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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 09/11/2018	Any day expiry	13.97140	13.97140		14.20810	14.20810		19.02	0.00	0.00	0	0.00	
\$ / R	On 09/11/2018	Any day expiry	14.40	Put	435.77940	0.43578	239.78590	0.23979	435.779	26.30	0.94	0.00	0	20,000.00
\$ / R	On 13/11/2018	Any day expiry	13.97590		13.97590	13.97590	14.21340	14.21340	17.15	0.00	0.00	0	70.00	
\$ / R	On 15/11/2018	Any day expiry	13.97770		13.97770	13.97770	14.21600	14.21600	17.56	0.00	0.00	0	24.00	
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	399.79810	0.39980	239.65650	0.23966	399.798	18.67	0.82	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	18.79350	0.01879	69.67660	0.06968	18.793	19.20	0.10	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry	13.97850		13.97850	13.97850	14.21730	14.21730	17.65	0.00	0.00	0	308.00	
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.01320	0.00001	0.00000	0.00000	0.013	42.62	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.04240	0.00004	0.03850	0.00004	0.042	33.06	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	763.61220	0.76361	1,000.56900	1.00057	763.612	19.18	0.97	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.32	Call	47.40890	0.04741	133.08650	0.13309	47.409	18.60	0.21	0.00	0	15,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	9.14750	0.00915	39.43820	0.03944	9.148	19.89	0.05	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	8.60090	0.00860	36.94070	0.03694	8.601	20.06	0.05	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.78	Call	7.61730	0.00762	32.37780	0.03238	7.617	20.40	0.04	0.00	0	30,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	5.52030	0.00552	22.38780	0.02239	5.520	21.32	0.03	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	917.02030	0.91702	695.08780	0.69509	917.020	21.32	0.97	0.00	0	15,000.00

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 19/11/2018	Any day expiry		13.98120	13.98120	14.22250	14.22250		17.01	0.00	0.00	0	0.00	
\$ / R		On 20/11/2018	Any day expiry		13.98320	13.98320	14.22420	14.22420		17.11	0.00	0.00	0	0.00	
\$ / R		On 22/11/2018	Any day expiry		13.98710	13.98710	14.22760	14.22760		17.19	0.00	0.00	0	179.00	
\$ / R		On 23/11/2018	Any day expiry		13.98900	13.98900	14.22930	14.22930		17.30	0.00	0.00	0	0.00	
\$ / R		On 23/11/2018	Any day expiry	13.67	Put	73.35800	0.07336	0.00000	0.00000	73.358	16.64	0.25	69,199,272.00	20,000	20,000.00
\$ / R		On 28/11/2018	Any day expiry		13.99880	13.99880	14.23790	14.23790		17.21	0.00	0.00	0	368.00	
\$ / R		On 28/11/2018	Any day expiry	14.76	Call	44.18350	0.04418	95.71760	0.09572	44.184	19.62	0.14	0.00	0	4,000.00
\$ / R		On 29/11/2018	Any day expiry		14.00070	14.00070	14.23960	14.23960		17.29	0.00	0.00	0	461.00	
\$ / R		On 30/11/2018	Any day expiry		14.00270	14.00270	14.24140	14.24140		17.36	0.00	30,497,465.00	2,165	2,980.00	
\$ / R		On 30/11/2018	Any day expiry	13.00	Put	13.33250	0.01333	8.63690	0.00864	13.333	18.16	0.05	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	13.80	Put	150.30420	0.15030	91.25610	0.09126	150.304	17.10	0.36	0.00	0	1,000.00
\$ / R		On 30/11/2018	Any day expiry	13.85	Put	170.74660	0.17075	105.39040	0.10539	170.747	17.17	0.39	0.00	0	600.00
\$ / R		On 30/11/2018	Any day expiry	14.08	Call	211.01190	0.21101	350.74350	0.35074	211.012	17.62	0.46	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	14.25	Put	399.36670	0.39937	272.10170	0.27210	399.367	18.17	0.64	0.00	0	250.00
\$ / R		On 30/11/2018	Any day expiry	14.30	Call	137.71760	0.13772	242.36630	0.24237	137.718	18.33	0.33	0.00	0	600.00
\$ / R		On 30/11/2018	Any day expiry	14.80	Call	48.20160	0.04820	99.76890	0.09977	48.202	19.86	0.14	0.00	0	600.00
\$ / R		On 30/11/2018	Any day expiry	14.82	Call	46.05520	0.04606	96.15670	0.09616	46.055	19.91	0.13	0.00	0	250.00
\$ / R		On 30/11/2018	Any day expiry	16.70	Call	0.99340	0.00099	2.38160	0.00238	0.993	25.83	0.00	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	17.31	Call	0.97360	0.00097	1.17500	0.00118	0.974	30.41	0.00	0.00	0	500.00
\$ / R		On 05/12/2018	Any day expiry		14.01240	14.01240	14.25000	14.25000		17.28	0.00	0.00	0	0.00	
\$ / R		On 05/12/2018	Any day expiry	15.45	Put	1,455.94240	1.45594	1,240.29430	1.24029	1,455.942	21.46	0.95	0.00	0	23,000.00
\$ / R		On 06/12/2018	Any day expiry		14.01440	14.01440	14.25170	14.25170		17.33	0.00	0.00	0	0.00	
\$ / R		On 06/12/2018	Any day expiry	13.75	Put	154.65620	0.15466	0.00000	0.00000	154.656	17.06	0.34	331,939,342.80	65,000	65,000.00
\$ / R		On 06/12/2018	Any day expiry	13.90	Put	216.88370	0.21688	144.24800	0.14425	216.884	17.22	0.42	0.00	0	30,000.00
\$ / R		On 06/12/2018	Any day expiry	14.30	Put	455.20670	0.45521	326.12590	0.32613	455.207	18.24	0.64	0.00	0	30,000.00
\$ / R		On 06/12/2018	Any day expiry	14.90	Put	943.01220	0.94301	756.88090	0.75688	943.012	20.01	0.86	0.00	0	30,000.00
\$ / R		On 06/12/2018	Any day expiry	15.30	Put	1,312.64610	1.31265	1,103.98860	1.10399	1,312.646	21.12	0.93	0.00	0	30,000.00
\$ / R		On 07/12/2018	Any day expiry		14.01630	14.01630	14.25340	14.25340		17.50	0.00	0.00	0	500.00	
\$ / R		On 07/12/2018	Any day expiry	13.75	Put	159.11550	0.15912	0.00000	0.00000	159.115	17.12	0.34	595,879.40	125	125.00
\$ / R		On 07/12/2018	Any day expiry	14.07	Call	255.90750	0.25591	0.00000	0.00000	255.908	17.56	0.48	843,444.52	125	125.00
\$ / R		On 07/12/2018	Any day expiry	14.50	Call	124.33120	0.12433	0.00000	0.00000	124.331	18.86	0.27	481,980.87	125	125.00
\$ / R		On 11/12/2018	Any day expiry		14.02390	14.02390	14.26030	14.26030		17.34	0.00	0.00	0	0.00	
\$ / R		On 11/12/2018	Any day expiry	13.65	Put	135.12560	0.13513	87.13670	0.08714	135.126	16.84	0.29	0.00	0	20,000.00
\$ / R		On 11/12/2018	Any day expiry	13.86	Put	215.68240	0.21568	146.21120	0.14621	215.682	17.10	0.40	0.00	0	7,500.00
\$ / R		On 11/12/2018	Any day expiry	15.08	Call	53.23440	0.05323	97.91270	0.09791	53.234	20.27	0.13	0.00	0	7,500.00
\$ / R		On 11/12/2018	Any day expiry	15.69	Call	17.94540	0.01795	38.70070	0.03870	17.945	21.65	0.05	0.00	0	20,000.00
\$ / R		On 12/12/2018	Any day expiry		14.02560	14.02560	14.26200	14.26200		17.38	0.00	0.00	0	3,672.00	
\$ / R		On 14/12/2018	Foreign Exchange Future		14.02900	14.02900	14.26540	14.26540		17.43	0.00	1,155,512,614.00	82,366	800,432.00	
\$ / R		On 14/12/2018	Foreign Exchange Future	11.64	Put	1.14310	0.00114	1.02520	0.00103	1.143	22.17	0.00	0.00	0	2,764.00
\$ / R		On 14/12/2018	Foreign Exchange Future	11.75	Put	1.37550	0.00138	1.21130	0.00121	1.376	21.58	0.00	0.00	0	228,616.00
\$ / R		On 14/12/2018	Foreign Exchange Future	11.90	Put	1.77850	0.00178	1.52650	0.00153	1.778	20.78	0.01	0.00	0	11,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.00	Put	2.11760	0.00212	1.78580	0.00179	2.118	20.25	0.01	0.00	0	174,530.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.02	Put	2.19370	0.00219	1.84320	0.00184	2.194	20.14	0.01	0.00	0	5,500.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.10	Put	2.52870	0.00253	2.09400	0.00209	2.529	19.71	0.01	0.00	0	8,580.00

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	12.20	Put	3.02870	0.00303	2.46180	0.00246	3.029	19.18	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	3.31870	0.00332	2.67190	0.00267	3.319	18.91	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	4.22610	0.00423	3.31770	0.00332	4.226	18.21	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	5.31170	0.00531	4.07070	0.00407	5.312	17.57	0.02	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,534.31170	1.53431	1,769.47070	1.76947	1,534.312	17.57	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	6.84800	0.00685	5.10890	0.00511	6.848	16.88	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	7.97770	0.00798	5.58480	0.00558	7.978	16.76	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	10.34370	0.01034	6.33650	0.00634	10.344	16.74	0.03	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	20.68070	0.02068	11.21530	0.01122	20.681	16.69	0.06	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	24.32160	0.02432	13.50200	0.01350	24.322	16.67	0.07	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,053.32160	1.05332	1,278.90200	1.27890	1,053.322	16.67	0.93	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	28.48120	0.02848	16.16450	0.01616	28.481	16.66	0.08	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	33.21190	0.03321	19.24690	0.01925	33.212	16.65	0.09	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	873.60430	0.87360	1,092.26020	1.09226	873.604	16.62	0.88	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	47.22310	0.04722	28.64140	0.02864	47.223	16.61	0.13	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	51.38000	0.05138	31.48940	0.03149	51.380	16.61	0.13	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	830.38000	0.83038	1,046.88940	1.04689	830.380	16.61	0.87	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	62.21710	0.06222	39.01840	0.03902	62.217	16.59	0.16	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	63.90100	0.06390	40.20080	0.04020	63.901	16.58	0.16	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	667.91640	0.66792	872.10220	0.87210	667.916	16.70	0.79	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	88.91640	0.08892	56.70220	0.05670	88.916	16.70	0.21	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	101.35980	0.10136	64.94260	0.06494	101.360	16.76	0.23	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	630.35980	0.63036	830.34260	0.83034	630.360	16.76	0.77	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	129.81110	0.12981	84.63810	0.08464	129.811	16.88	0.27	9,547,772.40	2,500	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	156.15060	0.15615	103.74440	0.10374	156.151	16.98	0.31	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	163.24790	0.16325	108.95600	0.10896	163.248	17.01	0.32	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	181.90090	0.18190	122.77370	0.12277	181.901	17.07	0.35	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	197.76830	0.19777	134.65500	0.13466	197.768	17.12	0.37	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	201.86620	0.20187	137.74180	0.13774	201.866	17.13	0.37	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	430.86620	0.43087	603.14180	0.60314	430.866	17.13	0.63	22,586,795.08	2,568	588.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	245.76300	0.24576	171.23230	0.17123	245.763	17.25	0.42	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	348.69440	0.34869	505.19600	0.50520	348.694	17.31	0.55	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	294.93800	0.29494	209.58920	0.20959	294.938	17.37	0.47	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	323.93800	0.32394	474.98920	0.47499	323.938	17.37	0.53	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	350.74300	0.35074	252.88450	0.25288	350.743	17.58	0.52	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	362.79920	0.36280	262.13680	0.26214	362.799	17.63	0.53	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	267.89890	0.26790	402.23690	0.40224	267.899	17.66	0.46	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	381.24640	0.38125	276.38660	0.27639	381.246	17.72	0.55	0.00	0	235,564.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	387.49000	0.38749	281.23430	0.28123	387.490	17.75	0.55	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	241.93860	0.24194	366.51380	0.36651	241.939	17.86	0.43	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	412.93860	0.41294	301.11380	0.30111	412.939	17.86	0.57	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	439.11890	0.43912	321.77260	0.32177	439.119	17.98	0.59	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	224.77410	0.22477	342.45730	0.34246	224.774	18.01	0.40	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	479.70550	0.47971	355.53530	0.35554	479.706	18.15	0.62	0.00	0	35,000.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	500.56820		0.50057	373.18600	0.37319	500.568	18.23	0.63	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	199.56820		0.19957	308.58600	0.30859	199.568	18.23	0.37	0.00	0	100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	514.67960		0.51468	385.18390	0.38518	514.680	18.29	0.64	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	193.67960		0.19368	300.58390	0.30058	193.680	18.29	0.36	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	543.37780		0.54338	409.71880	0.40972	543.378	18.41	0.66	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	179.64750		0.17965	281.36290	0.28136	179.648	18.43	0.34	0.00	0	100,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	169.10450		0.16910	266.77490	0.26677	169.105	18.55	0.32	0.00	0	11,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	154.36500		0.15437	246.15780	0.24616	154.365	18.72	0.30	0.00	0	1,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	625.36500		0.62536	480.75780	0.48076	625.365	18.72	0.70	0.00	0	15,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	633.02940		0.63303	487.46410	0.48746	633.029	18.75	0.70	0.00	0	3,388.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	703.45890		0.70346	549.58180	0.54958	703.459	19.01	0.74	25,764,912.00	2,500	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	132.45890		0.13246	214.98180	0.21498	132.459	19.01	0.26	11,130,423.24	3,000	81,900.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	130.43810		0.13044	212.07230	0.21207	130.438	19.03	0.26	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	128.44830		0.12845	209.20090	0.20920	128.448	19.06	0.26	0.00	0	5,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	759.92830		0.75993	599.97240	0.59997	759.928	19.21	0.76	0.00	0	3,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	113.54720		0.11355	187.49160	0.18749	113.547	19.29	0.23	0.00	0	70,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	817.73870		0.81774	652.04880	0.65205	817.739	19.41	0.78	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	826.09920		0.82610	659.61850	0.65962	826.099	19.43	0.78	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	105.09920		0.10510	175.01850	0.17502	105.099	19.43	0.22	0.00	0	127,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	868.11310		0.86811	697.93690	0.69794	868.113	19.56	0.80	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	97.11310		0.09711	163.33690	0.16334	97.113	19.56	0.20	0.00	0	400.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	94.08680		0.09409	0.00000	0.00000	94.087	19.62	0.20	694,660.68	250	250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	91.15080		0.09115	154.53530	0.15454	91.151	19.67	0.19	1,349,019.00	500	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	89.71630		0.08972	152.40660	0.15241	89.716	19.70	0.19	0.00	0	50,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	953.86770		0.95387	776.78340	0.77678	953.868	19.83	0.82	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	1,041.67400		1.04167	858.12300	0.85812	1,041.674	20.09	0.84	0.00	0	25,700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	70.67400		0.07067	123.52300	0.12352	70.674	20.09	0.16	13,050,861.12	6,000	101,333.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	69.55660		0.06956	121.77530	0.12178	69.557	20.11	0.15	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	61.22690		0.06123	108.63430	0.10863	61.227	20.32	0.14	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	60.25820		0.06026	107.09190	0.10709	60.258	20.35	0.14	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	55.64010		0.05564	99.69870	0.09970	55.640	20.48	0.13	0.00	0	27,030.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	51.37840		0.05138	92.80750	0.09281	51.378	20.61	0.12	0.00	0	50.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,222.37840		1.22238	1,027.40750	1.02741	1,222.378	20.61	0.88	0.00	0	50.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,268.44530		1.26845	1,070.98840	1.07099	1,268.445	20.74	0.89	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,314.81710		1.31482	1,115.01270	1.11501	1,314.817	20.87	0.90	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	39.20770		0.03921	72.73380	0.07273	39.208	21.05	0.09	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	33.91740		0.03392	63.93830	0.06394	33.917	21.28	0.08	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	32.70860		0.03271	62.13430	0.06213	32.709	21.30	0.08	0.00	0	29,600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,502.54070		1.50254	1,294.98310	1.29498	1,502.541	21.33	0.92	0.00	0	600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	31.54070		0.03154	60.38310	0.06038	31.541	21.33	0.08	1,610,617.35	1,500	5,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	30.97190		0.03097	59.52600	0.05953	30.972	21.35	0.07	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	26.75770		0.02676	53.10350	0.05310	26.758	21.46	0.07	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	26.27140		0.02627	52.35210	0.05235	26.271	21.48	0.06	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	25.79300		0.02579	51.61240	0.05161	25.793	21.49	0.06	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	15.70	Call	21.84870		0.02185		45.41640	0.04542	21.849	21.62	0.05	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	20.66800		0.02067		43.15280	0.04315	20.668	21.66	0.05	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,827.84200		1.82784	1,610.28660	1.61029	1,827.842	21.82	21.82	0.96	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	16.53010		0.01653	35.07120	0.03507	16.530	21.83	21.83	0.04	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	14.77430		0.01477	31.57770	0.03158	14.774	21.92	21.92	0.04	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	12.47570		0.01248	26.93910	0.02694	12.476	22.05	22.05	0.03	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	10.13690		0.01014	22.13510	0.02214	10.137	22.21	22.21	0.03	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	9.57770		0.00958	20.97160	0.02097	9.578	22.25	22.25	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	8.54840		0.00855	18.81560	0.01882	8.548	22.34	22.34	0.02	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	7.92330		0.00792	17.49660	0.01750	7.923	22.39	22.39	0.02	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	4.30820		0.00431	9.68890	0.00969	4.308	22.85	22.85	0.01	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	2.72630		0.00273	6.16050	0.00616	2.726	23.20	23.20	0.01	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	2.37750		0.00238	4.20300	0.00420	2.378	24.13	24.13	0.01	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.03930		14.03930	14.27560	14.27560			17.32	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	262.91760		0.26292	187.92100	0.18792	262.918	17.14	17.14	0.42	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	494.90820		0.49491	372.78490	0.37278	494.908	18.00	18.00	0.61	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	961.27600		0.96128	788.90980	0.78891	961.276	19.61	19.61	0.80	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,317.05750		1.31706	1,122.18040	1.12218	1,317.058	20.62	20.62	0.88	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.04100		14.04100	14.27730	14.27730			17.34	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	54.86410		0.05486	34.86050	0.03486	54.864	16.41	16.41	0.13	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	72.00000		0.07200	46.55430	0.04655	72.000	16.49	16.49	0.16	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	145.87440		0.14587	227.91830	0.22792	145.874	18.99	18.99	0.27	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	128.70420		0.12870	203.74260	0.20374	128.704	19.23	19.23	0.24	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.05810		14.05810	14.29440	14.29440			17.09	0.00	0.00	0	3,420.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	42.48190		0.04248	28.24000	0.02824	42.482	16.24	16.24	0.10	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	245.16610		0.24517	178.69090	0.17869	245.166	16.83	16.83	0.38	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	304.53560		0.30454	432.03950	0.43204	304.536	17.52	17.52	0.45	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	485.64290		0.48564	373.25270	0.37325	485.643	17.59	17.59	0.57	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	1,023.77070		1.02377	854.76930	0.85477	1,023.771	19.36	19.36	0.79	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	9.22790		0.00923	19.50090	0.01950	9.228	23.17	23.17	0.02	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	5.04270		0.00504	8.95760	0.00896	5.043	24.94	24.94	0.01	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.06150		14.06150	14.29780	14.29780			17.09	0.00	0.00	0	55.00
\$ / R	On 07/01/2019	Any day expiry			14.07000		14.07000	14.11440	14.11440			17.04	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	199.16860		0.19917	0.00000	0.00000	199.169	16.63	16.63	0.31	1,100,570.34	250	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	370.97600		0.37098	0.00000	0.00000	370.976	17.21	17.21	0.49	1,742,936.06	250	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	202.88830		0.20289	0.00000	0.00000	202.888	18.47	18.47	0.31	1,092,063.01	250	250.00
\$ / R	On 15/01/2019	Any day expiry			14.08390		14.08390	14.19110	14.19110			17.27	0.00	2,128,665.00	150	150.00
\$ / R	On 18/01/2019	Any day expiry			14.08920		14.08920	14.32570	14.32570			17.37	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	31.32810		0.03133	26.05280	0.02605	31.328	16.49	16.49	0.07	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.11010		14.11010	14.34680	14.34680			17.40	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry	14.88	Call	230.15660		0.23016	315.60420	0.31560	230.157	19.05	19.05	0.30	0.00	0	4,000.00
\$ / R	On 31/01/2019	Any day expiry			14.11180		14.11180	14.34860	14.34860			17.42	0.00	0.00	0	2,093.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	83.20140		0.08320	59.99210	0.05999	83.201	16.40	16.40	0.14	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	525.65910		0.52566	423.31240	0.42331	525.659	17.63	17.63	0.51	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	556.22230	0.55622	449.27280	0.44927	556.222	17.73	0.53	0.00	0	250.00		
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	371.13120	0.37113	489.72100	0.48972	371.131	18.01	0.43	0.00	0	500.00		
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	185.33310	0.18533	257.48150	0.25748	185.333	19.60	0.25	0.00	0	250.00		
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	135.86320	0.13586	192.58560	0.19259	135.863	20.32	0.19	0.00	0	250.00		
\$ / R	On 13/02/2019	Any day expiry			14.13450	14.13450	14.37150	14.37150		17.58	0.00	0.00	0	70.00		
\$ / R	On 28/02/2019	Any day expiry			14.16060	14.16060	14.39800	14.39800		17.64	0.00	3,610,978.50	255	5,841.00		
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	116.08150	0.11608	86.92190	0.08692	116.081	16.40	0.16	0.00	0	500.00		
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	577.97200	0.57797	476.84690	0.47685	577.972	17.74	0.49	0.00	0	250.00		
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	607.86430	0.60786	502.97690	0.50298	607.864	17.83	0.51	0.00	0	250.00		
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	421.51700	0.42152	535.59250	0.53559	421.517	18.35	0.42	0.00	0	500.00		
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	237.68530	0.23769	312.18550	0.31219	237.685	19.81	0.26	0.00	0	250.00		
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	181.35850	0.18136	242.19730	0.24220	181.358	20.50	0.21	0.00	0	250.00		
\$ / R	On 18/03/2019	Foreign Exchange Future			14.19190	14.19190	14.42980	14.42980		17.75	0.00	65,367,891.40	4,606	51,949.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	3.55600	0.00356	3.38870	0.00339	3.556	21.56	0.01	0.00	0	1,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	18.79300	0.01879	14.04000	0.01404	18.793	17.49	0.03	0.00	0	1,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	60.79410	0.06079	47.85100	0.04785	60.794	16.65	0.09	0.00	0	721.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	64.50810	0.06451	50.89170	0.05089	64.508	16.60	0.09	0.00	0	720.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	115.51740	0.11552	90.11410	0.09011	115.517	16.34	0.15	0.00	0	16,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	119.35630	0.11936	92.66230	0.09266	119.356	16.35	0.16	0.00	0	139,342.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	135.64350	0.13564	103.46310	0.10346	135.644	16.40	0.17	0.00	0	15,434.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	146.59750	0.14660	112.40510	0.11241	146.598	16.43	0.18	0.00	0	1,155.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	162.96740	0.16297	125.87970	0.12588	162.967	16.47	0.20	0.00	0	138,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	170.35900	0.17036	131.99390	0.13199	170.359	16.49	0.21	0.00	0	10,125.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	196.68050	0.19668	153.89940	0.15390	196.680	16.55	0.23	0.00	0	224,707.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	219.64310	0.21964	173.16520	0.17317	219.643	16.60	0.25	0.00	0	135,043.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	228.69980	0.22870	180.80030	0.18080	228.700	16.62	0.26	0.00	0	134,750.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	241.16290	0.24116	191.33680	0.19134	241.163	16.65	0.27	0.00	0	2,100.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	260.68270	0.26068	207.91010	0.20791	260.683	16.69	0.28	0.00	0	20,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	274.25890	0.27426	219.48210	0.21948	274.259	16.71	0.29	0.00	0	50.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	293.13480	0.29313	234.54000	0.23454	293.135	16.79	0.30	0.00	0	10,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	312.77120	0.31277	250.26550	0.25027	312.771	16.86	0.32	0.00	0	9,570.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	345.75710	0.34576	276.83120	0.27683	345.757	16.98	0.34	0.00	0	14,200.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	354.30600	0.35431	283.74580	0.28375	354.306	17.01	0.35	0.00	0	2,500.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	362.97500	0.36297	290.77020	0.29077	362.975	17.04	0.35	0.00	0	10,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	376.20490	0.37620	301.51130	0.30151	376.205	17.08	0.36	0.00	0	17,981.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	394.26080	0.39426	317.24930	0.31725	394.261	17.14	0.37	0.00	0	262,812.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	422.23150	0.42223	341.75980	0.34176	422.232	17.23	0.39	0.00	0	1,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	426.99870	0.42700	345.94980	0.34595	426.999	17.25	0.39	0.00	0	721.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	446.35370	0.44635	362.99350	0.36299	446.354	17.31	0.40	0.00	0	720.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	496.76970	0.49677	407.64860	0.40765	496.770	17.45	0.43	0.00	0	17,406.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	517.73260	0.51773	426.31530	0.42632	517.733	17.51	0.44	0.00	0	7,100.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	606.04050	0.60604	505.52210	0.50552	606.041	17.75	0.48	0.00	0	2,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	653.68610	0.65369	547.78560	0.54779	653.686	17.90	0.50	0.00	0	7,028.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	557.75820	0.55776	688.42200	0.68842	557.758	17.93	0.49	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 18/03/2019	Foreign Exchange Future	14.35	Put	696.73900	0.69674	586.17750	0.58618	696.739	18.02	0.52	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	741.01670	0.74102	625.85590	0.62586	741.017	18.15	0.54	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	753.88740	0.75389	637.42490	0.63742	753.887	18.19	0.54	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	760.35880	0.76036	643.24580	0.64325	760.359	18.21	0.54	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	491.81560	0.49182	610.89540	0.61090	491.816	18.26	0.45	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	484.97130	0.48497	602.91940	0.60292	484.971	18.30	0.44	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	793.07130	0.79307	673.11940	0.67312	793.071	18.30	0.56	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	812.97890	0.81298	691.33960	0.69134	812.979	18.35	0.56	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	833.09260	0.83309	709.78440	0.70978	833.093	18.41	0.57	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	894.64090	0.89464	766.41210	0.76641	894.641	18.57	0.59	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	957.92280	0.95792	824.92220	0.82492	957.923	18.73	0.61	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,008.28990	1.00829	871.67950	0.87168	1,008.290	18.86	0.63	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,015.56380	1.01556	878.44390	0.87844	1,015.564	18.88	0.63	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,022.85710	1.02286	885.23300	0.88523	1,022.857	18.90	0.63	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,030.16970	1.03017	892.03980	0.89204	1,030.170	18.92	0.63	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	344.23700	0.34424	436.44350	0.43644	344.237	19.20	0.34	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	341.86990	0.34187	433.57470	0.43357	341.870	19.22	0.34	0.00	0	200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,180.66630	1.18067	1,032.49810	1.03250	1,180.666	19.29	0.67	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,227.21780	1.22722	1,076.15090	1.07615	1,227.218	19.41	0.68	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,242.86300	1.24286	1,090.84770	1.09085	1,242.863	19.44	0.69	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,250.71100	1.25071	1,098.22160	1.09822	1,250.711	19.46	0.69	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	304.15370	0.30415	387.74360	0.38774	304.154	19.54	0.30	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,298.12050	1.29812	1,142.93070	1.14293	1,298.121	19.58	0.70	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,306.07380	1.30607	1,150.44690	1.15045	1,306.074	19.60	0.70	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	293.93120	0.29393	375.33680	0.37534	293.931	19.64	0.30	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,402.68350	1.40268	1,241.97290	1.24197	1,402.684	19.83	0.72	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	251.48250	0.25148	323.49390	0.32349	251.483	20.07	0.26	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	249.79740	0.24980	321.42420	0.32142	249.797	20.09	0.26	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	243.17840	0.24318	313.28610	0.31329	243.178	20.17	0.25	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	239.94090	0.23994	309.30040	0.30930	239.941	20.21	0.25	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	236.75390	0.23675	305.37340	0.30537	236.754	20.25	0.25	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	218.02220	0.21802	282.92920	0.28293	218.022	20.45	0.23	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	196.16600	0.19617	257.41550	0.25742	196.166	20.68	0.21	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	193.43270	0.19343	254.21530	0.25422	193.433	20.71	0.21	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	185.47140	0.18547	244.87670	0.24488	185.471	20.81	0.20	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	174.18080	0.17418	230.80060	0.23080	174.181	20.94	0.19	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	171.77400	0.17177	227.77170	0.22777	171.774	20.98	0.19	0.00	0	11,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	156.97680	0.15698	209.08870	0.20909	156.977	21.18	0.17	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	139.67990	0.13968	187.10700	0.18711	139.680	21.44	0.16	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	132.27270	0.13227	177.64080	0.17764	132.273	21.56	0.15	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	115.58890	0.11559	156.19930	0.15620	115.589	21.87	0.13	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	114.05210	0.11405	154.21740	0.15422	114.052	21.90	0.13	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	89.99500	0.08999	122.94040	0.12294	89.995	22.45	0.10	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	89.41440	0.08941	122.18090	0.12218	89.414	22.47	0.10	0.00	0	63,500.00

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 18/03/2019	Foreign Exchange Future	17.02	Call	86.57330	0.08657	118.45730	0.11846	86.573	22.55	0.10	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	83.62280	0.08362	114.15930	0.11416	83.623	22.66	0.10	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	83.19640	0.08320	113.45950	0.11346	83.196	22.68	0.10	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	82.77300	0.08277	112.76640	0.11277	82.773	22.71	0.10	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	77.53660	0.07754	104.17180	0.10417	77.537	23.00	0.09	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	74.91100	0.07491	99.85680	0.09986	74.911	23.16	0.09	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	68.07810	0.06808	90.44490	0.09044	68.078	23.61	0.08	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	54.55890	0.05456	73.03610	0.07304	54.559	24.75	0.06	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	46.51050	0.04651	62.61150	0.06261	46.511	25.66	0.05	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.20760	14.20760	14.44570	14.44570		17.78	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	510.85560	0.51086	421.56670	0.42157	510.856	17.49	0.42	784,435,337.40	130,000	65,000.00
\$ / R	On 27/03/2019	Any day expiry	14.50	Put	805.70270	0.80570	686.86520	0.68687	805.703	18.31	0.55	1,014,118,548.30	130,000	0.00
\$ / R	On 29/03/2019	Any day expiry			14.21110	14.21110	14.44920	14.44920		17.80	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	148.10350	0.14810	114.17040	0.11417	148.104	16.44	0.18	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	623.48160	0.62348	523.27430	0.52327	623.482	17.80	0.48	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	652.86320	0.65286	549.47980	0.54948	652.863	17.89	0.49	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	464.37100	0.46437	574.93390	0.57493	464.371	18.63	0.41	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	282.84600	0.28285	358.29500	0.35830	282.846	20.02	0.28	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	223.75620	0.22376	288.52310	0.28852	223.756	20.63	0.23	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.21800	14.21800	14.45630	14.45630		17.86	0.00	0.00	0	55.00
\$ / R	On 26/04/2019	Any day expiry			14.25980	14.25980	14.49870	14.49870		17.88	0.00	0.00	0	0.00
\$ / R	On 26/04/2019	Any day expiry	15.04	Call	436.85160	0.43685	534.70210	0.53470	436.852	19.18	0.37	0.00	0	4,000.00
\$ / R	On 30/04/2019	Any day expiry			14.26670	14.26670	14.50570	14.50570		17.94	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	179.75630	0.17976	142.66830	0.14267	179.756	16.45	0.19	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,103.71860	1.10372	1,284.18070	1.28418	1,103.719	16.81	0.71	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	664.02670	0.66403	564.64290	0.56464	664.027	17.79	0.46	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	692.70830	0.69271	590.81900	0.59082	692.708	17.86	0.47	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	501.32510	0.50133	609.01080	0.60901	501.325	18.81	0.41	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	323.38270	0.32338	399.54790	0.39955	323.383	20.14	0.28	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	264.71120	0.26471	332.39550	0.33240	264.711	20.66	0.24	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.32050	14.32050	14.56080	14.56080		17.96	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	206.71980	0.20672	166.06300	0.16606	206.720	16.43	0.20	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	700.02010	0.70002	601.36620	0.60137	700.020	17.81	0.45	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	728.56300	0.72856	627.61940	0.62762	728.563	17.89	0.46	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	534.80740	0.53481	641.01410	0.64101	534.807	19.06	0.40	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	360.97640	0.36098	438.63850	0.43864	360.976	20.34	0.29	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	299.64830	0.29965	369.37530	0.36938	299.648	20.82	0.24	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.32570	14.32570	14.56610	14.56610		18.01	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.34470	14.34470	14.58570	14.58570		18.04	0.00	43,765,679.70	3,051	19,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	8.67350	0.00867	7.88560	0.00789	8.674	17.43	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	76.07830	0.07608	54.22290	0.05422	76.078	15.65	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	157.62120	0.15762	121.79610	0.12180	157.621	16.17	0.16	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	213.11100	0.21311	170.21770	0.17022	213.111	16.41	0.20	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	218.36540	0.21837	174.95330	0.17495	218.365	16.42	0.20	0.00	0	8,203.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	288.22740	0.28823	237.44870	0.23745	288.227	16.62	0.25	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	520.54280	0.52054	439.68420	0.43968	520.543	17.24	0.37	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	544.95660	0.54496	461.22910	0.46123	544.957	17.32	0.38	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	960.22510	0.96023	1,112.85800	1.11286	960.225	17.47	0.60	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	768.85110	0.76885	901.77230	0.90177	768.851	18.15	0.51	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	708.98720	0.70899	835.21020	0.83521	708.987	18.39	0.48	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	976.57030	0.97657	859.67590	0.85968	976.570	18.47	0.53	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	628.03090	0.62803	744.13300	0.74413	628.031	18.76	0.44	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	545.97060	0.54597	650.77330	0.65077	545.971	19.19	0.39	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	424.90850	0.42491	510.34680	0.51035	424.908	20.04	0.32	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	390.48900	0.39049	470.32860	0.47033	390.489	20.33	0.30	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	367.91630	0.36792	445.69840	0.44570	367.916	20.49	0.28	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	353.66900	0.35367	430.13600	0.43014	353.669	20.59	0.27	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	156.30190	0.15630	190.55100	0.19055	156.302	23.68	0.13	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.35510	14.35510	14.59630	14.59630		18.03	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,040.62630	1.04063	920.57960	0.92058	1,040.626	18.59	0.54	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	208.19870	0.20820	258.18480	0.25818	208.199	22.16	0.17	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.36900	14.36900	14.61050	14.61050		18.11	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	229.57100	0.22957	184.29740	0.18430	229.571	16.42	0.20	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	728.19060	0.72819	630.72740	0.63073	728.191	17.80	0.44	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	756.72670	0.75673	657.06040	0.65706	756.727	17.88	0.45	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	561.76890	0.56177	666.14300	0.66614	561.769	19.28	0.39	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	390.48110	0.39048	470.00100	0.47000	390.481	20.50	0.29	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	329.87120	0.32987	401.08230	0.40108	329.871	20.96	0.25	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.37420	14.37420	14.61590	14.61590		18.09	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.37770	14.37770	14.61940	14.61940		18.11	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	377.66480	0.37766	317.24240	0.31724	377.665	16.80	0.29	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	321.35940	0.32136	390.63770	0.39064	321.359	21.09	0.24	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.42620	14.42620	14.66920	14.66920		18.15	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	253.74390	0.25374	203.96460	0.20396	253.744	16.39	0.21	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	756.71080	0.75671	661.12820	0.66113	756.711	17.76	0.43	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	785.13790	0.78514	687.50840	0.68751	785.138	17.84	0.44	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	594.40640	0.59441	698.89720	0.69890	594.406	19.45	0.39	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	424.30560	0.42431	506.99900	0.50700	424.306	20.60	0.29	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	364.53080	0.36453	438.50650	0.43851	364.531	21.05	0.26	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.42790	14.42790	14.67100	14.67100		18.15	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.44870	14.44870	14.69250	14.69250		18.15	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	932.43820	0.93244	825.77920	0.82578	932.438	18.19	0.47	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	412.99680	0.41300	493.29600	0.49330	412.997	20.82	0.28	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.47850	14.47850	14.72320	14.72320		18.22	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	273.07310	0.27307	218.52670	0.21853	273.073	16.35	0.21	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	781.62150	0.78162	686.62350	0.68662	781.621	17.76	0.42	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	809.93080	0.80993	713.01460	0.71301	809.931	17.84	0.43	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	617.50900	0.61751	721.23390	0.72123	617.509	19.66	0.38	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 30/08/2019	Any day expiry	16.33	Call	450.01430	0.45001	533.53670	0.53354	450.014	20.75	0.29	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	390.32230	0.39032	465.51370	0.46551	390.322	21.21	0.26	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.48380	14.48380	14.72860	14.72860		18.21	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.48900	14.48900	14.73400	14.73400		18.22	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	203.85270	0.20385	251.43820	0.25144	203.853	24.64	0.14	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.50830	14.50830	14.75390	14.75390		18.20	0.00	10,881,225.00	750	15,645.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	14.31650	0.01432	14.54650	0.01455	14.317	15.93	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	138.47380	0.13847	102.77180	0.10277	138.474	15.12	0.13	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	639.33720	0.63934	558.04980	0.55805	639.337	17.30	0.37	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	669.95580	0.66996	584.58140	0.58458	669.956	17.40	0.38	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	733.30740	0.73331	642.39120	0.64239	733.307	17.58	0.40	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	760.52390	0.76052	667.69910	0.66770	760.524	17.65	0.41	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	799.41260	0.79941	703.94160	0.70394	799.413	17.76	0.42	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	868.18040	0.86818	768.23710	0.76824	868.180	17.94	0.44	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	1,107.00210	1.10700	995.09080	0.99509	1,107.002	18.50	0.50	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,561.52400	1.56152	1,427.12210	1.42712	1,561.524	19.41	0.59	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,695.71560	1.69572	1,555.37990	1.55538	1,695.716	19.66	0.62	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	573.42980	0.57343	669.64160	0.66964	573.430	20.10	0.35	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	348.24500	0.34825	415.91040	0.41591	348.245	21.78	0.23	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	307.89930	0.30790	363.48930	0.36349	307.899	22.42	0.20	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	291.66600	0.29167	343.38710	0.34339	291.666	22.79	0.19	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	285.87740	0.28588	336.71430	0.33671	285.877	22.93	0.19	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	262.24250	0.26224	309.45080	0.30945	262.243	23.57	0.17	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	251.76520	0.25177	297.34540	0.29735	251.765	23.89	0.16	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	243.11570	0.24312	287.34230	0.28734	243.116	24.17	0.16	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	241.04520	0.24105	284.94930	0.28495	241.045	24.24	0.16	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	188.12230	0.18812	244.17450	0.24417	188.122	24.56	0.13	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.53290	14.53290	14.77920	14.77920		18.26	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	290.38830	0.29039	234.68480	0.23468	290.388	16.28	0.21	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	803.66230	0.80366	708.95450	0.70895	803.662	17.74	0.41	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	831.82080	0.83182	735.28260	0.73528	831.821	17.81	0.42	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	645.16640	0.64517	748.82130	0.74882	645.166	19.80	0.38	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	478.76120	0.47876	563.94480	0.56394	478.761	20.85	0.29	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	417.13920	0.41714	493.77210	0.49377	417.139	21.32	0.26	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.53640	14.53640	14.78280	14.78280		18.27	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.58720	14.58720	14.83520	14.83520		18.32	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	306.83020	0.30683	249.67400	0.24967	306.830	16.23	0.21	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	825.10360	0.82510	730.93340	0.73093	825.104	17.73	0.40	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	853.13310	0.85313	757.21690	0.75722	853.133	17.80	0.41	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	665.84730	0.66585	769.08670	0.76909	665.847	19.98	0.37	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	502.50930	0.50251	588.04460	0.58804	502.509	21.00	0.29	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	442.63800	0.44264	520.19790	0.52020	442.638	21.46	0.26	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.64080	14.64080	14.89440	14.89440		18.44	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	321.54560	0.32155	263.38000	0.26338	321.546	16.21	0.21	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	845.83520		0.84584	750.90640	0.75091	845.835	17.78	0.40	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	873.81840		0.87382	777.14960	0.77715	873.818	17.85	0.41	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	693.89320		0.69389	798.76410	0.79876	693.893	20.20	0.37	0.00	0	500.00	
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	531.71240		0.53171	619.09700	0.61910	531.712	21.20	0.29	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	472.77110		0.47277	552.49680	0.55250	472.771	21.65	0.27	0.00	0	250.00	
\$ / R	On 02/12/2019	Any day expiry			14.64650		14.64650	14.90080	14.90080		18.43	0.00	0.00	0	55.00	
\$ / R	On 13/12/2019	Foreign Exchange Future			14.66760		14.66760	14.92430	14.92430		18.53	0.00	0.00	0	9,870.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	65.82310		0.06582	45.22020	0.04522	65.823	13.98	0.07	0.00	0	1,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	587.50230		0.58750	516.12770	0.51613	587.502	17.13	0.31	0.00	0	1,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	482.62330		0.48262	562.73840	0.56274	482.623	21.80	0.26	0.00	0	1,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	242.09050		0.24209	300.68100	0.30068	242.090	24.51	0.14	0.00	0	2,000.00	
\$ / R	On 31/12/2019	Any day expiry			14.70200		14.70200	14.96270	14.96270		18.56	0.00	0.00	0	0.00	
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	337.79440		0.33779	279.51310	0.27951	337.794	16.22	0.21	0.00	0	500.00	
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	866.62440		0.86662	770.47340	0.77047	866.624	17.83	0.39	0.00	0	250.00	
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	894.54120		0.89454	796.63830	0.79664	894.541	17.90	0.40	0.00	0	250.00	
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	724.23840		0.72424	830.79090	0.83079	724.238	20.43	0.37	0.00	0	500.00	
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	565.95890		0.56596	654.87740	0.65488	565.959	21.41	0.30	0.00	0	250.00	
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	507.95720		0.50796	589.38410	0.58938	507.957	21.86	0.27	0.00	0	250.00	
\$ / R	On 02/01/2020	Any day expiry			14.70580		14.70580	14.96700	14.96700		18.57	0.00	0.00	0	55.00	
\$ / R	On 31/01/2020	Any day expiry			14.76130		14.76130	15.02890	15.02890		18.69	0.00	0.00	0	55.00	
\$ / R	On 02/03/2020	Any day expiry			14.82060		14.82060	15.09500	15.09500		18.77	0.00	0.00	0	55.00	
\$ / R	On 16/03/2020	Foreign Exchange Future			14.84730		14.84730	15.12490	15.12490		18.84	0.00	0.00	0	3,966.00	
\$ / R	On 02/04/2020	Any day expiry			14.87980		14.87980	15.16120	15.16120		18.92	0.00	0.00	0	55.00	
\$ / R	On 29/04/2020	Any day expiry			14.93150		14.93150	15.21880	15.21880		18.98	0.00	0.00	0	55.00	
\$ / R	On 02/06/2020	Any day expiry			14.99650		14.99650	15.29140	15.29140		19.05	0.00	0.00	0	1,055.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			15.01560		15.01560	15.31270	15.31270		19.11	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			15.10360		15.10360	15.41090	15.41090		19.16	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			15.19540		15.19540	15.51330	15.51330		19.25	0.00	0.00	0	0.00	
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.02900		14.02900	14.26540	14.26540		17.43	0.00	210,435.00	15	396.00	
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.19190		14.19190	14.42980	14.42980		17.75	0.00	70,959.50	5	5.00	
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.34470		14.34470	14.58570	14.58570		18.04	0.00	0.00	0	0.00	
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.50830		14.50830	14.75390	14.75390		18.20	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.66760		14.66760	14.92430	14.92430		18.53	0.00	0.00	0	0.00	
£ / R	On 30/11/2018	Any day expiry			18.42150		18.42150	18.62800	18.62800		16.13	0.00	0.00	0	13.00	
£ / R	On 14/12/2018	Foreign Exchange Future			18.47240		18.47240	18.67540	18.67540		16.19	0.00	83,292,051.60	4,509	455,771.00	
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	129.40560		0.12941	198.58390	0.19858	129.406	17.50	0.22	0.00	0	200.00	
£ / R	On 18/03/2019	Foreign Exchange Future			18.78160		18.78160	18.98540	18.98540		16.43	0.00	0.00	0	11,147.00	
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	390.21500		0.39022	349.36480	0.34936	390.215	16.25	0.31	0.00	0	500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	981.30210		0.98130	892.02000	0.89202	981.302	16.75	0.57	0.00	0	1,000.00	
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	341.46600		0.34147	423.07100	0.42307	341.466	17.47	0.29	0.00	0	500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	304.34340		0.30434	379.78970	0.37979	304.343	17.65	0.27	0.00	0	1,500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	133.67040		0.13367	175.87530	0.17588	133.670	18.82	0.13	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 14/06/2019	Foreign Exchange Future			19.06870		19.06870		19.27660	19.27660		16.88	0.00	0.00	0	5,506.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.38240		19.38240		19.59510	19.59510		17.29	0.00	9,691,200.00	500	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.68830		19.68830		19.91440	19.91440		17.80	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.03410		20.03410		20.28700	20.28700		18.42	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12421		0.12421		0.12628	0.12628		24.06	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12673		0.12673		0.12883	0.12883		23.48	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12909		0.12909		0.13123	0.13123		22.91	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			16.09170		16.09170		16.28370	16.28370		16.37	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.14700		16.14700		16.33590	16.33590		16.29	0.00	27,514,488.00	1,704	136,363.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.47990		16.47990		16.67080	16.67080		16.62	0.00	6,394,201.20	388	36,286.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	257.66260	0.25766		217.14500	0.21715	257.663	15.59	0.26	0.00	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	890.01090	0.89001		1,021.82560	1.02183	890.011	16.00	0.64	0.00	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	1,227.75600	1.22776		1,111.25030	1.11125	1,227.756	17.95	0.66	0.00	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	87.61480	0.08761		112.51700	0.11252	87.615	21.27	0.09	0.00	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.79190		16.79190		16.98600	16.98600		16.95	0.00	16,791.90	1	4,906.00
€ / R	On 14/08/2019	Any day expiry			17.01570		17.01570		17.21360	17.21360		17.16	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,013.10480	1.01310		924.33110	0.92433	1,013.105	17.11	0.47	0.00	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	386.81840	0.38682		438.62690	0.43863	386.818	20.38	0.24	0.00	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.13790		17.13790		17.33700	17.33700		17.21	0.00	0.00	0	8,262.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	650.94950	0.65095		724.55750	0.72456	650.949	18.94	0.35	0.00	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.44990		17.44990		17.65950	17.65950		17.45	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.80850		17.80850		18.04480	18.04480		17.75	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.94000		97.94000		97.99000	97.99000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			604.74400		604.74400		603.38900	603.38900			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			615.44200		615.44200		614.06900	614.06900			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			627.84500		627.84500		626.45100	626.45100			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			696.99200		696.99200		694.14800	694.14800			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			709.32200		709.32200		706.43500	706.43500			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			723.61700		723.61700		720.67900	720.67900			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			632.85100		632.85100		629.50000	629.50000			0.00	0.00	0	906.00
ALBI	On 02/05/2019	Index Future			644.04600		644.04600		640.64300	640.64300			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			657.02600		657.02600		653.56000	653.56000			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.23130		10.23130		10.32250	10.32250		13.66	0.00	654,803.20	64	23,926.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.36470		10.36470		10.45610	10.45610		13.71	0.00	1,565,069.70	151	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.49400		10.49400		10.58680	10.58680		14.15	0.00	0.00	0	4,932.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.63580		10.63580		10.73060	10.73060		14.60	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.77440		10.77440		10.87610	10.87610		14.94	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
AU\$ / R	On 16/03/2020	Foreign Exchange Future	10.93000		10.93000		11.04790	11.04790		15.36	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.73600		10.73600		10.87830	10.87830		14.73	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.88040		10.88040		11.02430	11.02430		14.86	0.00	0.00	0	400.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	11.01280		11.01280		11.15690	11.15690		15.31	0.00	2,753,200.00	250	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.02810		11.02810		11.17250	11.17250		15.74	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.16790		11.16790		11.31570	11.31570		16.10	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.30800		11.30800		11.46490	11.46490		16.27	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.10580		14.10580		14.26270	14.26270		16.75	0.00	3,526,450.00	250	1,616.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.41210		14.41210		14.57070	14.57070		17.14	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.70100		14.70100		14.86160	14.86160		17.71	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.01770		15.01770		15.18280	15.18280		18.21	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.30160		15.30160		15.47590	15.47590		18.43	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	15.93240		15.93240		16.16830	16.16830		18.91	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.02730		2.02730		2.06110	2.06110		15.84	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.04670		2.04670		2.08030	2.08030		15.70	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.06550		2.06550		2.09940	2.09940		16.14	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.16750		2.16750		2.19270	2.19270		15.96	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.21320		2.21320		2.23840	2.23840		15.60	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.25650		2.25650		2.28230	2.28230		15.99	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.30370		2.30370		2.33030	2.33030		16.37	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.43020		2.43020		2.46720	2.46720		17.31	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.48520		2.48520		2.52430	2.52430		17.60	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	11.16185		77.01529		11.23837	76.57980			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future	11.26169		74.58612		11.34058	74.14390			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.35924		76.09057		11.44075	75.64060			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		11.37525	79.20549		11.45668	78.67987			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.47476	76.34597		11.55878	75.81210			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.57044	77.88656		11.65723	77.34305			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		626.37100	626.37100		622.99100	622.99100			0.00	0.00	0	461.00
GOVI	On 02/05/2019	GOVI		637.45200	637.45200		634.01800	634.01800			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		650.29900	650.29900		646.80200	646.80200			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.79400	1.79400		1.82360	1.82360		17.59	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.81840	1.81840		1.84800	1.84800		18.09	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.84050	1.84050		1.87060	1.87060		18.07	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		133.36301	133.36301		133.11533	133.11533			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		135.75188	135.75188		135.50142	135.50142			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		138.47278	138.47278		138.21919	138.21919			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		101.91645	101.91645		101.96270	101.96270			0.00	713,415.15	7	2,954.00
I2029	On 02/05/2019	Bond Future		102.66887	102.66887		102.71722	102.71722			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		104.76213	104.76213		104.81301	104.81301			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		104.00601	104.00601		104.05257	104.05257			0.00	0.00	0	5,770.00
I2033	On 02/05/2019	Bond Future		104.72351	104.72351		104.77213	104.77213			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		106.85853	106.85853		106.90969	106.90969			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		123.13848	123.13848		123.19481	123.19481			0.00	0.00	0	9,871.00
I2038	On 02/05/2019	Bond Future		125.34431	125.34431		125.40317	125.40317			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		127.84723	127.84723		127.90913	127.90913			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		117.99253	117.99253		118.04530	118.04530			0.00	0.00	0	12,065.00
I2046	On 02/05/2019	Bond Future		118.42003	118.42003		118.47509	118.47509			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		120.83456	120.83456		120.89259	120.89259			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		121.88513	121.88513		121.94039	121.94039			0.00	0.00	0	10,105.00
I2050	On 02/05/2019	Bond Future		124.06831	124.06831		124.12623	124.12623			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		124.77910	124.77910		124.84005	124.84005			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		257.76000	257.76000		257.86700	257.86700			0.00	0.00	0	508.00

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	262.37700	262.37700		262.48800	262.48800			0.00	0.00	0	215.00
IGOV	On 01/08/2019		Index Future	267.72600	267.72600		267.84200	267.84200			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018		Jibar Tradeable Future	7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019		Jibar Tradeable Future	7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019		Jibar Tradeable Future	7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 14/12/2018		Foreign Exchange Future	0.13710	0.13710		0.13980	0.13980			0.00	0.00	0	0.00
KES / R	On 18/03/2019		Foreign Exchange Future	0.13660	0.13660		0.13970	0.13970			0.00	0.00	0	0.00
KES / R	On 14/06/2019		Foreign Exchange Future	0.13630	0.13630		0.13870	0.13870			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018		Foreign Exchange Future	1.69140	1.69140		1.70780	1.70780		14.56	0.00	0.00	0	0.00
NOK/R	On 18/03/2019		Foreign Exchange Future	1.71880	1.71880		1.73520	1.73520		14.95	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.74450	1.74450		1.76120	1.76120		15.28	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018		Foreign Exchange Future	9.52150	9.52150		9.53180	9.53180		13.83	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019		Foreign Exchange Future	9.64580	9.64580		9.65480	9.65480		14.04	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	9.76600	9.76600		9.77540	9.77540		14.54	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019		Foreign Exchange Future	9.89820	9.89820		9.90930	9.90930		15.00	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019		Foreign Exchange Future	10.38910	10.38910		10.44170	10.44170		15.93	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020		Foreign Exchange Future	10.54600	10.54600		10.60480	10.60480		16.34	0.00	0.00	0	0.00
PULA / R	On 14/12/2018		Foreign Exchange Future	1.32620	1.32620		1.33540	1.33540			0.00	0.00	0	0.00
PULA / R	On 18/03/2019		Foreign Exchange Future	1.33090	1.33090		1.34480	1.34480			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.33560	1.33560		1.34870	1.34870			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018		Foreign Exchange Future	1.31670	1.31670		1.30910	1.30910			0.00	13,167.00	10	150.00
QUANTO € / \$	On 14/12/2018		Foreign Exchange Future	1.15100	1.15100		1.14510	1.14510			0.00	11,510.00	10	50.00
QUANTO € / \$	On 18/03/2019		Foreign Exchange Future	1.16120	1.16120		1.15530	1.15530			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019		Foreign Exchange Future	1.17060	1.17060		1.16460	1.16460			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018		Foreign Exchange Future	8.05090	8.05090	0.12336	7.91880	7.91880		18.93	0.00	0.00	0	0.00
R186	On 07/02/2019		Bond Future	9.13133	109.06010		9.20715	108.62213		7.06	0.00	341,576,233.20	3,132	64,767.00
R186	On 07/02/2019	8.30	Call	138.69000	0.13869		112.36000	0.11236	138.690	6.43	0.09	0.00	0	210.00
R186	On 07/02/2019	8.50	Call	284.35000	0.28435		233.60000	0.23360	284.350	6.51	0.16	0.00	0	1,000.00
R186	On 07/02/2019	8.77	Call	658.25000	0.65825		556.78000	0.55678	658.250	6.73	0.29	0.00	0	1,170.00
R186	On 07/02/2019	9.10	Put	1,616.24000	1.61624		1,871.61000	1.87161	1,616.240	6.97	0.51	0.00	0	1,000.00
R186	On 07/02/2019	9.27	Call	1,972.20000	1.97220		1,745.31000	1.74531	1,972.200	7.08	0.59	0.00	0	1,170.00
R186	On 07/02/2019	9.38	Call	2,370.58000	2.37058		2,116.00000	2.11600	2,370.580	7.16	0.65	0.00	0	6,000.00
R186	On 07/02/2019	9.50	Put	734.50000	0.73450		889.46000	0.88946	734.500	7.25	0.29	0.00	0	2,500.00
R186	On 07/02/2019	9.90	Put	313.25000	0.31325		395.10000	0.39510	313.250	7.70	0.14	0.00	0	1,000.00
R186	On 07/02/2019	9.92	Put	299.85000	0.29985		378.93000	0.37893	299.850	7.72	0.14	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 02/05/2019	Bond Future			9.19164		110.98959		9.27057	110.54536		7.08	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	618.92000		0.61892		467.48000	0.46748	618.920	6.45	0.22	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	809.82000		0.80982		628.29000	0.62829	809.820	6.57	0.27	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	862.89000		0.86289		673.51000	0.67351	862.890	6.59	0.28	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	956.03000		0.95603		753.74000	0.75374	956.030	6.64	0.30	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,631.49000		1.63149		1,368.22000	1.36822	1,631.490	6.90	0.43	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,188.82000		2.18882		1,892.60000	1.89260	2,188.820	7.04	0.51	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,341.74000		2.34174		2,038.12000	2.03812	2,341.740	7.08	0.53	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,501.09000		2.50109		2,187.92000	2.18792	2,501.090	7.12	0.55	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	1,070.03000		1.07003		1,113.89000	1.11389	1,070.030	7.56	0.29	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	825.93000		0.82593		845.04000	0.84504	825.930	7.83	0.23	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	767.05000		0.76705		781.04000	0.78104	767.050	7.91	0.22	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	721.64000		0.72164		732.63000	0.73263	721.640	7.97	0.20	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.24073		107.92480		9.32322	107.47326		7.14	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	559.12000		0.55912		446.57000	0.44657	559.120	6.12	0.19	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,081.07000		2.08107		1,770.20000	1.77020	2,081.070	6.96	0.45	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	1,227.70000		1.22770		1,224.53000	1.22453	1,227.700	8.16	0.26	0.00	0	6,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			299.41439		299.41439		299.49038	299.49038			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.77761		304.77761		304.85873	304.85873			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.43053		303.43053		303.51767	303.51767			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			235.06607		235.06607		235.72916	235.72916			0.00	2,585,726.77	11	8,990.00
R202	On 02/05/2019	Bond Future			239.27655		239.27655		239.95466	239.95466			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			240.13865		240.13865		240.83409	240.83409			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			8.45344		101.15810		8.52573	100.91862		3.63	0.00	100,247,677.10	991	53,041.00
R2023	On 02/05/2019	Bond Future			8.49840		99.01748		8.57534	98.77502		3.94	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.51929		101.01419		8.60193	100.76833		3.82	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			9.58480		89.64713		9.65981	89.18299		9.65	0.00	0.00	0	53,842.00
R2030	On 07/02/2019	Bond Future	8.90	Call	272.24000		0.27224		217.97000	0.21797	272.240	8.64	0.14	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	663.49000		0.66349		551.99000	0.55199	663.490	8.98	0.27	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,753.35000		1.75335		1,530.23000	1.53023	1,753.350	9.51	0.52	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,025.14000		2.02514		1,780.78000	1.78078	2,025.140	9.58	0.56	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	518.97000		0.51897		623.60000	0.62360	518.970	10.22	0.20	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 02/05/2019	Bond Future			9.64726		91.23339		9.72468	90.76221		9.78	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	656.16000		0.65616		550.29000	0.55029	656.160	8.80	0.21	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,715.41000		1.71541		1,512.95000	1.51295	1,715.410	9.43	0.41	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,241.90000		1.24190		1,373.72000	1.37372	1,241.900	10.31	0.29	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.70440		89.06778		9.78458	88.58845		9.82	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			9.75692		92.01796		9.83702	91.48034		10.37	0.00	0.00	0	41,727.00
R2032	On 02/05/2019	Bond Future			9.81760		89.48888		9.90012	88.94290		11.02	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.87134		91.29392		9.95652	90.73832		10.53	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			9.86759		96.12243		9.94245	95.56352		11.02	0.00	0.00	0	71,509.00
R2035	On 02/05/2019	Bond Future			9.92497		93.32217		10.00192	92.75463		11.75	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.97677		95.20424		10.05606	94.62666		11.24	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			9.91651		88.50099		9.99621	87.90197		12.10	0.00	0.00	0	54,755.00
R2037	On 02/05/2019	Bond Future			9.97574		90.06698		10.05763	89.45859		12.32	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.03129		87.62762		10.11566	87.00829		12.37	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			9.99135		91.65423		10.07618	90.97079		12.51	0.00	0.00	0	33,526.00
R2040	On 02/05/2019	Bond Future			10.05041		93.27600		10.13755	92.58175		12.74	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,603.52000		1.60352		1,381.79000	1.38179	1,603.520	11.84	0.33	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,883.22000		3.88322		3,496.53000	3.49653	3,883.220	12.68	0.58	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.10610		90.65102		10.19584	89.94420		12.82	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.98819		88.97454		10.06768	88.32199		13.08	0.00	0.00	0	39,547.00
R2044	On 02/05/2019	Bond Future			10.04431		90.54892		10.12590	89.88605		13.34	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.09709		87.99408		10.18104	87.31914		13.44	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			9.96958		92.47161		10.04915	91.80111		12.87	0.00	0.00	0	110,910.00
R2048	On 02/05/2019	Bond Future			10.02056		89.67017		10.10217	88.98900		13.80	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.06673		91.47864		10.15058	90.78513		13.25	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 07/02/2019	Bond Future			6.06004		101.60608		6.12000	101.55258		0.43	0.00	101,098,049.60	995	17,895.00
R207	On 02/05/2019	Bond Future			5.49685		103.40380		5.57530	103.35067		0.39	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			3.93525		101.84615		4.05382	101.79350		0.24	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.51583		101.01021		7.58952	100.86905		1.50	0.00	0.00	0	25,618.00
R208	On 02/05/2019	Bond Future			7.48357		99.39597		7.56609	99.25361		1.71	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.37018		101.40043		7.46485	101.25671		1.56	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			9.79659		73.13604		9.87081	72.66359		12.43	0.00	36,202,339.80	495	123,571.00
R209	On 07/02/2019	Bond Future	9.04	Call	218.35000		0.21835		175.71000	0.17571	218.350	10.90	0.11	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,027.71000		1.02771		871.88000	0.87188	1,027.710	11.72	0.36	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	840.94000		0.84094		984.62000	0.98462	840.940	12.71	0.28	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.84823		71.28060		9.92436	70.80072		13.23	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,181.26000		1.18126		1,023.23000	1.02323	1,181.260	12.28	0.31	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,920.44000		2.92044		2,647.26000	2.64726	2,920.440	13.17	0.56	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.71	Put	903.56000		0.90356		1,006.72000	1.00672	903.560	14.45	0.21	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.89374		72.71834		9.97194	72.22989		12.74	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			189.30683		189.30683		189.62738	189.62738			0.00	0.00	0	2,708.00
R210	On 02/05/2019	Bond Future			190.14179		190.14179		190.47047	190.47047			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			194.01859		194.01859		194.35675	194.35675			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			156.07820		156.07820		156.15277	156.15277			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future			158.87401		158.87401		158.95190	158.95190			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			162.04193		162.04193		162.12376	162.12376			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			9.67186		84.41500		9.74680	83.95944		10.16	0.00	0.00	0	32,324.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 02/05/2019	Bond Future	9.72826		82.35854		9.80541	81.89594		10.76	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.77813		84.01933		9.85774	83.54875		10.38	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	9.95927		72.29846		10.03874	71.77393		13.25	0.00	0.00	0	29,770.00
R214	On 02/05/2019	Bond Future	10.01002		70.28120		10.09147	69.74830		14.15	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.05594		71.69854		10.13956	71.15601		13.58	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	10.25020		10.25020		10.39140	10.39140		15.13	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.39580		10.39580		10.53860	10.53860		15.28	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.53470		10.53470		10.67970	10.67970		15.56	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.55600		2.55600		2.58680	2.58680		21.12	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.45300		2.45300		2.47560	2.47560		21.54	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.36230		2.36230		2.38850	2.38850		22.09	0.00	0.00	0	0.00
Total for Derivatives :												4,321,186,722.88	471,774	11 966 386.00
Grand Total:												4,321,186,722.88	471,774	11 966 386.00