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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/11/2018

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 23/11/2018	Any day expiry	13.88400	13.88400		13.78200	13.78200		10.99	0.00	277,680,000.00	20,000	0.00	
\$ / R	On 28/11/2018	Any day expiry	13.88570	13.88570		13.78020	13.78020		15.65	0.00	0.00	0	368.00	
\$ / R	On 28/11/2018	Any day expiry	14.76	Call	2.12950	0.00213	2.74720	0.00275	2.129	24.02	0.02	0.00	0	4,000.00
\$ / R	On 29/11/2018	Any day expiry	13.88740	13.88740		13.78190	13.78190		16.47	0.00	0.00	0	461.00	
\$ / R	On 30/11/2018	Any day expiry	13.88910	13.88910		13.78360	13.78360		17.04	0.00	0.00	0	1,917.00	
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	1.86350	0.00186	3.08610	0.00309	1.863	21.54	0.01	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	94.28870	0.09429	150.35940	0.15036	94.289	17.54	0.39	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	113.83680	0.11384	179.75580	0.17976	113.837	17.29	0.45	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	63.56690	0.06357	49.06220	0.04906	63.567	17.94	0.30	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	392.25030	0.39225	491.33890	0.49134	392.250	18.79	0.83	0.00	0	421.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	25.23300	0.02523	20.29840	0.02030	25.233	19.05	0.14	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	3.33470	0.00333	3.49060	0.00349	3.335	22.42	0.02	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	3.13220	0.00313	3.29970	0.00330	3.132	22.60	0.02	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	0.01320	0.00001	0.03300	0.00003	0.013	35.12	0.00	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	0.10410	0.00010	0.18080	0.00018	0.104	47.37	0.00	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry	13.89760	13.89760		13.79200	13.79200		16.96	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 05/12/2018	Any day expiry	15.45	Put	1,554.13490	1.55413	1,659.77360	1.65977	1,554.135	24.29	0.99	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			13.89930	13.89930	13.79370	13.79370		17.11	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.75	Put	112.15540	0.11216	164.49400	0.16449	112.155	16.99	0.36	0.00	0	65,000.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	179.37340	0.17937	249.80790	0.24981	179.373	17.11	0.49	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	459.15880	0.45916	554.12230	0.55412	459.159	18.60	0.79	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	1,010.18590	1.01019	1,114.77690	1.11478	1,010.186	21.15	0.96	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,403.75560	1.40376	1,509.26750	1.50927	1,403.756	23.07	0.99	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			13.90100	13.90100	13.79530	13.79530		17.24	0.00	0.00	0	500.00
\$ / R	On 07/12/2018	Any day expiry	13.50	Put	44.80200	0.04480	73.88860	0.07389	44.802	16.61	0.18	0.00	0	25,000.00
\$ / R	On 07/12/2018	Any day expiry	13.75	Put	117.97950	0.11798	172.47160	0.17247	117.980	17.01	0.37	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.07	Call	122.32550	0.12233	100.08940	0.10009	122.325	17.87	0.37	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.50	Call	36.72150	0.03672	31.37360	0.03137	36.722	19.48	0.14	0.00	0	125.00
\$ / R	On 11/12/2018	Any day expiry			13.90770	13.90770	13.80210	13.80210		17.16	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	99.53030	0.09953	147.77840	0.14778	99.530	16.62	0.30	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	187.01840	0.18702	253.59270	0.25359	187.018	17.07	0.46	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	11.37610	0.01138	10.10920	0.01011	11.376	21.02	0.04	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	2.71880	0.00272	2.69350	0.00269	2.719	23.48	0.01	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			13.90940	13.90940	13.80370	13.80370		17.30	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.91270	13.91270	13.80710	13.80710		17.51	0.00	1,312,635,419.60	94,348	771,939.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	0.22770	0.00023	0.31200	0.00031	0.228	24.29	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	0.33270	0.00033	0.45770	0.00046	0.333	23.87	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	0.55510	0.00056	0.76720	0.00077	0.555	23.30	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	0.77830	0.00078	1.07840	0.00108	0.778	22.92	0.00	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	0.83240	0.00083	1.15400	0.00115	0.832	22.85	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	1.08810	0.00109	1.51080	0.00151	1.088	22.54	0.00	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	1.51700	0.00152	2.10930	0.00211	1.517	22.16	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	1.78910	0.00179	2.48880	0.00249	1.789	21.97	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	2.73700	0.00274	3.80930	0.00381	2.737	21.48	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	4.03110	0.00403	5.25400	0.00525	4.031	21.02	0.02	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,416.73110	1.41673	1,312.35400	1.31235	1,416.731	21.02	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	5.43520	0.00544	7.36030	0.00736	5.435	20.16	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	6.10980	0.00611	8.38930	0.00839	6.110	19.83	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	7.21210	0.00721	10.08710	0.01009	7.212	19.36	0.03	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	11.74560	0.01175	17.18710	0.01719	11.746	18.03	0.05	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	13.31160	0.01331	19.66180	0.01966	13.312	17.70	0.05	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	926.01160	0.92601	826.76180	0.82676	926.012	17.70	0.95	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	15.10610	0.01511	22.50260	0.02250	15.106	17.36	0.06	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	17.16470	0.01716	25.76310	0.02576	17.165	17.03	0.07	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	734.97080	0.73497	646.21900	0.64622	734.971	16.37	0.91	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	24.38720	0.02439	42.32880	0.04233	24.387	16.40	0.09	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	27.85410	0.02785	47.50860	0.04751	27.854	16.45	0.10	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	690.55410	0.69055	604.60860	0.60461	690.554	16.45	0.90	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	37.42750	0.03743	61.40450	0.06140	37.428	16.56	0.13	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	38.97770	0.03898	63.60680	0.06361	38.978	16.58	0.14	0.00	0	135,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	524.26490	0.52426	451.70510	0.45171	524.265	16.78	0.81	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	61.56490	0.06156	94.60510	0.09461	61.565	16.78	0.19	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	73.34500	0.07335	110.14870	0.11015	73.345	16.86	0.22	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	486.04500	0.48605	417.24870	0.41725	486.045	16.86	0.78	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	101.53650	0.10154	146.14390	0.14614	101.536	17.02	0.28	0.00	0	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	128.81710	0.12882	179.77720	0.17978	128.817	17.15	0.33	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	136.31860	0.13632	188.86340	0.18886	136.319	17.18	0.35	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	156.28680	0.15629	212.76270	0.21276	156.287	17.26	0.38	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	173.51800	0.17352	233.09320	0.23309	173.518	17.33	0.41	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	178.00150	0.17800	238.34200	0.23834	178.002	17.35	0.41	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	290.70150	0.29070	245.44200	0.24544	290.702	17.35	0.59	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	226.67110	0.22667	296.70450	0.29670	226.671	17.51	0.48	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	217.50000	0.21750	185.31710	0.18532	217.500	17.68	0.48	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	284.59080	0.28459	361.18800	0.36119	284.591	17.85	0.55	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	197.29080	0.19729	168.28800	0.16829	197.291	17.85	0.45	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	348.87920	0.34888	431.19410	0.43119	348.879	18.20	0.61	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	362.44660	0.36245	445.80350	0.44580	362.447	18.27	0.62	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	152.01410	0.15201	130.27940	0.13028	152.014	18.30	0.37	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	383.21600	0.38322	468.07140	0.46807	383.216	18.37	0.64	0.00	0	235,564.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	390.24900	0.39025	475.58620	0.47559	390.249	18.40	0.65	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	113.60530	0.13161	113.19100	0.11319	131.605	18.54	0.33	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	418.90530	0.41891	506.09100	0.50609	418.905	18.54	0.67	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	448.37170	0.44837	537.27510	0.53728	448.372	18.68	0.69	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	118.56030	0.11856	102.27280	0.10227	118.560	18.71	0.30	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	493.99560	0.49400	585.24190	0.58524	493.996	18.89	0.72	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	517.40720	0.51741	609.72490	0.60972	517.407	18.99	0.73	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	100.10720	0.10011	86.82490	0.08682	100.107	18.99	0.27	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	533.22560	0.53323	626.22240	0.62622	533.226	19.06	0.74	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	95.92560	0.09593	83.32240	0.08332	95.926	19.06	0.26	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	565.34350	0.56534	659.61400	0.65961	565.343	19.20	0.76	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	86.17000	0.08617	75.14170	0.07514	86.170	19.23	0.23	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	79.04110	0.07904	69.15680	0.06916	79.041	19.37	0.22	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	69.38260	0.06938	61.02890	0.06103	69.383	19.58	0.20	0.00	0	13,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	656.68260	0.65668	753.92890	0.75393	656.683	19.58	0.80	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	665.18650	0.66519	762.56980	0.76257	665.186	19.61	0.81	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	743.03900	0.74304	841.53250	0.84153	743.039	19.92	0.84	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	55.73900	0.05574	48.63250	0.04863	55.739	19.92	0.16	0.00	0	81,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	54.43700	0.05444	47.52970	0.04753	54.437	19.94	0.16	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	53.15730	0.05316	46.45090	0.04645	53.157	19.97	0.16	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	804.46350	0.80446	904.28800	0.90429	804.464	20.08	0.86	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	43.87190	0.04387	38.60300	0.03860	43.872	20.15	0.13	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	867.11220	0.86711	968.06210	0.96806	867.112	20.24	0.88	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	876.15290	0.87615	977.24780	0.97725	876.153	20.26	0.88	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	38.85290	0.03885	34.34780	0.03435	38.853	20.26	0.12	0.00	0	127,100.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	921.67220	0.92167	1,023.43810	1.02344	921.672	20.38	0.89	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	34.37220	0.03437	30.53810	0.03054	34.372	20.38	0.11	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	32.71880	0.03272	29.12910	0.02913	32.719	20.42	0.10	0.00	0	250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	31.14010	0.03114	27.78210	0.02778	31.140	20.47	0.10	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	30.37810	0.03038	27.13070	0.02713	30.378	20.49	0.10	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	1,014.12290	1.01412	1,116.98790	1.11699	1,014.123	20.60	0.91	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	1,108.16050	1.10816	1,211.85390	1.21185	1,108.161	20.83	0.93	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	20.86050	0.02086	18.95390	0.01895	20.861	20.83	0.07	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	20.33890	0.02034	18.50260	0.01850	20.339	20.85	0.07	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	16.59470	0.01659	15.24950	0.01525	16.595	21.04	0.06	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	16.17590	0.01618	14.88440	0.01488	16.176	21.06	0.06	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	14.23100	0.01423	13.18180	0.01318	14.231	21.17	0.05	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	12.51320	0.01251	11.67290	0.01167	12.513	21.29	0.04	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,299.81320	1.29981	1,404.57290	1.40457	1,299.813	21.29	0.96	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,348.29700	1.34830	1,453.40200	1.45340	1,348.297	21.40	0.96	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,396.96190	1.39696	1,502.35470	1.50235	1,396.962	21.51	0.97	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	8.31230	0.00831	8.17090	0.00817	8.312	21.79	0.03	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	6.86840	0.00687	6.78760	0.00679	6.868	22.14	0.03	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	6.58590	0.00659	6.51560	0.00652	6.586	22.22	0.02	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,593.61600	1.59362	1,699.15540	1.69916	1,593.616	22.30	0.98	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	6.31600	0.00632	6.25540	0.00626	6.316	22.30	0.02	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	6.18550	0.00619	6.12950	0.00613	6.185	22.34	0.02	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	5.24220	0.00524	5.21530	0.00522	5.242	22.65	0.02	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	5.13570	0.00514	5.11190	0.00511	5.136	22.69	0.02	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	5.03180	0.00503	5.01070	0.00501	5.032	22.73	0.02	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	4.19290	0.00419	4.19140	0.00419	4.193	23.08	0.02	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	3.94870	0.00395	3.95170	0.00395	3.949	23.20	0.01	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,930.47880	1.93048	2,036.09310	2.03609	1,930.479	23.63	0.99	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	3.11750	0.00312	3.13250	0.00313	3.118	23.67	0.01	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	2.77650	0.00278	2.79450	0.00279	2.776	23.90	0.01	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	2.34060	0.00234	2.36050	0.00236	2.341	24.25	0.01	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	1.90900	0.00191	1.92850	0.00193	1.909	24.69	0.01	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	1.80740	0.00181	1.82660	0.00183	1.807	24.80	0.01	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	1.62210	0.00162	1.64020	0.00164	1.622	25.04	0.01	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	1.51070	0.00151	1.52790	0.00153	1.511	25.19	0.01	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	0.87710	0.00088	0.90130	0.00090	0.877	26.45	0.00	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	0.71460	0.00071	0.94050	0.00094	0.715	27.83	0.00	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	0.74430	0.00074	0.98100	0.00098	0.744	29.51	0.00	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			13.92280	13.92280	13.81720	13.81720		17.49	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	252.68100	0.25268	322.00560	0.32201	252.681	17.49	0.48	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	13.98	Put	298.10390	0.29810	372.26270	0.37226	298.104	17.74	0.52	0.00	0	18,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	514.33640	0.51434	603.54210	0.60354	514.336	18.76	0.69	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	1,021.16890	1.02117	1,122.99370	1.12299	1,021.169	20.56	0.88	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,397.23190	1.39723	1,501.53820	1.50154	1,397.232	21.68	0.94	0.00	0	35,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 21/12/2018	Any day expiry										
					13.92450	13.92450	13.81880	13.81880		17.55	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 21/12/2018	Any day expiry	38.30310	0.03830	58.57240	0.05857	38.303	16.67	0.12	0.00	0	1,000.00
\$ / R	13.30	Put	On 21/12/2018	Any day expiry	54.12410	0.05412	80.15990	0.08016	54.124	16.80	0.16	0.00	0	1,000.00
\$ / R	14.66	Call	On 21/12/2018	Any day expiry	74.50790	0.07451	67.15500	0.06715	74.508	19.92	0.18	0.00	0	1,000.00
\$ / R	14.75	Call	On 21/12/2018	Any day expiry	62.91560	0.06292	57.03320	0.05703	62.916	20.18	0.16	0.00	0	1,000.00
\$ / R			On 31/12/2018	Any day expiry	13.94130	13.94130	13.83570	13.83570		17.12	0.00	0.00	0	3,205.00
\$ / R	13.00	Put	On 31/12/2018	Any day expiry	30.47880	0.03048	43.02720	0.04303	30.479	16.33	0.09	0.00	0	500.00
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	236.34480	0.23634	296.35850	0.29636	236.345	16.90	0.42	0.00	0	1,000.00
\$ / R	14.22	Call	On 31/12/2018	Any day expiry	204.06490	0.20406	182.05610	0.18206	204.065	17.91	0.38	0.00	0	500.00
\$ / R	14.25	Put	On 31/12/2018	Any day expiry	503.79890	0.50380	588.53200	0.58853	503.799	18.00	0.64	0.00	0	250.00
\$ / R	14.96	Put	On 31/12/2018	Any day expiry	1,083.38970	1.08339	1,183.72420	1.18372	1,083.390	19.99	0.86	0.00	0	250.00
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	2.26200	0.00226	2.59710	0.00260	2.262	23.93	0.01	0.00	0	500.00
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	2.02850	0.00203	2.30810	0.00231	2.028	27.62	0.01	0.00	0	500.00
\$ / R			On 02/01/2019	Any day expiry	13.94470	13.94470	13.83910	13.83910		17.08	0.00	0.00	0	55.00
\$ / R			On 03/01/2019	Any day expiry	13.94640	13.94640	13.92060	13.92060		17.10	0.00	0.00	0	0.00
\$ / R	13.57	Put	On 03/01/2019	Any day expiry	152.45990	0.15246	0.00000	0.00000	152.460	16.55	0.30	2,515,477.82	600	600.00
\$ / R	13.93	Call	On 03/01/2019	Any day expiry	326.27780	0.32628	0.00000	0.00000	326.278	17.07	0.52	4,339,886.26	600	600.00
\$ / R	14.35	Call	On 03/01/2019	Any day expiry	180.15920	0.18016	0.00000	0.00000	180.159	18.24	0.33	2,768,071.52	600	600.00
\$ / R			On 07/01/2019	Any day expiry	13.95310	13.95310	13.84770	13.84770		16.96	0.00	0.00	0	0.00
\$ / R	13.64	Put	On 07/01/2019	Any day expiry	186.66830	0.18667	237.05380	0.23705	186.668	16.51	0.34	0.00	0	250.00
\$ / R	14.12	Call	On 07/01/2019	Any day expiry	265.69190	0.26569	238.38880	0.23839	265.692	17.43	0.44	0.00	0	250.00
\$ / R	14.65	Call	On 07/01/2019	Any day expiry	128.02270	0.12802	116.44270	0.11644	128.023	18.92	0.24	0.00	0	250.00
\$ / R			On 15/01/2019	Any day expiry	13.96660	13.96660	13.86130	13.86130		17.03	0.00	0.00	0	150.00
\$ / R			On 16/01/2019	Any day expiry	13.96830	13.96830	13.86300	13.86300		17.04	0.00	0.00	0	8.00
\$ / R			On 18/01/2019	Any day expiry	13.97170	13.97170	13.86640	13.86640		17.07	0.00	0.00	0	0.00
\$ / R	12.66	Put	On 18/01/2019	Any day expiry	16.99050	0.01699	26.42040	0.02642	16.990	15.37	0.05	0.00	0	263.00
\$ / R			On 25/01/2019	Any day expiry	13.98350	13.98350	13.87830	13.87830		16.99	0.00	0.00	0	51.00
\$ / R			On 30/01/2019	Any day expiry	13.99200	13.99200	13.88690	13.88690		16.99	0.00	0.00	0	55.00
\$ / R			On 31/01/2019	Any day expiry	13.99380	13.99380	13.88870	13.88870		17.01	0.00	0.00	0	1,838.00
\$ / R	13.00	Put	On 31/01/2019	Any day expiry	66.17420	0.06617	87.92080	0.08792	66.174	15.73	0.13	0.00	0	500.00
\$ / R	14.20	Put	On 31/01/2019	Any day expiry	538.71830	0.53872	616.26950	0.61627	538.718	17.50	0.56	0.00	0	250.00
\$ / R	14.25	Put	On 31/01/2019	Any day expiry	571.61310	0.57161	650.80820	0.65081	571.613	17.62	0.58	0.00	0	250.00
\$ / R	14.38	Call	On 31/01/2019	Any day expiry	274.74090	0.27474	252.75820	0.25276	274.741	17.94	0.38	0.00	0	500.00
\$ / R	15.13	Call	On 31/01/2019	Any day expiry	122.66960	0.12267	114.39720	0.11440	122.670	19.71	0.19	0.00	0	250.00
\$ / R	15.47	Call	On 31/01/2019	Any day expiry	85.06460	0.08506	79.27540	0.07928	85.065	20.46	0.14	0.00	0	250.00
\$ / R			On 13/02/2019	Any day expiry	14.01640	14.01640	13.91120	13.91120		17.16	0.00	0.00	0	70.00
\$ / R			On 15/02/2019	Any day expiry	14.01990	14.01990	13.91470	13.91470		17.20	0.00	0.00	0	6.00
\$ / R			On 25/02/2019	Any day expiry	14.03730	14.03730	13.93200	13.93200		17.14	0.00	0.00	0	15.00
\$ / R			On 28/02/2019	Any day expiry	14.04250	14.04250	13.93720	13.93720		17.22	0.00	0.00	0	5,841.00
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	102.59140	0.10259	128.67480	0.12867	102.591	15.88	0.16	0.00	0	500.00
\$ / R	14.20	Put	On 28/02/2019	Any day expiry	592.02420	0.59202	667.24920	0.66725	592.024	17.55	0.53	0.00	0	250.00
\$ / R	14.25	Put	On 28/02/2019	Any day expiry	623.87800	0.62388	700.58240	0.70058	623.878	17.66	0.55	0.00	0	250.00
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	330.37890	0.33038	308.84240	0.30884	330.379	18.24	0.38	0.00	0	500.00
\$ / R	15.27	Call	On 28/02/2019	Any day expiry	174.69640	0.17470	165.10460	0.16510	174.696	19.88	0.22	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 28/02/2019	Any day expiry	15.63	Call	128.81870	0.12882	121.85720	0.12186	128.819	20.60	0.17	0.00	0	250.00
\$ / R	On 05/03/2019	Any day expiry			14.05100	14.05100	13.94570	13.94570		17.24	0.00	0.00	0	80.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.07330	14.07330	13.96790	13.96790		17.32	0.00	91,180,910.70	6,479	66,239.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.24920	0.00225	2.58660	0.00259	2.249	21.35	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	16.65500	0.01666	19.22540	0.01923	16.655	17.61	0.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	49.74270	0.04974	61.11390	0.06111	49.743	16.06	0.08	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	52.69520	0.05270	64.86620	0.06487	52.695	15.98	0.09	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	104.32940	0.10433	128.71430	0.12871	104.329	15.87	0.15	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	108.16970	0.10817	133.16760	0.13317	108.170	15.88	0.16	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	124.56120	0.12456	152.06380	0.15206	124.561	15.94	0.18	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	135.66430	0.13566	164.77840	0.16478	135.664	15.98	0.19	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	152.35970	0.15236	183.78480	0.18378	152.360	16.03	0.20	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	159.93570	0.15994	192.36980	0.19237	159.936	16.06	0.21	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	187.06010	0.18706	222.91840	0.22292	187.060	16.13	0.24	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	210.88950	0.21089	250.31380	0.25031	210.890	16.19	0.26	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	220.53580	0.22054	261.59400	0.26159	220.536	16.22	0.27	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	234.43380	0.23443	277.10310	0.27710	234.434	16.29	0.28	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	256.27370	0.25627	301.35950	0.30136	256.274	16.38	0.30	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	271.49630	0.27150	318.19130	0.31819	271.496	16.45	0.31	8,697,243.16	2,000	2,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	291.26720	0.29127	339.97270	0.33997	291.267	16.52	0.32	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	311.86430	0.31186	362.57510	0.36258	311.864	16.60	0.34	0.00	0	9,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	346.53180	0.34653	400.42040	0.40042	346.532	16.73	0.36	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	355.52820	0.35553	410.20010	0.41020	355.528	16.76	0.37	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	364.65190	0.36465	420.10990	0.42011	364.652	16.79	0.38	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	378.58220	0.37858	435.21140	0.43521	378.582	16.84	0.38	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	397.60550	0.39761	455.78230	0.45578	397.606	16.91	0.40	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	427.10260	0.42710	487.56830	0.48757	427.103	17.00	0.41	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	432.13080	0.43213	492.97350	0.49297	432.131	17.02	0.42	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	452.55170	0.45255	514.89350	0.51489	452.552	17.08	0.43	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	505.77910	0.50578	571.77170	0.57177	505.779	17.24	0.46	0.00	0	17,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	527.91900	0.52792	595.78330	0.59578	527.919	17.30	0.47	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	496.62610	0.49663	464.15450	0.46415	496.626	17.62	0.48	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	623.32610	0.62333	696.25450	0.69625	623.326	17.62	0.52	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	673.79880	0.67380	749.02120	0.74902	673.799	17.79	0.54	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	459.98830	0.45999	430.36230	0.43036	459.988	17.83	0.46	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	719.36540	0.71937	796.49580	0.79650	719.365	17.93	0.56	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	766.18240	0.76618	845.13540	0.84514	766.182	18.07	0.58	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	779.78100	0.77978	859.23810	0.85924	779.781	18.11	0.58	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	786.61980	0.78662	866.32480	0.86632	786.620	18.13	0.58	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	400.57110	0.40057	375.61520	0.37562	400.571	18.20	0.41	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	394.46020	0.39446	369.98730	0.36999	394.460	18.24	0.40	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	821.16020	0.82116	902.08730	0.90209	821.160	18.24	0.60	0.00	0	20,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	842.16430	0.84216	923.80410	0.92380	842.164	18.30	0.60	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	863.37780	0.86338	945.71160	0.94571	863.378	18.36	0.61	0.00	0	138,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	928.21160	0.92821	1,012.54090	1.01254	928.212	18.54	0.63	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	994.76600	0.99477	1,080.91820	1.08092	994.766	18.73	0.65	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	313.42460	0.31342	0.00000	0.00000	313.425	18.85	0.34	9,440,563.24	2,000	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,047.75420	1.04775	1,135.09590	1.13510	1,047.754	18.87	0.67	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,055.40560	1.05541	1,142.90530	1.14291	1,055.406	18.89	0.67	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,063.07280	1.06307	1,150.73480	1.15073	1,063.073	18.92	0.67	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,070.75870	1.07076	1,158.57870	1.15858	1,070.759	18.94	0.67	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	269.46310	0.26946	254.24320	0.25424	269.463	19.27	0.30	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,228.19260	1.22819	1,318.91070	1.31891	1,228.193	19.36	0.71	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,276.71060	1.27671	1,368.19860	1.36820	1,276.711	19.48	0.72	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,293.00520	1.29301	1,384.74230	1.38474	1,293.005	19.52	0.73	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,301.17510	1.30118	1,393.03370	1.39303	1,301.175	19.55	0.73	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	237.30450	0.23730	224.24060	0.22424	237.305	19.63	0.27	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,350.50470	1.35050	1,443.07430	1.44307	1,350.505	19.67	0.74	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,358.77610	1.35878	1,451.45960	1.45146	1,358.776	19.69	0.74	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	228.66350	0.22866	216.17150	0.21617	228.663	19.74	0.26	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,459.10350	1.45910	1,553.08260	1.55308	1,459.104	19.95	0.76	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	200.32090	0.20032	189.68430	0.18968	200.321	20.11	0.23	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	193.15780	0.19316	182.57560	0.18258	193.158	20.22	0.22	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	191.66920	0.19167	181.18760	0.18119	191.669	20.24	0.22	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	185.83920	0.18584	175.74620	0.17575	185.839	20.30	0.21	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	182.99490	0.18299	173.09080	0.17309	182.995	20.34	0.21	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	180.19660	0.18020	170.48030	0.17048	180.197	20.37	0.21	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	164.33540	0.16434	155.66510	0.15567	164.335	20.58	0.19	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	146.58190	0.14658	139.06480	0.13906	146.582	20.84	0.17	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	144.37590	0.14438	137.00220	0.13700	144.376	20.87	0.17	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	137.97140	0.13797	131.00610	0.13101	137.971	20.97	0.17	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	128.93910	0.12894	122.54500	0.12255	128.939	21.13	0.16	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	127.02080	0.12702	120.74690	0.12075	127.021	21.16	0.15	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	115.29130	0.11529	109.74890	0.10975	115.291	21.38	0.14	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	101.72530	0.10173	97.00930	0.09701	101.725	21.68	0.13	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	95.96640	0.09597	91.59410	0.09159	95.966	21.81	0.12	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	83.11090	0.08311	79.48810	0.07949	83.111	22.16	0.10	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	81.93650	0.08194	78.38070	0.07838	81.936	22.19	0.10	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	64.48930	0.06449	62.02790	0.06203	64.489	22.87	0.08	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	64.12010	0.06412	61.66460	0.06166	64.120	22.89	0.08	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	62.31380	0.06231	59.89110	0.05989	62.314	23.01	0.08	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	60.23640	0.06024	57.85070	0.05785	60.236	23.14	0.08	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	59.89970	0.05990	57.51900	0.05752	59.900	23.17	0.08	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	59.56560	0.05957	57.19090	0.05719	59.566	23.19	0.08	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	55.43940	0.05544	53.13420	0.05313	55.439	23.49	0.07	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	53.38000	0.05338	51.10780	0.05111	53.380	23.65	0.07	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	48.05120	0.04805	45.86230	0.04586	48.051	24.11	0.06	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	37.65410	0.03765	35.61330	0.03561	37.654	25.25	0.05	0.00	0	14,200.00

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	18.40	Call	29.28750	0.02929	26.92470	0.02692	29.288	25.82	0.04	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.08870	14.08870	13.98330	13.98330		17.47	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	521.62330	0.52162	586.73290	0.58673	521.623	17.30	0.46	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.09210	14.09210	13.98670	13.98670		17.50	0.00	2,253,356.00	161	3,753.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	138.60210	0.13860	166.62750	0.16663	138.602	16.04	0.18	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	642.05980	0.64206	714.00370	0.71400	642.060	17.70	0.51	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	673.16210	0.67316	746.46940	0.74647	673.162	17.80	0.52	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	380.54390	0.38054	358.30460	0.35830	380.544	18.63	0.38	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	222.98420	0.22298	211.43160	0.21143	222.984	20.17	0.24	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	172.55160	0.17255	163.66340	0.16366	172.552	20.79	0.19	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.09890	14.09890	13.99360	13.99360		17.48	0.00	0.00	0	55.00
\$ / R	On 26/04/2019	Any day expiry			14.14000	14.14000	14.03460	14.03460		17.64	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.14680	14.14680	14.04140	14.04140		17.62	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	173.92070	0.17392	203.08670	0.20309	173.921	16.13	0.20	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	984.93680	0.98494	926.28130	0.92628	984.937	16.56	0.69	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	685.53640	0.68554	754.65000	0.75465	685.536	17.71	0.49	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	715.98640	0.71599	786.38150	0.78638	715.986	17.80	0.50	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	423.24250	0.42324	401.19710	0.40120	423.243	18.87	0.37	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	266.52900	0.26653	252.93730	0.25294	266.529	20.32	0.25	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	214.55870	0.21456	204.12740	0.20413	214.559	20.84	0.21	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.20000	14.20000	14.09440	14.09440		17.76	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	206.05400	0.20605	235.94920	0.23595	206.054	16.24	0.21	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	723.28500	0.72329	790.28070	0.79028	723.285	17.76	0.47	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	753.24570	0.75325	821.44230	0.82144	753.246	17.84	0.49	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	460.36640	0.46037	438.34320	0.43834	460.366	19.13	0.37	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	303.30480	0.30330	289.14800	0.28915	303.305	20.45	0.26	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	249.34920	0.24935	238.11070	0.23811	249.349	20.96	0.22	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.20520	14.20520	14.09960	14.09960		17.73	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.22440	14.22440	14.11850	14.11850		17.79	0.00	0.00	0	18,716.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	8.13070	0.00813	8.22320	0.00822	8.131	17.51	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	80.48280	0.08048	92.06910	0.09207	80.483	15.88	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	158.38770	0.15839	182.06390	0.18206	158.388	16.08	0.17	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	213.83440	0.21383	243.99680	0.24400	213.834	16.25	0.21	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	219.25280	0.21925	249.95680	0.24996	219.253	16.27	0.21	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	291.48350	0.29148	328.89350	0.32889	291.483	16.47	0.26	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	537.49290	0.53749	593.53070	0.59353	537.493	17.21	0.39	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	562.93180	0.56293	620.38070	0.62038	562.932	17.28	0.40	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	860.00910	0.86001	814.32380	0.81432	860.009	17.44	0.58	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	678.93110	0.67893	644.16310	0.64416	678.931	18.15	0.49	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	623.16780	0.62317	591.80570	0.59181	623.168	18.41	0.46	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	1,012.33230	1.01233	1,087.88380	1.08788	1,012.332	18.49	0.55	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	548.33330	0.54833	521.61370	0.52161	548.333	18.80	0.41	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	473.94580	0.47395	451.95640	0.45196	473.946	19.28	0.37	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	364.63250	0.36463	348.45970	0.34846	364.633	20.18	0.29	0.00	0	5,035.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	331.83760	0.33184	317.23870	0.31724	331.838	20.44	0.27	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	311.79970	0.31180	298.15030	0.29815	311.800	20.60	0.26	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	299.19350	0.29919	286.14080	0.28614	299.193	20.72	0.25	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	132.15040	0.13215	127.25650	0.12726	132.150	24.15	0.11	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.23480	14.23480	14.12880	14.12880		17.86	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,078.94560	1.07895	1,155.79930	1.15580	1,078.946	18.63	0.57	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	175.04610	0.17505	169.85110	0.16985	175.046	22.46	0.15	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.24880	14.24880	14.14250	14.14250		17.89	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	231.99760	0.23200	262.96420	0.26296	231.998	16.30	0.21	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	754.41700	0.75442	820.14990	0.82015	754.417	17.81	0.46	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	784.04580	0.78405	850.91410	0.85091	784.046	17.89	0.47	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	491.37830	0.49138	469.24120	0.46924	491.378	19.38	0.37	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	335.01800	0.33502	319.83150	0.31983	335.018	20.64	0.26	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	281.09270	0.28109	268.77510	0.26878	281.093	21.13	0.23	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.25400	14.25400	14.14760	14.14760		17.87	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.25750	14.25750	14.15110	14.15110		17.89	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	385.66050	0.38566	428.73870	0.42874	385.661	16.68	0.30	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	274.34700	0.27435	262.49810	0.26250	274.347	21.27	0.22	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.30630	14.30630	14.19920	14.19920		17.99	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	260.13730	0.26014	292.02860	0.29203	260.137	16.36	0.22	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	786.24330	0.78624	851.08920	0.85109	786.243	17.83	0.45	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	815.67180	0.81567	881.45310	0.88145	815.672	17.91	0.46	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	528.33140	0.52833	506.08280	0.50608	528.331	19.60	0.36	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	371.64710	0.37165	355.81550	0.35582	371.647	20.78	0.27	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	317.79430	0.31779	304.69460	0.30469	317.794	21.25	0.23	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.30810	14.30810	14.20090	14.20090		17.99	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.32900	14.32900	14.22150	14.22150		18.07	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	967.35370	0.96735	1,037.35720	1.03736	967.354	18.26	0.50	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	363.60440	0.36360	348.49710	0.34850	363.604	21.01	0.26	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.35870	14.35870	14.25070	14.25070		18.09	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	284.82150	0.28482	317.25370	0.31725	284.822	16.43	0.22	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	812.88830	0.81289	876.98050	0.87698	812.888	17.86	0.44	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	842.15750	0.84216	907.30820	0.90731	842.158	17.93	0.45	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	554.67440	0.55467	532.36950	0.53237	554.674	19.83	0.36	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	399.44080	0.39944	383.53180	0.38353	399.441	20.94	0.27	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	345.22050	0.34522	331.80010	0.33180	345.221	21.42	0.24	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.36400	14.36400	14.25600	14.25600		18.07	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.36930	14.36930	14.26120	14.26120		18.15	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	173.68040	0.17368	165.55770	0.16556	173.680	24.78	0.12	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.38870	14.38870	14.28030	14.28030		18.15	0.00	143,887.00	10	14,099.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	13.49560	0.01350	14.15980	0.01416	13.496	15.84	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	151.21070	0.15121	175.54640	0.17555	151.211	15.40	0.14	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	665.39510	0.66540	722.99660	0.72300	665.395	17.38	0.38	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	697.10610	0.69711	756.02420	0.75602	697.106	17.48	0.40	0.00	0	800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	762.66130	0.76266	824.15410	0.82415	762.661	17.66	0.42	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	790.79900	0.79080	853.33370	0.85333	790.799	17.74	0.43	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	830.98750	0.83099	894.95920	0.89496	830.988	17.85	0.44	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	901.98200	0.90198	968.14840	0.96815	901.982	18.04	0.46	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	1,147.65770	1.14766	1,220.61150	1.22061	1,147.658	18.60	0.52	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,615.43500	1.61543	1,698.75690	1.69876	1,615.435	19.56	0.61	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,752.91060	1.75291	1,838.47720	1.83848	1,752.911	19.83	0.64	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	516.16920	0.51617	495.60590	0.49561	516.169	20.29	0.33	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	308.42480	0.30842	299.21120	0.29921	308.425	22.00	0.21	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	274.32430	0.27432	268.10960	0.26811	274.324	22.72	0.19	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	259.94000	0.25994	254.34570	0.25435	259.940	23.11	0.18	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	254.81810	0.25482	249.44270	0.24944	254.818	23.26	0.17	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	233.96420	0.23396	229.45670	0.22946	233.964	23.93	0.16	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	224.74340	0.22474	220.61290	0.22061	224.743	24.26	0.15	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	217.14870	0.21715	211.70610	0.21171	217.149	24.56	0.15	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	215.33340	0.21533	207.83870	0.20784	215.333	24.63	0.14	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	160.15460	0.16015	153.44410	0.15344	160.155	24.69	0.11	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.41340	14.41340	14.30460	14.30460		18.15	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	307.62430	0.30762	340.56600	0.34057	307.624	16.47	0.23	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	835.99220	0.83599	899.49180	0.89949	835.992	17.84	0.43	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	865.08210	0.86508	929.57300	0.92957	865.082	17.92	0.44	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	584.52920	0.58453	562.24780	0.56225	584.529	19.97	0.36	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	429.32210	0.42932	413.37490	0.41337	429.322	21.03	0.27	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	372.84640	0.37285	359.48570	0.35949	372.846	21.52	0.24	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.41690	14.41690	14.30810	14.30810		18.23	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.46810	14.46810	14.35850	14.35850		18.29	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	326.49700	0.32650	362.85010	0.36285	326.497	16.45	0.23	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	857.73860	0.85774	921.24190	0.92124	857.739	17.84	0.42	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	886.63050	0.88663	951.10950	0.95111	886.631	17.91	0.43	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	607.62260	0.60762	585.02250	0.58502	607.623	20.16	0.35	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	454.58070	0.45458	438.71310	0.43871	454.581	21.19	0.28	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	399.19610	0.39920	386.00710	0.38601	399.196	21.67	0.25	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.51950	14.51950	14.40930	14.40930		18.36	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	342.47170	0.34247	381.85850	0.38186	342.472	16.42	0.23	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	877.29440	0.87729	940.58210	0.94058	877.294	17.84	0.42	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	906.01790	0.90602	970.28110	0.97028	906.018	17.92	0.42	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	632.21800	0.63222	609.48190	0.60948	632.218	20.31	0.35	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	480.55710	0.48056	464.63190	0.46463	480.557	21.32	0.28	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	426.05950	0.42606	412.55430	0.41255	426.059	21.79	0.25	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.52510	14.52510	14.41490	14.41490		18.35	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.54590	14.54590	14.43530	14.43530		18.39	0.00	0.00	0	9,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	72.11970	0.07212	88.35160	0.08835	72.120	14.16	0.07	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	609.77410	0.60977	659.62550	0.65963	609.774	17.17	0.33	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	436.30950	0.43631	423.09090	0.42309	436.309	21.93	0.25	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	208.22360	0.20822	199.39400	0.19939	208.224	24.47	0.13	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.57990	14.57990	14.46880	14.46880		18.48	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	359.95540	0.35996	401.01540	0.40102	359.955	16.43	0.23	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	898.97900	0.89898	961.79940	0.96180	898.979	17.90	0.41	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	927.57200	0.92757	991.35100	0.99135	927.572	17.98	0.41	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	662.17850	0.66218	639.55420	0.63955	662.179	20.52	0.35	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	514.11040	0.51411	498.00090	0.49800	514.110	21.51	0.28	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	460.22880	0.46023	448.63980	0.44864	460.229	21.98	0.25	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.58360	14.58360	14.47250	14.47250		18.49	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.63840	14.63840	14.52650	14.52650		18.61	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.69690	14.69690	14.58410	14.58410		18.70	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.72330	14.72330	14.61020	14.61020		18.71	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			14.75540	14.75540	14.64180	14.64180		18.79	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.80640	14.80640	14.69200	14.69200		18.86	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.87050	14.87050	14.75520	14.75520		18.93	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.88940	14.88940	14.77380	14.77380		18.99	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.97620	14.97620	14.85940	14.85940		19.09	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.06680	15.06680	14.94860	14.94860		19.18	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.91270	13.91270	13.80710	13.80710		17.51	0.00	139,127.00	10	429.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.07330	14.07330	13.96790	13.96790		17.32	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.22440	14.22440	14.11850	14.11850		17.79	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.38870	14.38870	14.28030	14.28030		18.15	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.54590	14.54590	14.43530	14.43530		18.39	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry			17.82040	17.82040	17.75090	17.75090		16.29	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.86120	17.86120	17.79170	17.79170		17.37	0.00	10,716,720.00	600	423,560.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	20.98070	0.02098	21.63240	0.02163	20.981	20.21	0.06	0.00	0	200.00
£ / R	On 31/01/2019	Any day expiry			18.01530	18.01530	17.94650	17.94650		16.74	0.00	0.00	0	23.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.15720	18.15720	18.08850	18.08850		16.69	0.00	6,482,120.40	357	11,650.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	600.05220	0.60005	646.01690	0.64602	600.052	16.70	0.44	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,358.58260	1.35858	1,423.89520	1.42390	1,358.583	17.44	0.70	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	179.11080	0.17911	179.30380	0.17930	179.111	18.19	0.19	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	155.71680	0.15572	156.38850	0.15639	155.717	18.33	0.16	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	57.48510	0.05749	59.18270	0.05918	57.485	19.27	0.07	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.19110	18.19110	18.09500	18.09500		16.76	0.00	434,280.00	24	24.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.43340	18.43340	18.36450	18.36450		17.03	0.00	0.00	0	5,301.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.73600	18.73600	18.66400	18.66400		17.58	0.00	0.00	0	9,895.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.02510	19.02510	18.95140	18.95140		17.99	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.34990	19.34990	19.27350	19.27350		18.49	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12347	0.12347	0.12243	0.12243		26.68	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12596	0.12596	0.12489	0.12489		22.84	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12829	0.12829	0.12720	0.12720		22.49	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 30/11/2018	Any day expiry			15.76220		15.76220		15.72430	15.72430		15.46	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.80580		15.80580		15.76770	15.76770		15.80	0.00	161,203,354.20	10,199	110,930.00
€ / R	On 21/12/2018	Any day expiry			15.82780		15.82780		15.78980	15.78980		15.90	0.00	0.00	0	0.00
€ / R	On 21/12/2018	Any day expiry	15.83	Put	278.76270		0.27876		311.04210	0.31104	278.763	15.88	0.49	250,074,952.00	32,000	32,000.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.12960		16.12960		16.09290	16.09290		15.97	0.00	4,613,065.60	286	36,703.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	317.46280		0.31746		339.69910	0.33970	317.463	15.25	0.33	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	634.38260		0.63438		626.00970	0.62601	634.383	15.77	0.55	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	1,439.87400		1.43987		1,478.60700	1.47861	1,439.874	18.09	0.74	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	43.31510		0.04332		44.08220	0.04408	43.315	21.26	0.06	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.43120		16.43120		16.39490	16.39490		16.53	0.00	0.00	0	4,675.00
€ / R	On 14/08/2019	Any day expiry			16.64750		16.64750		16.61010	16.61010		16.78	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,175.54710		1.17555		1,205.20860	1.20521	1,175.547	17.24	0.53	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	294.10790		0.29411		294.14620	0.29415	294.108	20.67	0.20	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.76500		16.76500		16.72670	16.72670		16.91	0.00	0.00	0	9,050.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	514.85830		0.51486		512.05810	0.51206	514.858	19.20	0.30	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.07370		17.07370		17.03380	17.03380		17.11	0.00	0.00	0	0.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	99.36850		0.09937		103.15690	0.10316	99.369	15.66	0.08	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	688.10140		0.68810		710.75990	0.71076	688.101	16.01	0.34	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	436.11830		0.43612		434.66630	0.43467	436.118	21.23	0.22	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.38880		17.38880		17.34860	17.34860		17.46	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.48000		97.48000		97.54000	97.54000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			608.44100		608.44100		608.02100	608.02100			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			619.14700		619.14700		618.71600	618.71600			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			631.50300		631.50300		631.08000	631.08000			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			703.09200		703.09200		702.74200	702.74200			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			715.46400		715.46400		715.10300	715.10300			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			729.74200		729.74200		729.39300	729.39300			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			638.36600		638.36600		638.51800	638.51800			0.00	12,767,320.00	2	910.00
ALBI	On 02/05/2019	Index Future			649.59800		649.59800		649.74900	649.74900			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			662.56200		662.56200		662.73300	662.73300			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.06600		10.06600		10.00090	10.00090		13.46	0.00	0.00	0	23,926.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.19830		10.19830		10.13280	10.13280		13.24	0.00	0.00	0	324.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.32460		10.32460		10.25920	10.25920		13.64	0.00	0.00	0	4,934.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.46200		10.46200		10.39660	10.39660		14.21	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.59590		10.59590		10.52850	10.52850		14.60	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.74510		10.74510		10.67650	10.67650		15.05	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			10.50740		10.50740		10.44220	10.44220		14.38	0.00	0.00	0	700.00

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 18/03/2019	Foreign Exchange Future	10.64990	10.64990	10.64990	10.58510	10.58510			14.25	0.00	0.00	0	250.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	10.77960	10.77960	10.77960	10.71380	10.71380			14.84	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	10.79470	10.79470	10.79470	10.72870	10.72870			15.39	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	10.93330	10.93330	10.93330	10.86600	10.86600			15.86	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.06720	11.06720	11.06720	10.99950	10.99950			16.17	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future	140.69000	140.69000	140.69000	130.01000	130.01000				0.00	0.00	0	10,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.97080	13.97080	13.97080	13.90080	13.90080			15.98	0.00	0.00	0	1,366.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.27270	14.27270	14.27270	14.20340	14.20340			16.27	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.55420	14.55420	14.55420	14.48490	14.48490			17.15	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	14.86530	14.86530	14.86530	14.79410	14.79410			17.87	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.15430	15.15430	15.15430	15.08070	15.08070			18.18	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	15.77260	15.77260	15.77260	15.69650	15.69650			18.69	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.00290	2.00290	2.00290	1.99210	1.99210			15.36	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.02090	2.02090	2.02090	2.01020	2.01020			14.98	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.03930	2.03930	2.03930	2.02870	2.02870			15.67	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.12450	2.12450	2.12450	2.11940	2.11940			15.03	0.00	0.00	0	140.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.16930	2.16930	2.16930	2.16400	2.16400			15.42	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.21130	2.21130	2.21130	2.20610	2.20610			15.48	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.25700	2.25700	2.25700	2.25190	2.25190			16.07	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.37850	2.37850	2.37850	2.37260	2.37260			17.06	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.42850	2.42850	2.42850	2.42280	2.42280			17.44	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	11.04566	77.68384	11.04566	11.03635	77.73779				0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future	11.14289	75.25949	11.14289	11.13336	75.31390				0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.23888	76.76248	11.23888	11.22866	76.81995				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.27036	79.89174	11.27036	11.26617	79.91937				0.00	0.00	0	5,169.00

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 02/05/2019	Bond Future		11.36751	77.03689		11.36325	77.06456			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.46187	78.57601		11.45715	78.60623			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		631.92100	631.92100		632.08500	632.08500			0.00	0.00	0	460.00
GOVI	On 02/05/2019	GOVI		643.04000	643.04000		643.20300	643.20300			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		655.87300	655.87300		656.05600	656.05600			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.77900	1.77900		1.76430	1.76430		17.98	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.80360	1.80360		1.78880	1.78880		17.30	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.82560	1.82560		1.81080	1.81080		18.04	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		132.09568	132.09568		132.04205	132.04205			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		134.44963	134.44963		134.39415	134.39415			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		137.11760	137.11760		137.06455	137.06455			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		100.44534	100.44534		100.46195	100.46195			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future		101.16215	101.16215		101.17835	101.17835			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		103.20483	103.20483		103.22410	103.22410			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		102.18120	102.18120		102.19786	102.19786			0.00	0.00	0	6,770.00
I2033	On 02/05/2019	Bond Future		102.85645	102.85645		102.87273	102.87273			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		104.93330	104.93330		104.95265	104.95265			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		119.69379	119.69379		119.53255	119.53255			0.00	0.00	0	9,912.00
I2038	On 02/05/2019	Bond Future		121.82668	121.82668		121.66190	121.66190			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		124.23400	124.23400		124.06909	124.06909			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		113.75710	113.75710		113.77551	113.77551			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future		114.09815	114.09815		114.11601	114.11601			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		116.40213	116.40213		116.42350	116.42350			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		117.06792	117.06792		116.84347	116.84347			0.00	0.00	0	10,329.00
I2050	On 02/05/2019	Bond Future		119.15403	119.15403		118.92482	118.92482			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		119.74137	119.74137		119.51060	119.51060			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		253.26100	253.26100		253.26400	253.26400			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future		257.77300	257.77300		257.77500	257.77500			0.00	0.00	0	215.00

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 01/08/2019	Index Future			262.97800		262.97800		262.98600	262.98600			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	20,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.13550		0.13550		0.13450	0.13450			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.13520		0.13520		0.13440	0.13440			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13470		0.13470		0.13410	0.13410			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.62330		1.62330		1.62030	1.62030		14.05	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.64940		1.64940		1.64640	1.64640		14.18	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.67370		1.67370		1.67080	1.67080		14.50	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.43430		9.43430		9.38900	9.38900		13.66	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.55780		9.55780		9.51250	9.51250		13.43	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.67620		9.67620		9.63090	9.63090		13.98	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.80580		9.80580		9.75880	9.75880		14.63	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.28650		10.28650		10.23300	10.23300		15.63	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.42920		10.42920		10.37180	10.37180		16.16	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.31590		1.31590		1.30760	1.30760			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.32340		1.32340		1.31170	1.31170			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32920		1.32920		1.31570	1.31570			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.28380		1.28380		1.28860	1.28860			0.00	0.00	0	250.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.13610		1.13610		1.14200	1.14200			0.00	0.00	0	50.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14610		1.14610		1.15210	1.15210			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15510		1.15510		1.16120	1.16120			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future			8.09910		8.09910	0.12307	8.16770	8.16770		18.57	0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.97627		109.96310		8.98704	109.90006		6.92	0.00	204,641,329.10	1,861	69,545.00
R186	On 07/02/2019	Bond Future	8.30	Call	158.37000		0.15837		155.51000	0.15551	158.370	6.29	0.11	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	338.22000		0.33822		331.82000	0.33182	338.220	6.36	0.19	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	803.29000		0.80329		788.72000	0.78872	803.290	6.58	0.36	3,279,483.67	82	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	1,031.11000		1.03111		1,065.95000	1.06595	1,031.110	6.82	0.41	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	2,117.43000		2.11743		2,084.88000	2.08488	2,117.430	6.89	0.65	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	2,233.32000		2.23332		2,199.49000	2.19949	2,233.320	6.91	0.67	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,392.46000		2.39246		2,356.94000	2.35694	2,392.460	6.93	0.69	6,260,736.56	82	1,170.00
R186	On 07/02/2019	Bond Future	9.30	Put	641.08000		0.64108		0.00000	0.00000	641.080	6.96	0.29	79,430,634.86	2,500	2,500.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,854.53000		2.85453		2,814.59000	2.81459	2,854.530	7.01	0.75	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	381.57000		0.38157		400.26000	0.40026	381.570	7.10	0.19	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 07/02/2019	Bond Future	9.90	Put	131.88000		0.13188		140.44000	0.14044	131.880	7.57	0.08	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	124.86000		0.12486		133.07000	0.13307	124.860	7.59	0.07	653,958.96	82	1,170.00
R186	On 02/05/2019	Bond Future			9.03151		111.89824		9.04289	111.83333		7.01	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	753.46000		0.75346		741.10000	0.74110	753.460	6.39	0.27	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	978.82000		0.97882		963.55000	0.96355	978.820	6.50	0.32	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,040.81000		1.04081		1,024.77000	1.02477	1,040.810	6.53	0.33	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,149.61000		1.14961		1,132.27000	1.13227	1,149.610	6.57	0.36	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,931.42000		1.93142		1,905.76000	1.90576	1,931.420	6.83	0.49	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,565.47000		2.56547		2,534.11000	2.53411	2,565.470	6.97	0.58	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,737.74000		2.73774		2,704.98000	2.70498	2,737.740	7.01	0.60	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,916.84000		2.91684		2,882.70000	2.88270	2,916.840	7.05	0.62	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	736.70000		0.73670		756.60000	0.75660	736.700	7.50	0.22	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	551.37000		0.55137		567.42000	0.56742	551.370	7.77	0.17	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	507.64000		0.50764		522.72000	0.52272	507.640	7.85	0.16	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	474.23000		0.47423		488.53000	0.48853	474.230	7.91	0.15	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.07675		108.82984		9.08815	108.76660		7.14	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	694.92000		0.69492		684.14000	0.68414	694.920	6.12	0.22	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,432.21000		2.43221		2,405.56000	2.40556	2,432.210	6.96	0.50	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	946.22000		0.94622		964.37000	0.96437	946.220	8.18	0.22	0.00	0	6,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			297.61584		297.61584		298.06294	298.06294			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			302.91884		302.91884		303.37215	303.37215			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			301.47486		301.47486		301.94518	301.94518			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			231.04506		231.04506		231.08304	231.08304			0.00	0.00	0	8,990.00
R202	On 02/05/2019	Bond Future			235.16192		235.16192		235.19928	235.19928			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			235.89432		235.89432		235.93846	235.93846			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			8.29224		101.69472		8.31360	101.62341		3.50	0.00	0.00	0	60,251.00
R2023	On 02/05/2019	Bond Future			8.32886		99.55437		8.35190	99.48120		3.86	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.34271		101.54208		8.36672	101.47010		3.79	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.42550		90.64372		9.43110	90.60843		9.42	0.00	0.00	0	55,560.00
R2030	On 07/02/2019	Bond Future	8.90	Call	320.24000		0.32024		319.97000	0.31997	320.240	8.42	0.17	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	805.24000		0.80524		801.94000	0.80194	805.240	8.75	0.34	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,128.56000		2.12856		2,116.32000	2.11632	2,128.560	9.28	0.62	0.00	0	1,320.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 07/02/2019	Bond Future	9.68	Call	2,451.11000		2.45111	2,436.84000	2.43684	2,451.110		9.35	0.67	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	240.74000		0.24074	250.29000	0.25029	240.740		10.00	0.12	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.48383		92.23913	9.48971	92.20268			9.61	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	778.93000		0.77893	774.97000	0.77497	778.930		8.63	0.25	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,010.26000		2.01026	2,000.00000	2.00000	2,010.260		9.26	0.48	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	849.61000		0.84961	863.86000	0.86386	849.610		10.15	0.23	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.53771		90.07545	9.54342	90.04068			9.87	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.61785		92.96235	9.61835	92.95893			10.09	0.00	1,952,209.35	21	42,380.00
R2032	On 02/05/2019	Bond Future			9.67533		90.44137	9.67593	90.43732			10.74	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.72686		92.24760	9.72712	92.24587			10.62	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.74896		97.01860	9.73920	97.09291			10.72	0.00	0.00	0	71,612.00
R2035	On 02/05/2019	Bond Future			9.80393		94.22557	9.79397	94.30049			11.46	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.85431		96.10705	9.84368	96.18604			11.35	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.80930		89.31672	9.80464	89.35243			11.79	0.00	178,633,440.00	2,000	57,272.00
R2037	On 02/05/2019	Bond Future			9.86648		90.88886	9.86177	90.92455			12.03	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			9.92093		88.44797	9.91574	88.48684			12.49	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			9.88413		92.52999	9.87435	92.61055			12.16	0.00	0.00	0	33,526.00
R2040	On 02/05/2019	Bond Future			9.94115		94.15869	9.93116	94.24008			12.42	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,700.07000		1.70007	1,738.14000	1.73814	1,700.070		11.51	0.36	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,185.77000		4.18577	4,245.72000	4.24572	4,185.770		12.36	0.62	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.99572		91.53272	9.98510	91.61828			12.92	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.89175		89.77726	9.87683	89.90254			12.72	0.00	0.00	0	37,194.00
R2044	On 02/05/2019	Bond Future			9.94618		91.35745	9.93091	91.48438			13.00	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			9.99817		88.80073	9.98214	88.93262			13.56	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.87793		93.25513	9.86303	93.38367			12.52	0.00	0.00	0	109,519.00
R2048	On 02/05/2019	Bond Future			9.92740		90.45921	9.91216	90.58947			13.45	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			9.97299		92.26551	9.95702	92.40080			13.37	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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	5.82306		101.81799		5.86599	101.77955		0.41	0.00	2,036,359.80	20	17,052.00
R207	On 02/05/2019	Bond Future	5.19323		103.60988		5.25172	103.57013		0.37	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future	3.50892		102.03591		3.59374	101.99810		0.22	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future	7.21411		101.59090		7.24051	101.53992		1.45	0.00	0.00	0	17,015.00
R208	On 02/05/2019	Bond Future	7.14809		99.97751		7.17828	99.92500		1.67	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future	6.99430		101.97381		7.02754	101.92293		1.51	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future	9.69025		73.82113		9.68043	73.88489		12.15	0.00	11,959,023.06	162	121,817.00
R209	On 07/02/2019	Bond Future	9.04	Call	209.40000	0.20940	222.09000	0.22209	209.400	10.64	0.12	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,104.93000	1.10493	1,141.15000	1.14115	1,104.930	11.44	0.41	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	509.85000	0.50985	504.47000	0.50447	509.850	12.44	0.21	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future	9.74001		71.97110		9.73001	72.03540		12.99	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,262.84000	1.26284	1,291.72000	1.29172	1,262.840	12.03	0.34	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,156.84000	3.15684	3,203.14000	3.20314	3,156.840	12.93	0.60	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.71	Put	651.27000	0.65127	645.65000	0.64565	651.270	14.23	0.17	0.00	0	760.00
R209	On 01/08/2019	Bond Future	9.78460		73.40841		9.77400	73.47596		12.86	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future	186.59312		186.59312		186.62411	186.62411			0.00	0.00	0	3,308.00
R210	On 02/05/2019	Bond Future	187.36213		187.36213		187.39249	187.39249			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future	191.14552		191.14552		191.18152	191.18152			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	155.56171		155.56171		155.58913	155.58913			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future	158.33385		158.33385		158.36077	158.36077			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	161.45970		161.45970		161.49137	161.49137			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

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 07/02/2019	Bond Future	9.51736	85.36526		9.52300	85.33031		9.93	0.00	0.00	0	32,397.00
R213	On 02/05/2019	Bond Future	9.57014	83.31791		9.57605	83.28178		10.59	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.61728	84.98149		9.62302	84.94689		10.42	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.86262	72.94509		9.85798	72.97638		12.93	0.00	1,823,627.25	25	29,831.00
R214	On 02/05/2019	Bond Future	9.91180	70.93272		9.90711	70.96408		13.83	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	9.95705	72.34909		9.95194	72.38297		13.72	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.12150	10.12150		10.05750	10.05750		15.05	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.26200	10.26200		10.19810	10.19810		14.87	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.39830	10.39830		10.33440	10.33440		15.26	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.60690	2.60690		2.58490	2.58490		20.45	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.50450	2.50450		2.47990	2.47990		20.52	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.41600	2.41600		2.39180	2.39180		21.07	0.00	0.00	0	0.00
Total for Derivatives :											2,648,756,557.12	177,111	11 740 110.00
Grand Total:											2,648,756,557.12	177,111	11 740 110.00