0.00082	6.90550	0.00691	0.821	30.78	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	0.96370	0.00096	7.96550	0.00797	0.964	30.57	0.01	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,091.66370	1.09166	732.26550	0.73227	1,091.664	30.57	0.99	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	1.39580	0.00140	10.99030	0.01099	1.396	30.08	0.01	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	1.47120	0.00147	11.50100	0.01150	1.471	30.01	0.01	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	893.44350	0.89344	543.89890	0.54390	893.444	29.17	0.98	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	2.74350	0.00274	19.59890	0.01960	2.744	29.17	0.02	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	3.54090	0.00354	24.30300	0.02430	3.541	28.82	0.02	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	844.24090	0.84424	498.60300	0.49860	844.241	28.82	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	5.84570	0.00585	36.86490	0.03686	5.846	28.12	0.03	0.00	0	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	8.70870	0.00871	50.72800	0.05073	8.709	27.60	0.05	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	9.63220	0.00963	54.82770	0.05483	9.632	27.49	0.05	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	12.34500	0.01234	66.32920	0.06633	12.345	27.20	0.07	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	14.99490	0.01499	76.93080	0.07693	14.995	26.98	0.08	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	15.73300	0.01573	79.78980	0.07979	15.733	26.92	0.08	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	556.43300	0.55643	254.08980	0.25409	556.433	26.92	0.92	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	25.10350	0.02510	113.40090	0.11340	25.103	26.35	0.13	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	422.11620	0.42212	158.22300	0.15822	422.116	26.07	0.85	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	39.06210	0.03906	161.10770	0.16111	39.062	25.78	0.18	0.00	0	53,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	379.76210	0.37976	135.40770	0.13541	379.762	25.78	0.82	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	59.17670	0.05918	223.26200	0.22326	59.177	25.22	0.26	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	64.08750	0.06409	236.84780	0.23685	64.088	25.10	0.27	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	277.36530	0.27737	88.07550	0.08808	277.365	25.05	0.72	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	72.07330	0.07207	257.89110	0.25789	72.073	24.93	0.30	0.00	0	115,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	74.90740	0.07491	265.07580	0.26508	74.907	24.88	0.31	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	227.84580	0.22785	68.92480	0.06892	227.846	24.65	0.65	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	87.14580	0.08715	294.62480	0.29462	87.146	24.65	0.35	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	100.90370	0.10090	325.38780	0.32539	100.904	24.42	0.39	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	195.29180	0.19529	57.55540	0.05756	195.292	24.37	0.60	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	124.58700	0.12459	373.57550	0.37358	124.587	24.08	0.45	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	137.86900	0.13787	398.49350	0.39849	137.869	23.91	0.48	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	148.56900	0.14857	42.79350	0.04279	148.569	23.91	0.52	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	147.27360	0.14727	415.38240	0.41538	147.274	23.80	0.51	0.00	0	4,428.00

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	14.35	Call	137.97360	0.13797		39.68240	0.03968	137.974	23.80	0.49	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	170.17470	0.17017		449.77070	0.44977	170.175	24.03	0.55	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	116.87000	0.11687		32.78680	0.03279	116.870	24.09	0.44	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	101.88900	0.10189		28.08510	0.02809	101.889	24.33	0.40	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	82.36870	0.08237		22.19750	0.02220	82.369	24.68	0.34	0.00	0	13,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	241.66870	0.24167		547.89750	0.54790	241.669	24.68	0.66	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	248.73900	0.24874		557.03680	0.55704	248.739	24.74	0.67	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	316.11250	0.31611		640.59420	0.64059	316.113	25.27	0.75	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	56.81250	0.05681		14.89420	0.01489	56.813	25.27	0.25	0.00	0	81,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	54.68210	0.05468		14.30610	0.01431	54.682	25.33	0.25	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	52.62140	0.05262		13.74000	0.01374	52.621	25.39	0.24	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	372.61150	0.37261		707.04190	0.70704	372.612	25.68	0.80	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	38.45810	0.03846		10.21330	0.01021	38.458	25.86	0.18	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	432.05010	0.43205		774.59000	0.77459	432.050	26.09	0.84	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	440.74870	0.44075		784.28870	0.78429	440.749	26.15	0.84	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	31.44870	0.03145		8.58870	0.00859	31.449	26.15	0.16	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	484.92430	0.48492		832.93650	0.83294	484.924	26.45	0.87	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	25.62430	0.02562		7.23650	0.00724	25.624	26.45	0.13	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	23.58700	0.02359		6.76130	0.00676	23.587	26.57	0.12	0.00	0	250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	21.70060	0.02170		6.31940	0.00632	21.701	26.68	0.11	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	20.81080	0.02081		6.11010	0.00611	20.811	26.74	0.11	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	576.15240	0.57615		930.87060	0.93087	576.152	27.04	0.91	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	670.26920	0.67027	1,029.42900	1.02943	670.269	27.62	0.94	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	10.96920	0.01097		3.72900	0.00373	10.969	27.62	0.06	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	10.50330	0.01050		3.61100	0.00361	10.503	27.68	0.06	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	7.78740	0.00779		2.80240	0.00280	7.787	28.43	0.04	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	7.55210	0.00755		2.71630	0.00272	7.552	28.56	0.04	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	6.49400	0.00649		2.32730	0.00233	6.494	29.20	0.04	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	5.60760	0.00561		1.99940	0.00200	5.608	29.84	0.03	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	864.90760	0.86491	1,227.69940	1.22770	864.908	29.84	0.97	0.00	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	914.16240	0.91416	1,277.42220	1.27742	914.162	30.48	0.97	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	963.53370	0.96353	1,327.18750	1.32719	963.534	31.12	0.98	0.00	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	3.51150	0.00351		1.20110	0.00120	3.511	32.01	0.02	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	2.79290	0.00279		0.87690	0.00088	2.793	33.17	0.02	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	2.65880	0.00266		0.81820	0.00082	2.659	33.42	0.02	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,161.83280	1.16183	1,526.46360	1.52646	1,161.833	33.68	0.99	0.00	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	2.53280	0.00253		0.76360	0.00076	2.533	33.68	0.01	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	2.47260	0.00247		0.73770	0.00074	2.473	33.81	0.01	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	2.05080	0.00205		0.56110	0.00056	2.051	34.83	0.01	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	2.00470	0.00200		0.54240	0.00054	2.005	34.96	0.01	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	1.96000	0.00196		0.52430	0.00052	1.960	35.09	0.01	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	1.60990	0.00161		0.38760	0.00039	1.610	36.24	0.01	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	1.51140	0.00151		0.35090	0.00035	1.511	36.62	0.01	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,500.44380	1.50044	1,865.94480	1.86594	1,500.444	37.78	0.99	0.00	0.00	0	2,000.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	1.10590	0.00111	0.23700	0.00024	1.106	37.85	0.01	0.00	0	17,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	0.90420	0.00090	0.19550	0.00020	0.904	38.25	0.01	0.00	0	1,406.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	0.67050	0.00067	0.14720	0.00015	0.670	38.85	0.00	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	0.46780	0.00047	0.10480	0.00010	0.468	39.59	0.00	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	0.42450	0.00042	0.09570	0.00010	0.425	39.79	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	0.35010	0.00035	0.07990	0.00008	0.350	40.19	0.00	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	0.30820	0.00031	0.07100	0.00007	0.308	40.46	0.00	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	0.11510	0.00012	0.02870	0.00003	0.115	42.60	0.00	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	0.05740	0.00006	0.02060	0.00002	0.057	44.20	0.00	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	0.03300	0.00003	0.03730	0.00004	0.033	45.54	0.00	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.34860	14.34860	13.98300	13.98300		21.69	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	42.33350	0.04233	158.34020	0.15834	42.334	20.05	0.17	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	13.98	Put	60.09420	0.06009	197.49250	0.19749	60.094	20.34	0.21	0.00	0	18,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	180.03640	0.18004	409.60580	0.40961	180.036	21.51	0.46	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	604.16850	0.60417	935.41270	0.93541	604.168	23.92	0.82	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	969.50800	0.96951	1,322.84550	1.32285	969.508	25.71	0.93	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.35040	14.35040	13.98470	13.98470		21.73	0.00	0.00	0	160.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	4.79140	0.00479	11.18250	0.01118	4.791	24.00	0.02	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	5.90830	0.00591	14.31790	0.01432	5.908	22.92	0.03	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.85	Put	38.39460	0.03839	143.13700	0.14314	38.395	19.88	0.15	53,187,428.25	25,000	0.00
\$ / R	On 21/12/2018	Any day expiry	14.10	Put	103.64350	0.10364	0.00000	0.00000	103.644	20.81	0.31	110,264,091.00	25,000	25,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	108.16570	0.10817	41.33640	0.04134	108.166	22.96	0.30	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	87.27090	0.08727	32.51450	0.03251	87.271	23.32	0.26	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.36820	14.36820	14.00210	14.00210		19.27	0.00	0.00	0	1,952.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	6.69340	0.00669	13.47470	0.01347	6.693	21.34	0.02	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	58.42130	0.05842	152.92360	0.15292	58.421	18.13	0.17	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	340.63690	0.34064	167.00540	0.16701	340.637	19.00	0.60	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	206.11030	0.20611	405.75980	0.40576	206.110	19.06	0.42	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	684.06180	0.68406	995.92430	0.99592	684.062	21.36	0.78	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	1.90990	0.00191	0.94480	0.00094	1.910	27.14	0.01	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	1.22320	0.00122	1.11420	0.00111	1.223	31.06	0.00	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.37170	14.37170	14.00560	14.00560		18.99	0.00	0.00	0	55.00
\$ / R	On 03/01/2019	Any day expiry			14.37350	14.37350	14.00740	14.00740		18.92	0.00	0.00	0	0.00
\$ / R	On 03/01/2019	Any day expiry	13.57	Put	32.10020	0.03210	85.97420	0.08597	32.100	17.88	0.10	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	13.93	Call	541.13010	0.54113	299.15800	0.29916	541.130	18.08	0.76	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	14.35	Call	289.79260	0.28979	144.11930	0.14412	289.793	18.92	0.52	0.00	0	600.00
\$ / R	On 07/01/2019	Any day expiry			14.38070	14.38070	14.01430	14.01430		18.55	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	45.71440	0.04571	116.08210	0.11608	45.714	17.30	0.13	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	432.48510	0.43249	233.01050	0.23301	432.485	17.99	0.65	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	194.22400	0.19422	95.60780	0.09561	194.224	19.36	0.37	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.39490	14.39490	14.02830	14.02830		18.32	0.00	0.00	0	150.00
\$ / R	On 15/01/2019	Any day expiry	13.86	Put	109.87390	0.10987	227.57590	0.22758	109.874	17.28	0.23	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.00	Call	548.45710	0.54846	324.69880	0.32470	548.457	17.55	0.70	0.00	0	174.00
\$ / R	On 16/01/2019	Any day expiry			14.39660	14.39660	14.03000	14.03000		18.36	0.00	0.00	0	20.00

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 18/01/2019	Any day expiry			14.40010	14.40010						
\$ / R	12.66	Put	On 18/01/2019	Any day expiry	4.41570	0.00442	10.35340	0.01035	4.416	18.25	0.01	0.00	0	263.00
\$ / R			On 25/01/2019	Any day expiry	14.41240	14.41240	14.04570	14.04570		18.33	0.00	0.00	0	51.00
\$ / R			On 30/01/2019	Any day expiry	14.42110	14.42110	14.05450	14.05450		18.25	0.00	0.00	0	55.00
\$ / R			On 31/01/2019	Any day expiry	14.42290	14.42290	14.05620	14.05620		18.27	0.00	0.00	0	1,655.00
\$ / R	13.00	Put	On 31/01/2019	Any day expiry	13.72790	0.01373	39.04040	0.03904	13.728	15.86	0.04	0.00	0	500.00
\$ / R	14.20	Put	On 31/01/2019	Any day expiry	284.74230	0.28474	460.87770	0.46088	284.742	17.92	0.40	0.00	0	250.00
\$ / R	14.25	Put	On 31/01/2019	Any day expiry	308.25600	0.30826	492.92740	0.49293	308.256	18.00	0.42	0.00	0	250.00
\$ / R	14.38	Call	On 31/01/2019	Any day expiry	417.22740	0.41723	256.77800	0.25678	417.227	18.24	0.53	0.00	0	500.00
\$ / R	15.13	Call	On 31/01/2019	Any day expiry	181.13430	0.18113	104.65690	0.10466	181.134	20.18	0.28	0.00	0	250.00
\$ / R	15.47	Call	On 31/01/2019	Any day expiry	122.47280	0.12247	69.69910	0.06970	122.473	21.01	0.20	0.00	0	250.00
\$ / R			On 13/02/2019	Any day expiry	14.44560	14.44560	14.07890	14.07890		18.30	0.00	0.00	0	70.00
\$ / R			On 15/02/2019	Any day expiry	14.44910	14.44910	14.08240	14.08240		18.33	0.00	0.00	0	6.00
\$ / R			On 25/02/2019	Any day expiry	14.46680	14.46680	14.09970	14.09970		18.16	0.00	0.00	0	15.00
\$ / R			On 28/02/2019	Any day expiry	14.47210	14.47210	14.10490	14.10490		18.20	0.00	0.00	0	5,025.00
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	38.00820	0.03801	73.43880	0.07344	38.008	16.31	0.07	0.00	0	500.00
\$ / R	14.20	Put	On 28/02/2019	Any day expiry	351.82560	0.35183	521.78120	0.52178	351.826	17.77	0.39	0.00	0	250.00
\$ / R	14.25	Put	On 28/02/2019	Any day expiry	375.82090	0.37582	552.71200	0.55271	375.821	17.85	0.41	0.00	0	250.00
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	473.26940	0.47327	317.82710	0.31783	473.269	18.36	0.50	0.00	0	500.00
\$ / R	15.27	Call	On 28/02/2019	Any day expiry	246.17940	0.24618	159.46130	0.15946	246.179	20.05	0.30	0.00	0	250.00
\$ / R	15.63	Call	On 28/02/2019	Any day expiry	180.03620	0.18004	114.85370	0.11485	180.036	20.85	0.23	0.00	0	250.00
\$ / R			On 04/03/2019	Any day expiry	14.47910	14.47910	14.11180	14.11180		18.23	0.00	0.00	0	74.00
\$ / R			On 05/03/2019	Any day expiry	14.48090	14.48090	14.11350	14.11350		18.25	0.00	0.00	0	80.00
\$ / R			On 18/03/2019	Foreign Exchange Future	14.50400	14.50400	14.13610	14.13610		18.19	0.00	3,251,724,280.00	224,195	313,569.00
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	0.99310	0.00099	1.35130	0.00135	0.993	23.11	0.00	0.00	0	1,000.00
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	8.76660	0.00877	13.36820	0.01337	8.767	19.52	0.02	0.00	0	1,000.00
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	25.77500	0.02578	37.81540	0.03782	25.775	17.73	0.05	0.00	0	721.00
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future	27.30650	0.02731	40.00430	0.04000	27.307	17.63	0.05	0.00	0	720.00
\$ / R	12.80	Put	On 18/03/2019	Foreign Exchange Future	41.31120	0.04131	62.44900	0.06245	41.311	16.91	0.07	0.00	0	6,332.00
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future	47.56240	0.04756	77.13810	0.07714	47.562	16.67	0.08	0.00	0	16,000.00
\$ / R	12.92	Put	On 18/03/2019	Foreign Exchange Future	48.91490	0.04891	80.36140	0.08036	48.915	16.62	0.08	0.00	0	139,342.00
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future	54.70360	0.05470	94.25040	0.09425	54.704	16.42	0.09	0.00	0	15,434.00
\$ / R	13.05	Put	On 18/03/2019	Foreign Exchange Future	58.64470	0.05864	103.77500	0.10377	58.645	16.30	0.10	0.00	0	1,155.00
\$ / R	13.12	Put	On 18/03/2019	Foreign Exchange Future	67.90180	0.06790	118.24930	0.11825	67.902	16.36	0.11	0.00	0	138,000.00
\$ / R	13.15	Put	On 18/03/2019	Foreign Exchange Future	72.18860	0.07219	124.87170	0.12487	72.189	16.39	0.12	0.00	0	10,125.00
\$ / R	13.25	Put	On 18/03/2019	Foreign Exchange Future	87.94700	0.08795	148.83840	0.14884	87.947	16.48	0.14	0.00	0	224,707.00
\$ / R	13.33	Put	On 18/03/2019	Foreign Exchange Future	102.27040	0.10227	170.17320	0.17017	102.270	16.55	0.15	0.00	0	135,043.00
\$ / R	13.36	Put	On 18/03/2019	Foreign Exchange Future	108.05610	0.10806	178.68330	0.17868	108.056	16.58	0.16	0.00	0	134,750.00
\$ / R	13.40	Put	On 18/03/2019	Foreign Exchange Future	116.12990	0.11613	190.47310	0.19047	116.130	16.61	0.17	0.00	0	2,100.00
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	129.03850	0.12904	209.30830	0.20931	129.039	16.66	0.18	0.00	0	20,000.00
\$ / R	13.50	Put	On 18/03/2019	Foreign Exchange Future	138.18730	0.13819	223.14790	0.22315	138.187	16.70	0.19	0.00	0	2,550.00
\$ / R	13.55	Put	On 18/03/2019	Foreign Exchange Future	150.25360	0.15025	241.22310	0.24122	150.254	16.74	0.20	0.00	0	10,000.00
\$ / R	13.60	Put	On 18/03/2019	Foreign Exchange Future	163.03290	0.16303	260.16810	0.26017	163.033	16.79	0.22	0.00	0	6,570.00
\$ / R	13.62	Put	On 18/03/2019	Foreign Exchange Future	168.34680	0.16835	267.98920	0.26799	168.347	16.81	0.22	0.00	0	6,432.00

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	13.68	Put	184.99840	0.18500	292.28560	0.29229	184.998	16.86	0.24	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	190.78680	0.19079	300.66160	0.30066	190.787	16.88	0.24	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	196.69580	0.19670	309.17320	0.30917	196.696	16.90	0.25	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	205.78940	0.20579	322.20350	0.32220	205.789	16.92	0.26	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	218.33950	0.21834	340.05840	0.34006	218.340	16.96	0.27	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	239.19810	0.23920	367.86570	0.36787	239.198	17.06	0.29	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	242.82530	0.24283	372.61900	0.37262	242.825	17.07	0.29	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	257.66790	0.25767	391.96660	0.39197	257.668	17.14	0.30	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	801.11010	0.80111	578.77440	0.57877	801.110	17.32	0.67	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	297.11010	0.29711	442.67440	0.44267	297.110	17.32	0.33	0.00	0	22,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	313.81690	0.31382	463.87550	0.46388	313.817	17.39	0.34	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	689.93360	0.68993	490.59600	0.49060	689.934	17.67	0.61	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	664.17950	0.66418	471.03940	0.47104	664.179	17.76	0.59	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	425.11140	0.42511	603.56190	0.60356	425.111	17.81	0.42	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	639.22490	0.63922	452.22330	0.45222	639.225	17.84	0.58	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	461.05670	0.46106	648.02190	0.64802	461.057	17.93	0.44	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	498.53010	0.49853	693.84930	0.69385	498.530	18.05	0.46	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	509.51230	0.50951	707.18450	0.70718	509.512	18.09	0.46	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	515.04880	0.51505	713.89180	0.71389	515.049	18.11	0.47	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	564.61530	0.56462	396.72540	0.39673	564.615	18.12	0.53	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	555.83800	0.55584	390.27370	0.39027	555.838	18.16	0.53	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	547.17960	0.54718	383.92230	0.38392	547.180	18.19	0.52	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	543.17960	0.54318	747.82230	0.74782	543.180	18.19	0.48	0.00	0	20,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	560.74850	0.56075	768.48870	0.76849	560.748	18.26	0.49	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	578.58000	0.57858	789.37970	0.78938	578.580	18.32	0.50	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	633.61240	0.63361	853.35500	0.85335	633.612	18.51	0.52	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	690.87840	0.69088	919.19650	0.91920	690.878	18.70	0.55	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	434.24650	0.43425	300.17270	0.30017	434.247	18.83	0.44	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	736.89660	0.73690	971.62450	0.97162	736.897	18.85	0.57	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	743.57190	0.74357	979.19680	0.97920	743.572	18.87	0.57	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	750.27530	0.75028	986.78950	0.98679	750.275	18.89	0.57	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	757.00070	0.75700	994.40520	0.99441	757.001	18.91	0.57	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	371.89250	0.37189	255.18900	0.25519	371.893	19.25	0.39	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	896.53740	0.89654	1,150.99540	1.15100	896.537	19.34	0.62	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	940.15990	0.94016	1,199.36320	1.19936	940.160	19.47	0.64	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	954.86860	0.95487	1,215.61850	1.21562	954.869	19.51	0.64	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	962.25420	0.96225	1,223.76900	1.22377	962.254	19.53	0.64	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	326.00390	0.32600	222.63120	0.22263	326.004	19.61	0.35	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,007.00100	1.00700	1,273.00650	1.27301	1,007.001	19.66	0.66	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,014.52800	1.01453	1,281.26800	1.28127	1,014.528	19.68	0.66	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	313.64330	0.31364	213.93130	0.21393	313.643	19.72	0.34	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	306.45710	0.30646	208.88900	0.20889	306.457	19.78	0.33	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,106.34120	1.10634	1,381.52360	1.38152	1,106.341	19.93	0.68	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	273.00340	0.27300	185.56000	0.18556	273.003	20.10	0.30	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 18/03/2019	Foreign Exchange Future	15.45	Call	262.72460	0.26272	178.43610	0.17844	262.725	20.21	0.29	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	260.71900	0.26072	177.04730	0.17705	260.719	20.23	0.29	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	252.85290	0.25285	171.61570	0.17162	252.853	20.31	0.28	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	249.01740	0.24902	168.96790	0.16897	249.017	20.36	0.28	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	245.24160	0.24524	166.36790	0.16637	245.242	20.40	0.27	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	223.84660	0.22385	150.80550	0.15081	223.847	20.65	0.25	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	199.90330	0.19990	133.42170	0.13342	199.903	20.97	0.23	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	196.92740	0.19693	131.26960	0.13127	196.927	21.01	0.23	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	188.29320	0.18829	125.04010	0.12504	188.293	21.14	0.22	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	175.88770	0.17589	116.28630	0.11629	175.888	21.32	0.21	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	173.15450	0.17315	114.43320	0.11443	173.155	21.35	0.20	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	156.44470	0.15644	103.14380	0.10314	156.445	21.58	0.19	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	137.13780	0.13714	90.19160	0.09019	137.138	21.88	0.17	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	128.95290	0.12895	84.72880	0.08473	128.953	22.02	0.16	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	110.72010	0.11072	72.62280	0.07262	110.720	22.38	0.14	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	109.05820	0.10906	71.52370	0.07152	109.058	22.41	0.13	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	83.39870	0.08340	54.64650	0.05465	83.399	23.05	0.11	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	82.79000	0.08279	54.24780	0.05425	82.790	23.07	0.10	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	79.81680	0.07982	52.38340	0.05238	79.817	23.15	0.10	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	76.40600	0.07641	50.38440	0.05038	76.406	23.26	0.10	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	75.85320	0.07585	50.06080	0.05006	75.853	23.28	0.10	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	75.30630	0.07531	49.73990	0.04974	75.306	23.29	0.10	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	68.57870	0.06858	45.79600	0.04580	68.579	23.52	0.09	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	65.24020	0.06524	43.83820	0.04384	65.240	23.65	0.08	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	57.05660	0.05706	38.81260	0.03881	57.057	24.04	0.07	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	42.18300	0.04218	29.19210	0.02919	42.183	25.09	0.06	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	33.72820	0.03373	23.70480	0.02370	33.728	25.94	0.04	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.52020	14.52020	14.15170	14.15170		18.19	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	265.40020	0.26540	398.37160	0.39837	265.400	17.11	0.30	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	312.96350	0.31296	458.93020	0.45893	312.963	17.32	0.33	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.52380	14.52380	14.15520	14.15520		18.21	0.00	0.00	0	4,356.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	63.96330	0.06396	106.88200	0.10688	63.963	16.40	0.10	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	406.59740	0.40660	574.44370	0.57444	406.597	17.69	0.39	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	430.95000	0.43095	604.65460	0.60465	430.950	17.77	0.40	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	519.84330	0.51984	369.65320	0.36965	519.843	18.55	0.48	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	299.87240	0.29987	209.42290	0.20942	299.872	20.10	0.31	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	232.42990	0.23243	159.90430	0.15990	232.430	20.84	0.25	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.53100	14.53100	14.16220	14.16220		18.25	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.53640	14.53640	14.16740	14.16740		18.28	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	237.38930	0.23739	357.74470	0.35774	237.389	16.95	0.27	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	680.27980	0.68028	495.38570	0.49539	680.280	17.94	0.57	0.00	0	100.00
\$ / R	On 26/04/2019	Any day expiry			14.57430	14.57430	14.20390	14.20390		18.19	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.58150	14.58150	14.21080	14.21080		18.24	0.00	0.00	0	1,580.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	91.87430	0.09187	139.36350	0.13936	91.874	16.43	0.12	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
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,280.69410	1.28069	1,001.02100	1.00102	1,280.694	16.63	0.79	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	454.05820	0.45406	620.44580	0.62045	454.058	17.56	0.38	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	478.58740	0.47859	650.06180	0.65006	478.587	17.65	0.40	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	559.60180	0.55960	414.38860	0.41439	559.602	18.68	0.46	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	347.22410	0.34722	255.30660	0.25531	347.224	20.12	0.31	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	281.65240	0.28165	203.48190	0.20348	281.652	20.79	0.26	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.63740	14.63740	14.26470	14.26470		18.24	0.00	0.00	0	875.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	116.19500	0.11620	169.56730	0.16957	116.195	16.38	0.13	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	494.23030	0.49423	659.68880	0.65969	494.230	17.51	0.38	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	518.84420	0.51884	688.67180	0.68867	518.844	17.59	0.39	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	592.86360	0.59286	451.65170	0.45165	592.864	18.85	0.45	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	387.23750	0.38724	292.77440	0.29277	387.238	20.21	0.32	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	320.26000	0.32026	238.70640	0.23871	320.260	20.83	0.27	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.64280	14.64280	14.26990	14.26990		18.21	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.64460	14.64460	14.27160	14.27160		18.22	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.66270	14.66270	14.28920	14.28920		18.22	0.00	286,186,578.60	19,518	41,666.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	5.89650	0.00590	7.48960	0.00749	5.896	19.09	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	41.67180	0.04167	65.50030	0.06550	41.672	16.17	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	88.41680	0.08842	129.21010	0.12921	88.417	16.27	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	122.49200	0.12249	177.38970	0.17739	122.492	16.33	0.13	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	125.86340	0.12586	182.34560	0.18235	125.863	16.33	0.14	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	172.61480	0.17261	249.20500	0.24921	172.615	16.41	0.18	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	349.63310	0.34963	480.14030	0.48014	349.633	16.95	0.29	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	368.39770	0.36840	504.58610	0.50459	368.398	17.00	0.30	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,092.50610	1.09251	864.56960	0.86457	1,092.506	17.15	0.67	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	866.42340	0.86642	676.42100	0.67642	866.423	17.85	0.58	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	795.55030	0.79555	618.64720	0.61865	795.550	18.11	0.54	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	741.86500	0.74186	942.44860	0.94245	741.865	18.19	0.47	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	699.85400	0.69985	541.34830	0.54135	699.854	18.50	0.49	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	602.82570	0.60283	464.36950	0.46437	602.826	18.95	0.44	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	459.14530	0.45915	353.08750	0.35309	459.145	19.82	0.35	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	418.95490	0.41895	321.46870	0.32147	418.955	20.13	0.33	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	394.40630	0.39441	301.19600	0.30120	394.406	20.34	0.31	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	378.96870	0.37897	288.46830	0.28847	378.969	20.48	0.30	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	149.17470	0.14917	121.11500	0.12111	149.175	23.48	0.13	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.67390	14.67390	14.30000	14.30000		18.20	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	801.23960	0.80124	1,008.05900	1.00806	801.240	18.31	0.48	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	213.56510	0.21357	164.06100	0.16406	213.565	22.14	0.18	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.68870	14.68870	14.31440	14.31440		18.27	0.00	0.00	0	505.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	133.99190	0.13399	194.00300	0.19400	133.992	16.24	0.14	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	525.08590	0.52509	690.61180	0.69061	525.086	17.46	0.37	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	549.80750	0.54981	719.45400	0.71945	549.808	17.54	0.38	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	619.17660	0.61918	482.09470	0.48209	619.177	19.02	0.44	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	419.70370	0.41970	323.78760	0.32379	419.704	20.33	0.32	0.00	0	250.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	352.39730	0.35240	269.82370	0.26982	352.397	20.88	0.27	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.69430	14.69430	14.31980	14.31980		18.24	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.69800	14.69800	14.32340	14.32340		18.25	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	242.89890	0.24290	337.83090	0.33783	242.899	16.56	0.22	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	342.36320	0.34236	263.17590	0.26318	342.363	21.01	0.26	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.75010	14.75010	14.37380	14.37380		18.28	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	151.16850	0.15117	220.34670	0.22035	151.169	16.02	0.15	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	556.23500	0.55624	721.92470	0.72192	556.235	17.39	0.37	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	581.05490	0.58105	750.61840	0.75062	581.055	17.47	0.38	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	653.75580	0.65376	519.57370	0.51957	653.756	19.18	0.43	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	459.01680	0.45902	360.92300	0.36092	459.017	20.45	0.32	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	391.67830	0.39168	306.93270	0.30693	391.678	20.95	0.28	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.75200	14.75200	14.37560	14.37560		18.28	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.77430	14.77430	14.39730	14.39730		18.24	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	713.24180	0.71324	898.65960	0.89866	713.242	17.81	0.42	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	445.83610	0.44584	352.28590	0.35229	445.836	20.67	0.30	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.80590	14.80590	14.42790	14.42790		18.30	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	165.38090	0.16538	243.51880	0.24352	165.381	15.85	0.15	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	582.07870	0.58208	746.83190	0.74683	582.079	17.34	0.36	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	606.93480	0.60693	775.41590	0.77542	606.935	17.42	0.37	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	675.93780	0.67594	545.53410	0.54553	675.938	19.35	0.42	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	486.89810	0.48690	388.57200	0.38857	486.898	20.58	0.32	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	418.65770	0.41866	333.84480	0.33384	418.658	21.05	0.28	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.81150	14.81150	14.43330	14.43330		18.28	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.81520	14.81520	14.43690	14.43690		18.36	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.81700	14.81700	14.43870	14.43870		18.35	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	209.46700	0.20947	169.32030	0.16932	209.467	24.67	0.14	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.83770	14.83770	14.45850	14.45850		18.33	0.00	2,225,655.00	150	14,244.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	11.56050	0.01156	12.62830	0.01263	11.560	17.32	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	73.19580	0.07320	127.97290	0.12797	73.196	14.63	0.08	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	239.83210	0.23983	332.39710	0.33240	239.832	16.20	0.19	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	465.82380	0.46582	604.20830	0.60421	465.824	16.95	0.31	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	490.39240	0.49039	634.92230	0.63492	490.392	17.01	0.32	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	541.70870	0.54171	698.60000	0.69860	541.709	17.13	0.34	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	599.20040	0.59920	765.19480	0.76519	599.200	17.31	0.36	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	659.96830	0.65997	834.59790	0.83460	659.968	17.50	0.38	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,300.47260	1.30047	1,537.72690	1.53773	1,300.473	19.08	0.55	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,427.03650	1.42704	1,674.15780	1.67416	1,427.036	19.34	0.58	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	623.29030	0.62329	506.02750	0.50603	623.290	19.80	0.38	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	369.62230	0.36962	297.45320	0.29745	369.622	21.62	0.24	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	318.27670	0.31828	262.77940	0.26278	318.277	22.13	0.21	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	296.55950	0.29656	248.71790	0.24872	296.560	22.42	0.20	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	290.16920	0.29017	243.72400	0.24372	290.169	22.57	0.20	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	264.19460	0.26419	223.44510	0.22345	264.195	23.24	0.18	0.00	0	81,930.00

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	18.47	Call	252.74470	0.25274	214.51260	0.21451	252.745	23.58	0.17	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	243.32860	0.24333	207.16990	0.20717	243.329	23.88	0.16	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	208.56030	0.20856	155.84200	0.15584	208.560	25.13	0.14	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.86450	14.86450	14.48380	14.48380		18.30	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	176.56290	0.17656	263.18260	0.26318	176.563	15.63	0.15	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	604.81440	0.60481	769.59680	0.76960	604.814	17.28	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	629.66560	0.62967	798.00430	0.79800	629.666	17.36	0.36	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	704.66030	0.70466	575.26700	0.57527	704.660	19.47	0.41	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	517.52670	0.51753	418.54200	0.41854	517.527	20.63	0.32	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	447.25720	0.44726	361.62830	0.36163	447.257	21.12	0.28	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.86830	14.86830	14.48740	14.48740		18.31	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.92380	14.92380	14.53980	14.53980		18.33	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	188.60790	0.18861	280.38080	0.28038	188.608	15.50	0.15	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	626.43940	0.62644	791.53970	0.79154	626.439	17.25	0.35	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	651.27700	0.65128	819.75600	0.81976	651.277	17.33	0.36	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	725.72910	0.72573	598.10100	0.59810	725.729	19.65	0.41	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	542.14560	0.54215	443.67500	0.44367	542.146	20.75	0.32	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	474.03400	0.47403	388.09850	0.38810	474.034	21.23	0.28	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.97920	14.97920	14.59220	14.59220		18.42	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	196.75180	0.19675	293.20710	0.29321	196.752	15.33	0.16	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	645.74940	0.64575	809.79530	0.80980	645.749	17.24	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	669.08670	0.66909	837.85690	0.83786	669.087	17.29	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	748.67400	0.74867	621.96640	0.62197	748.674	19.77	0.40	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	567.40500	0.56740	468.70990	0.46871	567.405	20.84	0.32	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	500.55160	0.50055	413.97070	0.41397	500.552	21.30	0.28	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.98490	14.98490	14.59760	14.59760		18.40	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.98880	14.98880	14.60120	14.60120		18.40	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.00610	15.00610	14.61790	14.61790		18.43	0.00	0.00	0	9,900.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	28.67330	0.02867	40.92740	0.04093	28.673	13.25	0.03	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	432.24660	0.43225	551.75950	0.55176	432.247	16.73	0.26	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	509.05850	0.50906	422.37180	0.42237	509.058	21.42	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	259.44020	0.25944	200.98790	0.20099	259.440	24.65	0.15	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.04330	15.04330	14.65430	14.65430		18.58	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	217.88880	0.21789	307.37840	0.30738	217.889	15.52	0.16	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	672.55750	0.67256	828.46610	0.82847	672.558	17.37	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	696.24420	0.69624	856.42780	0.85643	696.244	17.42	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	783.37270	0.78337	650.25670	0.65026	783.373	20.06	0.40	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	605.35460	0.60535	500.39030	0.50039	605.355	21.08	0.32	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	539.32300	0.53932	446.21380	0.44621	539.323	21.53	0.29	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.04740	15.04740	14.65830	14.65830		18.60	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.10720	15.10720	14.71690	14.71690		18.84	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.17110	15.17110	14.77960	14.77960		19.06	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.20000	15.20000	14.80790	14.80790		19.15	0.00	3,040,000.00	200	4,166.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	75.98270	0.07598	0.00000	0.00000	75.983	15.04	0.06	1,917,446.00	2,000	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 16/03/2020	Foreign Exchange Future	14.01	Put	651.54900		0.65155		0.00000	0.00000	651.549	17.58	0.30	4,600,360.60	1,000	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	661.45200		0.66145		0.00000	0.00000	661.452	22.05	0.31	9,354,720.80	2,000	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.23500		15.23500		14.84220	14.84220		19.14	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.29070		15.29070		14.89680	14.89680		19.08	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.36080		15.36080		14.96550	14.96550		19.00	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.38150		15.38150		14.98570	14.98570		19.02	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.47630		15.47630		15.07870	15.07870		19.11	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.57530		15.57530		15.17570	15.17570		19.19	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.34070		14.34070		13.97430	13.97430		23.80	0.00	286,814.00	20	444.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.50400		14.50400		14.13610	14.13610		18.19	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.66270		14.66270		14.28920	14.28920		18.22	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.83770		14.83770		14.45850	14.45850		18.33	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			15.00610		15.00610		14.61790	14.61790		18.43	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.20000		15.20000		14.80790	14.80790		19.15	0.00	0.00	0	0.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.12030		18.12030		17.82560	17.82560		24.62	0.00	6,128,684,106.60	338,222	53,561.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	10.46840		0.01047		3.80020	0.00380	10.468	34.17	0.04	0.00	0	200.00
£ / R	On 31/01/2019	Any day expiry			18.27570		18.27570		17.97950	17.97950		18.02	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			18.36220		18.36220		18.06550	18.06550		18.05	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.41870		18.41870		18.12110	18.12110		17.99	0.00	6,225,373,250.40	337,992	375,800.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	485.16890		0.48517		600.42960	0.60043	485.169	17.91	0.38	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	459.44670		0.45945		350.18090	0.35018	459.447	18.44	0.39	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,172.43520		1.17244		1,373.32390	1.37332	1,172.435	18.59	0.65	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	223.02480		0.22302		165.25210	0.16525	223.025	19.37	0.22	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	195.37590		0.19538		143.45670	0.14346	195.376	19.55	0.20	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	73.17230		0.07317		52.86290	0.05286	73.172	20.55	0.08	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.45400		18.45400		18.15570	18.15570		17.96	0.00	0.00	0	80.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.69910		18.69910		18.39610	18.39610		17.73	0.00	6,544,685.00	350	5,889.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.00880		19.00880		18.69960	18.69960		17.90	0.00	0.00	0	13,225.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.30440		19.30440		18.98560	18.98560		18.08	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.64050		19.64050		19.31820	19.31820		18.88	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12701		0.12701		0.12389	0.12389		45.03	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12955		0.12955		0.12640	0.12640		22.69	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13194		0.13194		0.12873	0.12873		22.16	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13461		0.13461		0.13134	0.13134		22.10	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13720		0.13720		0.13383	0.13383		22.26	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.14370		0.14370		0.14021	0.14021		22.73	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.36020		16.36020		15.91690	15.91690		22.26	0.00	372,129,109.20	22,746	78,969.00
€ / R	On 21/12/2018	Any day expiry			16.37980		16.37980		15.93730	15.93730		19.53	0.00	0.00	0	0.00
€ / R	On 21/12/2018	Any day expiry	15.83	Put	37.27210		0.03727		167.00110	0.16700	37.272	18.36	0.14	0.00	0	32,000.00
€ / R	On 03/01/2019	Any day expiry			16.42690		16.42690		15.98720	15.98720		16.99	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
€ / R	On 03/01/2019	Any day expiry	15.85	Put	68.98010	0.06898	199.01580	0.19902	68.980	15.91	0.18	0.00	0	13,000.00
€ / R	On 28/02/2019	Any day expiry			16.62690	16.62690	16.17700	16.17700		16.72	0.00	0.00	0	26.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.68920	16.68920	16.23780	16.23780		16.73	0.00	115,589,399.20	6,926	72,186.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	945.95600	0.94596	660.12720	0.66013	945.956	15.75	0.71	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			16.67900	16.67900	16.22790	16.22790		16.73	0.00	0.00	0	53.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.00140	17.00140	16.54070	16.54070		16.84	0.00	328,926,085.80	19,347	24,389.00
€ / R	On 14/08/2019	Any day expiry			17.22660	17.22660	16.75910	16.75910		17.00	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	831.14040	0.83114	1,075.34360	1.07534	831.140	16.66	0.44	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	367.47760	0.36748	283.91800	0.28392	367.478	20.10	0.24	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.34890	17.34890	16.87840	16.87840		17.02	0.00	0.00	0	8,596.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	644.85000	0.64485	509.23120	0.50923	644.850	18.58	0.36	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.68150	17.68150	17.19720	17.19720		17.20	0.00	0.00	0	277.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	60.20810	0.06021	73.46730	0.07347	60.208	15.92	0.05	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	455.62970	0.45563	602.42890	0.60243	455.630	15.50	0.25	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	511.73680	0.51174	413.85990	0.41386	511.737	20.41	0.26	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.99270	17.99270	17.50420	17.50420		17.82	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.71000	97.71000	97.55000	97.55000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			605.22700	605.22700	607.32100	607.32100			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			615.85600	615.85600	617.99100	617.99100			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			628.01300	628.01300	630.20500	630.20500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			693.83400	693.83400	698.76900	698.76900			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			706.01800	706.01800	711.04500	711.04500			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			719.95500	719.95500	725.09900	725.09900			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			626.47000	626.47000	631.95000	631.95000			0.00	12,529,400.00	2	908.00
ALBI	On 02/05/2019	Index Future			637.47100	637.47100	643.05300	643.05300			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			650.05500	650.05500	655.76200	655.76200			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.34100	10.34100	10.11040	10.11040		18.52	0.00	29,792,421.00	2,881	21,377.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.47550	10.47550	10.24420	10.24420		14.05	0.00	0.00	0	368.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.60620	10.60620	10.37180	10.37180		13.99	0.00	0.00	0	4,934.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.75210	10.75210	10.51430	10.51430		14.17	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.89320	10.89320	10.64970	10.64970		14.35	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	583.35330	0.58335	478.26480	0.47826	583.353	14.50	0.50	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			11.05560	11.05560	10.81030	10.81030		15.18	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			10.73680	10.73680	10.53460	10.53460		20.36	0.00	0.00	0	850.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.88370	10.88370	10.68080	10.68080		15.27	0.00	0.00	0	150.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			11.02060	11.02060	10.81630	10.81630		15.20	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.03740	11.03740	10.83540	10.83540		15.33	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.18570	11.18570	10.98140	10.98140		15.58	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 16/03/2020	Foreign Exchange Future	11.33210		11.33210		11.12100	11.12100		16.24	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future	225.34000		225.34000		129.59000	129.59000			0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.50050		14.50050		14.08550	14.08550		25.00	0.00	3,625,125.00	250	1,066.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.80770		14.80770		14.38630	14.38630		17.16	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.09930		15.09930		14.66880	14.66880		17.49	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.42400		15.42400		14.98460	14.98460		17.88	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.73680		15.73680		15.28460	15.28460		18.20	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	16.41050		16.41050		15.94320	15.94320		19.03	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.07510		2.07510		2.03250	2.03250		21.96	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.09520		2.09520		2.05250	2.05250		16.01	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.11540		2.11540		2.07170	2.07170		16.23	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.20210		2.20210		2.14190	2.14190		20.85	0.00	0.00	0	140.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.24650		2.24650		2.18590	2.18590		15.83	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.28980		2.28980		2.22800	2.22800		15.85	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.33760		2.33760		2.27430	2.27430		16.10	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.46860		2.46860		2.40180	2.40180		16.99	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.51990		2.51990		2.45240	2.45240		17.76	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	11.31746		76.13363		11.19044	76.85214			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future	11.42420		73.67940		11.29288	74.41081			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.53327		75.13473		11.39690	75.88217			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	11.55341		78.06346		11.42641	78.87453			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.66057		75.17385		11.52916	75.99957			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.76799		76.65908		11.63162	77.50273			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	619.75600		619.75600		625.31900	625.31900			0.00	6,197,560.00	1	451.00
GOVI	On 02/05/2019	GOVI	630.63900		630.63900		636.30400	636.30400			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	643.08800		643.08800		648.88100	648.88100			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.83550		1.83550		1.78790	1.78790		24.13	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.86000		1.86000		1.81230	1.81230		18.02	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.88340		1.88340		1.83500	1.83500		18.37	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	132.10086		132.10086		132.09910	132.09910			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	134.45063		134.45063		134.44956	134.44956			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	137.09017		137.09017		137.09184	137.09184			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	100.31337		100.31337		100.31184	100.31184			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	101.02471		101.02471		101.02355	101.02355			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	103.04316		103.04316		103.04414	103.04414			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	102.37588		102.37588		102.37405	102.37405			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future	103.05150		103.05150		103.05016	103.05016			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	105.11035		105.11035		105.11120	105.11120			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	120.34066		120.34066		120.33869	120.33869			0.00	0.00	0	9,912.00
I2038	On 02/05/2019	Bond Future	122.48127		122.48127		122.47983	122.47983			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	124.87587		124.87587		124.87696	124.87696			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	114.19823		114.19823		114.19611	114.19611			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future	114.54352		114.54352		114.54203	114.54203			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	116.83218		116.83218		116.83296	116.83296			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	117.45136		117.45136		117.08303	117.08303			0.00	0.00	0	10,349.00
I2050	On 02/05/2019	Bond Future	119.54053		119.54053		119.16642	119.16642			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	120.11053		120.11053		119.73121	119.73121			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	253.68000		253.68000		253.57500	253.57500			0.00	50,736,000.00	20	518.00
IGOV	On 02/05/2019	Index Future	258.19200		258.19200		258.08700	258.08700			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future	263.34900		263.34900		263.24800	263.24800			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

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 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			0.13990		0.13990		0.13630	0.13630			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.13890		0.13890		0.13530	0.13530			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13780		0.13780		0.13420	0.13420			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13880		0.13880		0.13410	0.13410			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13610		0.13610		0.13250	0.13250			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13350		0.13350		0.13100	0.13100			0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.68820		1.68820		1.65080	1.65080		19.71	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.71420		1.71420		1.67690	1.67690		14.48	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.73930		1.73930		1.70150	1.70150		14.80	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.87150		9.87150		9.61120	9.61120		18.39	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.99910		9.99910		9.73800	9.73800		14.10	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.12430		10.12430		9.86000	9.86000		14.08	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			10.26340		10.26340		9.99480	9.99480		14.60	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.79050		10.79050		10.50800	10.50800		15.55	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.93810		10.93810		10.65420	10.65420		16.43	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.34070		1.34070		1.31410	1.31410			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.34830		1.34830		1.32170	1.32170			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35460		1.35460		1.32790	1.32790			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.26360		1.26360		1.27560	1.27560			0.00	0.00	0	250.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.26990		1.26990		1.28190	1.28190			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.27530		1.27530		1.28740	1.28740			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.28110		1.28110		1.29330	1.29330			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.28640		1.28640		1.29880	1.29880			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.29210		1.29210		1.30460	1.30460			0.00	0.00	0	0.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.14080		1.14080		1.13900	1.13900			0.00	0.00	0	60.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.15070		1.15070		1.14870	1.14870			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15950		1.15950		1.15760	1.15760			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.16920		1.16920		1.16740	1.16740			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17830		1.17830		1.17640	1.17640			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.18370		1.18370		1.18210	1.18210			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future			7.87350		7.87350	0.12697	8.07180	8.07180		19.76	0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			9.20521		108.63331		9.07676	109.37677		6.51	0.00	60,074,220.43	553	73,686.00
R186	On 07/02/2019	Bond Future	8.30	Call	22.25000		0.02225		52.54000	0.05254	22.250	5.99	0.02	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	74.62000		0.07462		150.35000	0.15035	74.620	6.12	0.06	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	278.36000		0.27836		468.10000	0.46810	278.360	6.35	0.19	0.00	0	1,170.00

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	9.10	Put	1,481.15000		1.48115		1,118.09000	1.11809	1,481.150	6.59	0.58	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	1,147.38000		1.14738		1,586.01000	1.58601	1,147.380	6.67	0.50	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,238.33000		1.23833		1,693.76000	1.69376	1,238.330	6.69	0.52	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,366.94000		1.36694		1,844.10000	1.84410	1,366.940	6.73	0.56	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.30	Put	924.43000		0.92443		673.82000	0.67382	924.430	6.77	0.42	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.38	Call	1,757.60000		1.75760		2,289.62000	2.28962	1,757.600	6.87	0.64	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	552.35000		0.55235		391.84000	0.39184	552.350	7.01	0.29	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	176.33000		0.17633		120.84000	0.12084	176.330	7.52	0.11	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	165.99000		0.16599		113.62000	0.11362	165.990	7.54	0.10	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.27130		110.54127		9.13703	111.29835		6.66	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	361.90000		0.36190		514.33000	0.51433	361.900	6.25	0.16	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	504.14000		0.50414		695.46000	0.69546	504.140	6.36	0.21	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	544.88000		0.54488		746.45000	0.74645	544.880	6.38	0.22	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	617.84000		0.61784		836.87000	0.83687	617.840	6.43	0.24	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	781.30000		0.78130		1,036.30000	1.03630	781.300	6.51	0.28	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,183.14000		1.18314		1,512.46000	1.51246	1,183.140	6.66	0.38	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,692.00000		1.69200		2,095.22000	2.09522	1,692.000	6.82	0.47	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	1,835.24000		1.83524		2,256.29000	2.25629	1,835.240	6.86	0.50	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	1,989.59000		1.98959		2,428.10000	2.42810	1,989.590	6.92	0.52	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	982.42000		0.98242		795.33000	0.79533	982.420	7.47	0.29	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	733.38000		0.73338		590.46000	0.59046	733.380	7.76	0.23	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	668.86000		0.66886		537.24000	0.53724	668.860	7.81	0.21	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	610.41000		0.61041		488.48000	0.48848	610.410	7.81	0.20	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.33260		107.42207		9.19134	108.19635		6.70	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	359.29000		0.35929		489.92000	0.48992	359.290	5.98	0.14	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	1,635.92000		1.63592		1,984.84000	1.98484	1,635.920	6.75	0.41	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	1,153.42000		1.15342		974.27000	0.97427	1,153.420	7.98	0.27	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			299.18212		299.18212		299.18009	299.18009			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.50371		304.50371		304.50310	304.50310			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.02766		303.02766		303.03333	303.03333			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			231.46688		231.46688		231.59845	231.59845			0.00	0.00	0	8,990.00
R202	On 02/05/2019	Bond Future			235.58416		235.58416		235.71909	235.71909			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			236.27549		236.27549		236.41794	236.41794			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			8.45740		101.14496		8.35263	101.49327		3.03	0.00	10,114,496.00	100	62,083.00



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
R2023	On 02/05/2019	Bond Future			8.50663		98.99151		8.39439	99.34643		3.55	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.54201		100.94652		8.42002	101.31053		3.48	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			9.68990		88.99772		9.55715	89.81905		9.07	0.00	4,449,886.00	50	56,118.00
R2030	On 07/02/2019	Bond Future	8.90	Call	63.73000		0.06373		132.24000	0.13224	63.730	8.32	0.05	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	257.82000		0.25782		441.84000	0.44184	257.820	8.71	0.16	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,056.34000		1.05634	1,491.79000	1.49179	1,056.340	9.19	0.44	0.00	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,294.71000		1.29471	1,778.25000	1.77825	1,294.710	9.28	0.50	0.00	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	385.77000		0.38577	273.70000	0.27370	385.770	10.14	0.19	0.00	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.75790		90.56105		9.62048	91.39716		9.20	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	352.72000		0.35272	505.39000	0.50539	352.720	8.53	0.15	0.00	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,165.61000		1.16561	1,502.50000	1.50250	1,165.610	9.10	0.35	0.00	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,190.86000		1.19086	971.56000	0.97156	1,190.860	10.16	0.31	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.82565		88.34427		9.68258	89.19882		9.23	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			9.89166		91.11623		9.76429	91.96830		9.93	0.00	0.00	0	43,322.00
R2032	On 02/05/2019	Bond Future			9.95846		88.55975		9.82689	89.42717		10.39	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			10.02286		90.30898		9.88638	91.19546		9.94	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			10.03778		94.85909		9.91052	95.80129		10.58	0.00	0.00	0	71,612.00
R2035	On 02/05/2019	Bond Future			10.10193		92.02480		9.97074	92.98396		11.10	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.16494		93.84232		10.02911	94.82237		10.63	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			10.10390		87.10247		9.97674	88.04773		11.63	0.00	68,898,053.77	791	57,549.00
R2037	On 02/05/2019	Bond Future			10.17023		88.63255		10.03922	89.59480		11.66	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.23726		86.12739		10.10166	87.11060		11.72	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			10.17361		90.19596		10.04648	91.20913		12.03	0.00	0.00	0	32,154.00
R2040	On 02/05/2019	Bond Future			10.23949		91.78034		10.10856	92.81177		12.07	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	868.85000		0.86885	1,157.82000	1.15782	868.850	11.54	0.23	0.00	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	2,675.27000		2.67527	3,248.23000	3.24823	2,675.270	12.32	0.50	0.00	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.30620		89.08705		10.17077	90.14076		12.14	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

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
R2044	On 07/02/2019	Bond Future		10.19691	87.27832		10.06983	88.30446		12.62	0.00	5,934,925.76	68	37,121.00
R2044	On 02/05/2019	Bond Future		10.26041	88.81143		10.12961	89.85611		12.68	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future		10.32465	86.18466		10.18948	87.25177		12.78	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		10.17271	90.77749		10.04561	91.83075		12.45	0.00	13,616,623.50	150	104,641.00
R2048	On 02/05/2019	Bond Future		10.23069	87.93491		10.10000	89.00700		13.13	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future		10.28769	89.67168		10.15281	90.76682		12.62	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		5.98258	101.67527		5.87538	101.77115		0.30	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future		5.41226	103.46115		5.26779	103.55921		0.34	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future		3.89962	101.86199		3.66997	101.96415		0.19	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		7.26735	101.48812		7.15757	101.70020		1.12	0.00	0.00	0	17,015.00
R208	On 02/05/2019	Bond Future		7.21018	99.86955		7.08587	100.08586		1.43	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future		7.08046	101.84199		6.93499	102.06469		1.32	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		9.96997	72.03962		9.84293	72.84052		11.86	0.00	0.00	0	119,900.00
R209	On 07/02/2019	Bond Future	9.04	Call	33.23000	0.03323	72.30000	0.07230	33.230	10.65	0.03	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	402.12000	0.40212	633.55000	0.63355	402.120	11.56	0.22	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	852.11000	0.85211	641.87000	0.64187	852.110	12.69	0.34	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		10.02789	70.15578		9.89725	70.97106		12.55	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	642.66000	0.64266	860.10000	0.86010	642.660	11.99	0.22	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,019.43000	2.01943	2,459.29000	2.45929	2,019.430	12.82	0.48	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	1,231.47000	1.23147	1,024.17000	1.02417	1,231.470	13.90	0.30	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	937.06000	0.93706	775.50000	0.77550	937.060	14.37	0.24	0.00	0	760.00
R209	On 01/08/2019	Bond Future		10.08351	71.54155		9.94872	72.37440		12.08	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

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
R210	On 07/02/2019	Bond Future	186.44959		186.44959		186.29569	186.29569			0.00	46,612,397.50	250	2,458.00
R210	On 02/05/2019	Bond Future	187.21013		187.21013		187.05447	187.05447			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future	190.95070		190.95070		190.79572	190.79572			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	155.78613		155.78613		155.78529	155.78529			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future	158.55727		158.55727		158.55719	158.55719			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	161.65399		161.65399		161.65722	161.65722			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	9.77595	83.78318		9.64855	84.55741			9.54	0.00	0.00	0	32,397.00
R213	On 02/05/2019	Bond Future	9.83741	81.70511		9.70589	82.49334			10.16	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.89688	83.31875		9.76046	84.12429			9.79	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	10.15214	71.03644		10.02514	71.86324			12.79	0.00	16,835,636.28	237	30,134.00
R214	On 02/05/2019	Bond Future	10.20945	68.98801		10.07896	69.82972			13.45	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.26569	70.35053		10.13114	71.21033			12.92	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	10.45250	10.45250		10.20800	10.20800			20.81	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.59640	10.59640		10.35140	10.35140			15.63	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.73970	10.73970		10.48950	10.48950			15.57	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.68570	2.68570		2.64500	2.64500			26.14	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.58360	2.58360		2.54040	2.54040			20.79	0.00	0.00	0	14,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.50040	2.50040		2.45450	2.45450			21.02	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>21,673,776,141.49</b>	<b>1,339,930</b>	<b>10 878 890.00</b>
<b>Grand Total:</b>												<b>21,673,776,141.49</b>	<b>1,339,930</b>	<b>10 878 890.00</b>