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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/02/2019

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 13/02/2019	Any day expiry	13.89690	13.89690		13.76210	13.76210		18.67	0.00	962,850.00	70	0.00	
\$ / R	On 15/02/2019	Any day expiry	13.90000	13.90000		13.76530	13.76530		17.96	0.00	0.00	0	6.00	
\$ / R	On 15/02/2019	Any day expiry	13.76	Put	28.99340	0.02899	74.30460	0.07430	28.993	19.67	0.24	0.00	0	684.00
\$ / R	On 15/02/2019	Any day expiry	13.81	Call	131.09040	0.13109	59.87160	0.05987	131.090	19.06	0.68	0.00	0	684.00
\$ / R	On 15/02/2019	Any day expiry	13.87	Put	61.07860	0.06108	146.74830	0.14675	61.079	18.32	0.43	0.00	0	22,000.00
\$ / R	On 21/02/2019	Any day expiry	13.90950	13.90950		13.77490	13.77490		16.82	0.00	0.00	0	0.00	
\$ / R	On 21/02/2019	Any day expiry	13.55	Put	34.63130	0.03463	50.32080	0.05032	34.631	18.62	0.17	0.00	0	25,000.00
\$ / R	On 25/02/2019	Any day expiry	13.91600	13.91600		13.78150	13.78150		16.35	0.00	0.00	0	0.00	
\$ / R	On 26/02/2019	Any day expiry	13.91760	13.91760		13.78310	13.78310		16.46	0.00	0.00	0	0.00	
\$ / R	On 26/02/2019	Any day expiry	13.75	Put	102.80400	0.10280	149.61600	0.14962	102.804	16.70	0.34	0.00	0	25,000.00
\$ / R	On 28/02/2019	Any day expiry	13.92090	13.92090		13.78630	13.78630		16.54	0.00	1,597,902.00	115	5,759.00	
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	6.43650	0.00644	6.06400	0.00606	6.436	18.34	0.03	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	95.51270	0.09551	137.08870	0.13709	95.513	16.60	0.31	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	371.14250	0.37114	471.95480	0.47195	371.143	17.73	0.70	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	80.47100	0.08047	50.49680	0.05050	80.471	17.93	0.27	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	409.57100	0.40957	514.19680	0.51420	409.571	17.93	0.73	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	14.52	Call	38.00130	0.03800	22.98340	0.02298	38.001	19.00	0.14	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	19.23060	0.01923	11.19190	0.01119	19.231	19.80	0.08	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	3.83280	0.00383	2.37130	0.00237	3.833	21.48	0.02	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	1.64170	0.00164	1.06700	0.00107	1.642	23.34	0.01	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.92740	13.92740	13.79260	13.79260		16.25	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.92910	13.92910	13.79420	13.79420		16.28	0.00	0.00	0	10,080.00
\$ / R	On 05/03/2019	Any day expiry	13.40	Call	560.31820	0.56032	445.73640	0.44574	560.318	14.78	0.87	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.50	Call	478.69520	0.47870	372.12750	0.37213	478.695	15.05	0.82	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.70	Call	336.14470	0.33614	248.74430	0.24874	336.145	15.60	0.68	0.00	0	100,000.00
\$ / R	On 11/03/2019	Any day expiry			13.93890	13.93890	13.80420	13.80420		16.02	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	238.04310	0.23804	311.15320	0.31115	238.043	16.00	0.49	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	20.65280	0.02065	13.77120	0.01377	20.653	20.19	0.06	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.95060	13.95060	13.81600	13.81600		15.92	0.00	1,815,042,813.00	130,105	607,642.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.00010	0.00000	0.01320	0.00001	0.000	20.51	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.51060	0.00051	0.48690	0.00049	0.511	20.18	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	4.94790	0.00495	5.08830	0.00509	4.948	17.99	0.02	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	5.57410	0.00557	5.74140	0.00574	5.574	17.87	0.02	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	11.96050	0.01196	13.60470	0.01360	11.960	16.73	0.04	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	15.47470	0.01547	18.20410	0.01820	15.475	16.32	0.05	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	16.29150	0.01629	19.28740	0.01929	16.292	16.24	0.06	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	20.00750	0.02001	24.26340	0.02426	20.008	15.92	0.07	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	22.74170	0.02274	27.96540	0.02797	22.742	15.71	0.08	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	27.19500	0.02720	34.04790	0.03405	27.195	15.43	0.09	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	29.35480	0.02935	37.01660	0.03702	29.355	15.31	0.10	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	37.84080	0.03784	53.88160	0.05388	37.841	14.90	0.12	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	50.55850	0.05056	70.96740	0.07097	50.559	15.02	0.15	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	56.06570	0.05607	78.27080	0.07827	56.066	15.06	0.16	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	77.61310	0.07761	106.37970	0.10638	77.613	15.21	0.21	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Call	538.29340	0.53829	435.31280	0.43531	538.293	15.27	0.77	0.00	0	245.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	87.69340	0.08769	119.31280	0.11931	87.693	15.27	0.23	0.00	0	7,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	101.53730	0.10154	136.88570	0.13689	101.537	15.34	0.26	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	467.41110	0.46741	372.04360	0.37204	467.411	15.41	0.72	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	116.81110	0.11681	156.04360	0.15604	116.811	15.41	0.28	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	123.33110	0.12333	164.15570	0.16416	123.331	15.44	0.29	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	144.32690	0.14433	190.03440	0.19003	144.327	15.53	0.33	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	151.81010	0.15181	199.17420	0.19917	151.810	15.56	0.34	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	159.53780	0.15954	208.57220	0.20857	159.538	15.59	0.35	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	188.52250	0.18852	243.47080	0.24347	188.523	15.69	0.39	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	201.87020	0.20187	260.00340	0.26000	201.870	15.73	0.41	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	215.77340	0.21577	277.40590	0.27741	215.773	15.78	0.43	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	220.53200	0.22053	283.32940	0.28333	220.532	15.79	0.44	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	240.17670	0.24018	307.61440	0.30761	240.177	15.85	0.46	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	266.70070	0.26670	205.26480	0.20526	266.701	15.92	0.51	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	245.77680	0.24578	188.28660	0.18829	245.777	16.09	0.48	0.00	0	100.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	295.17680	0.29518	372.28660	0.37229	295.177	16.09	0.52	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	319.48090	0.31948	399.64260	0.39964	319.481	16.23	0.54	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	175.87850	0.17588	132.60260	0.13260	175.878	16.78	0.37	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	161.51780	0.16152	121.36860	0.12137	161.518	16.95	0.35	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	482.83630	0.48284	579.07820	0.57908	482.836	17.06	0.67	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	497.66350	0.49766	595.06400	0.59506	497.663	17.12	0.68	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	148.26350	0.14826	111.06400	0.11106	148.264	17.12	0.32	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	535.44520	0.53545	635.62270	0.63562	535.445	17.30	0.70	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	605.85490	0.60585	710.60010	0.71060	605.855	17.61	0.73	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	613.85460	0.61385	719.07590	0.71908	613.855	17.64	0.74	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	112.48930	0.11249	83.57770	0.08358	112.489	17.67	0.26	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	108.65760	0.10866	80.66200	0.08066	108.658	17.74	0.25	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	104.95320	0.10495	77.84740	0.07785	104.953	17.81	0.24	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	654.35320	0.65435	761.84740	0.76185	654.353	17.81	0.76	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	679.03030	0.67903	787.66200	0.78766	679.030	17.91	0.77	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	703.97550	0.70398	813.69910	0.81370	703.976	18.02	0.78	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	780.30180	0.78030	893.03820	0.89304	780.302	18.33	0.81	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	858.25540	0.85826	974.01460	0.97401	858.255	18.60	0.83	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	61.83050	0.06183	44.78750	0.04479	61.831	18.78	0.15	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	920.13170	0.92013	1,037.97220	1.03797	920.132	18.81	0.85	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	929.05260	0.92905	1,047.17210	1.04717	929.053	18.85	0.85	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	937.99270	0.93799	1,056.38690	1.05639	937.993	18.88	0.85	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	946.95180	0.94695	1,065.61630	1.06562	946.952	18.91	0.86	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	43.22350	0.04322	31.07330	0.03107	43.224	19.39	0.11	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,129.64820	1.12965	1,252.89960	1.25290	1,129.648	19.52	0.89	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,185.57530	1.18558	1,309.93200	1.30993	1,185.575	19.70	0.90	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,204.31460	1.20431	1,329.01560	1.32902	1,204.315	19.76	0.91	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,213.70070	1.21370	1,338.57020	1.33857	1,213.701	19.79	0.91	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	31.95770	0.03196	22.87070	0.02287	31.958	19.91	0.09	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,270.24860	1.27025	1,396.06800	1.39607	1,270.249	19.97	0.92	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,279.70950	1.27971	1,405.67220	1.40567	1,279.709	20.00	0.92	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	29.26060	0.02926	20.75100	0.02075	29.261	20.06	0.08	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	27.75730	0.02776	19.43800	0.01944	27.757	20.16	0.08	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,393.95690	1.39396	1,520.67530	1.52068	1,393.957	20.37	0.93	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	20.95200	0.02095	13.97640	0.01398	20.952	20.53	0.06	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	18.81880	0.01882	12.50780	0.01251	18.819	20.59	0.05	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	18.41740	0.01842	12.23240	0.01223	18.417	20.61	0.05	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	16.89170	0.01689	11.18770	0.01119	16.892	20.66	0.05	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	15.48680	0.01549	10.22960	0.01023	15.487	20.71	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	11.90850	0.01191	7.80770	0.00781	11.908	20.87	0.04	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	8.53990	0.00854	5.55400	0.00555	8.540	21.07	0.03	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	8.16710	0.00817	5.30630	0.00531	8.167	21.10	0.03	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	7.14060	0.00714	4.62660	0.00463	7.141	21.18	0.02	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	5.57410	0.00557	3.59530	0.00360	5.574	21.32	0.02	0.00	0	1,906.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	4.15100	0.00415	2.66580	0.00267	4.151	21.49	0.01	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	3.70410	0.00370	2.37550	0.00238	3.704	21.56	0.01	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	2.81560	0.00282	1.80080	0.00180	2.816	21.72	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	2.34360	0.00234	1.49690	0.00150	2.344	21.82	0.01	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	1.47900	0.00148	0.94310	0.00094	1.479	22.09	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	1.41230	0.00141	0.90060	0.00090	1.412	22.12	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	0.98860	0.00099	0.91760	0.00092	0.989	23.64	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	0.98840	0.00099	0.91840	0.00092	0.988	23.70	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	0.98760	0.00099	0.92290	0.00092	0.988	24.02	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.98750	0.00099	0.92890	0.00093	0.988	24.40	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.98760	0.00099	0.92990	0.00093	0.988	24.46	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.98760	0.00099	0.93100	0.00093	0.988	24.52	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.99060	0.00099	0.94640	0.00095	0.991	25.34	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.99360	0.00099	0.95580	0.00096	0.994	25.78	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	1.00710	0.00101	0.98670	0.00099	1.007	27.04	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	1.06890	0.00107	0.97400	0.00097	1.069	30.20	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.66800	0.00067	0.43140	0.00043	0.668	31.14	0.00	0.00	0	7,100.00
\$ / R	On 22/03/2019	Any day expiry			13.95730	13.95730	13.82280	13.82280		15.98	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	363.68050	0.36368	284.84940	0.28485	363.681	15.77	0.60	0.00	0	30,000.00
\$ / R	On 27/03/2019	Any day expiry			13.96560	13.96560	13.83120	13.83120		15.89	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	256.68210	0.25668	320.49010	0.32049	256.682	15.79	0.44	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	321.05320	0.32105	395.96640	0.39597	321.053	16.04	0.51	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.96900	13.96900	13.83460	13.83460		15.93	0.00	1,451,944.00	104	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	30.05940	0.03006	37.15990	0.03716	30.059	15.43	0.09	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	101.24080	0.10124	132.25830	0.13226	101.241	15.26	0.23	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	357.06600	0.35707	285.22480	0.28522	357.066	15.82	0.56	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	453.96730	0.45397	541.40880	0.54141	453.967	16.69	0.60	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	488.46380	0.48846	578.82050	0.57882	488.464	16.84	0.62	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	166.83850	0.16684	130.74190	0.13074	166.838	17.30	0.32	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	112.29730	0.11230	87.03890	0.08704	112.297	18.11	0.23	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	35.60830	0.03561	25.16050	0.02516	35.608	20.11	0.08	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	18.68910	0.01869	12.31980	0.01232	18.689	20.58	0.05	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.97570	13.97570	13.84140	13.84140		15.96	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.98070	13.98070	13.84640	13.84640		16.02	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	225.81910	0.22582	278.45140	0.27845	225.819	15.68	0.38	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	204.57350	0.20457	164.04470	0.16404	204.573	17.02	0.35	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.99740	13.99740	13.86330	13.86330		16.03	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.01600	14.01600	13.88190	13.88190		16.37	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.02110	14.02110	13.88700	13.88700		16.36	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.02280	14.02280	13.88870	13.88870		16.40	0.00	2,693,174.50	193	512.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	64.05390	0.06405	79.82480	0.07982	64.054	15.11	0.13	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	714.91470	0.71491	619.57640	0.61958	714.915	15.67	0.72	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	528.39550	0.52840	610.09240	0.61009	528.396	16.90	0.55	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	560.95810	0.56096	645.07050	0.64507	560.958	17.03	0.57	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	182.35510	0.18236	154.44140	0.15444	182.355	18.49	0.26	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	83.83220	0.08383	70.13480	0.07013	83.832	20.31	0.13	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	58.61700	0.05862	49.00180	0.04900	58.617	21.01	0.10	0.00	0	250.00
\$ / R	On 09/05/2019	Any day expiry			14.03800	14.03800	13.90390	13.90390		16.69	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	609.49310	0.60949	528.02530	0.52803	609.493	16.17	0.63	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.04480	14.04480	14.04900	14.04900		16.70	0.00	1,306,557.00	93	93.00
\$ / R	On 31/05/2019	Any day expiry			14.07560	14.07560	13.94180	13.94180		16.69	0.00	12,822,492.00	912	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	99.07500	0.09908	117.44800	0.11745	99.075	15.21	0.16	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	580.80240	0.58080	656.90760	0.65691	580.802	16.91	0.52	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	612.32360	0.61232	690.54150	0.69054	612.324	17.02	0.53	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	234.14600	0.23415	203.67270	0.20367	234.146	18.69	0.28	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	125.20840	0.12521	107.92820	0.10793	125.208	20.32	0.16	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	93.89510	0.09390	80.94070	0.08094	93.895	20.97	0.12	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.08070	14.08070	13.94690	13.94690		16.63	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.08250	14.08250	13.94870	13.94870		16.63	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.09270	14.09270	13.95900	13.95900		16.57	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	388.43980	0.38844	444.79000	0.44479	388.440	16.15	0.40	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	508.58760	0.50859	0.00000	0.00000	508.588	16.51	0.47	119,412,938.70	18,000	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.09960	14.09960	13.96590	13.96590		16.58	0.00	29,256,670.00	2,075	105,753.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	2.93430	0.00293	3.01900	0.00302	2.934	19.40	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	33.83410	0.03383	35.45680	0.03546	33.834	15.83	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	57.10410	0.05710	65.48940	0.06549	57.104	14.97	0.10	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	68.12100	0.06812	80.94930	0.08095	68.121	14.90	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	107.42150	0.10742	126.37380	0.12637	107.421	15.11	0.16	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	111.47460	0.11147	131.02630	0.13103	111.475	15.12	0.16	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	168.88560	0.16889	196.35460	0.19635	168.886	15.34	0.22	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	171.64580	0.17165	199.47600	0.19948	171.646	15.35	0.23	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	852.10620	0.85211	759.51750	0.75952	852.106	15.65	0.70	49,399,506.00	5,000	10,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	791.28060	0.79128	703.26380	0.70326	791.281	15.80	0.67	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	394.48930	0.39449	450.83980	0.45084	394.489	16.16	0.40	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	628.83080	0.62883	554.71610	0.55472	628.831	16.27	0.58	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	590.45340	0.59045	520.44220	0.52044	590.453	16.39	0.55	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	581.17370	0.58117	512.36540	0.51237	581.174	16.43	0.55	52,146,240.38	7,000	11,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	481.57370	0.48157	546.46540	0.54647	481.574	16.43	0.45	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	520.06780	0.52007	589.13300	0.58913	520.068	16.53	0.47	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	597.16580	0.59717	672.11240	0.67211	597.166	16.79	0.51	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	628.31850	0.62832	705.26190	0.70526	628.318	16.89	0.52	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	442.29760	0.44230	389.39740	0.38940	442.298	17.10	0.45	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	418.93790	0.41894	368.62910	0.36863	418.938	17.25	0.43	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	370.09400	0.37009	325.37050	0.32537	370.094	17.58	0.39	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	886.45660	0.88646	977.07760	0.97708	886.457	17.69	0.62	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	900.99480	0.90099	992.26270	0.99226	900.995	17.73	0.63	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	307.59790	0.30760	270.34270	0.27034	307.598	18.09	0.33	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	268.38280	0.26838	235.75420	0.23575	268.383	18.47	0.30	21,025,264.00	5,000	17,500.00

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	15.10	Call	248.97900	0.24898	218.68460	0.21868	248.979	18.69	0.28	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	211.54750	0.21155	185.84030	0.18584	211.548	19.16	0.24	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	185.61880	0.18562	161.76350	0.16176	185.619	19.55	0.22	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	166.68160	0.16668	145.19370	0.14519	166.682	19.79	0.20	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	147.56170	0.14756	128.49870	0.12850	147.562	20.07	0.18	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	137.86960	0.13787	120.05110	0.12005	137.870	20.23	0.17	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	134.79770	0.13480	117.37370	0.11737	134.798	20.28	0.16	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	126.96620	0.12697	110.55560	0.11056	126.966	20.42	0.15	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	118.75410	0.11875	103.41370	0.10341	118.754	20.57	0.15	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	40.07240	0.04007	34.47470	0.03447	40.072	24.57	0.05	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.11000	14.11000	13.97630	13.97630		16.52	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.12390	14.12390	13.99000	13.99000		16.49	0.00	2,052,340.00	146	753.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	123.07330	0.12307	143.81360	0.14381	123.073	15.05	0.17	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	611.88750	0.61189	685.68330	0.68568	611.888	16.68	0.50	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	642.71210	0.64271	718.44130	0.71844	642.712	16.78	0.51	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	266.21980	0.26622	235.60260	0.23560	266.220	18.64	0.28	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	152.88820	0.15289	134.06910	0.13407	152.888	20.10	0.17	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	118.97550	0.11898	104.33850	0.10434	118.975	20.70	0.14	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.12910	14.12910	13.99520	13.99520		16.55	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.13260	14.13260	13.99870	13.99870		16.56	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.18090	14.18090	14.04740	14.04740		16.51	0.00	23,012,889.50	1,625	681.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	148.94280	0.14894	171.50620	0.17151	148.943	14.93	0.18	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	643.35260	0.64335	713.58500	0.71359	643.353	16.51	0.48	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	673.45090	0.67345	745.50010	0.74550	673.451	16.60	0.49	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	302.40330	0.30240	271.52520	0.27153	302.403	18.61	0.29	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	183.98070	0.18398	163.62670	0.16363	183.981	19.91	0.19	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	147.61590	0.14762	131.25310	0.13125	147.616	20.44	0.15	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.18260	14.18260	14.04910	14.04910		16.51	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.20330	14.20330	14.07010	14.07010		16.44	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	828.58590	0.82859	907.37340	0.90737	828.586	16.92	0.54	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	179.46730	0.17947	160.68800	0.16069	179.467	20.03	0.18	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.23310	14.23310	14.10000	14.10000		16.49	0.00	0.00	0	65.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	170.39790	0.17040	194.11210	0.19411	170.398	14.87	0.19	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	668.84860	0.66885	736.44080	0.73644	668.849	16.41	0.47	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	698.16340	0.69816	767.75460	0.76775	698.163	16.49	0.48	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	328.82040	0.32882	298.61960	0.29862	328.820	18.69	0.29	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	208.50180	0.20850	187.80470	0.18780	208.502	19.88	0.19	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	170.47470	0.17047	153.46170	0.15346	170.475	20.40	0.16	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.23840	14.23840	14.10520	14.10520		16.45	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.24190	14.24190	14.10870	14.10870		16.46	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.24360	14.24360	14.11050	14.11050		16.46	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	65.84990	0.06585	56.23040	0.05623	65.850	23.88	0.06	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.26290	14.26290	14.12980	14.12980		16.43	0.00	456,412.80	32	15,530.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	7.73790	0.00774	7.56060	0.00756	7.738	16.74	0.01	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 16/09/2019	Foreign Exchange Future	12.50	Put	90.46360	0.09046	100.29790	0.10030	90.464	14.73	0.11	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	221.71110	0.22171	249.75670	0.24976	221.711	14.96	0.22	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	251.78100	0.25178	282.67250	0.28267	251.781	15.06	0.24	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,012.66660	1.01267	927.00340	0.92700	1,012.667	15.49	0.67	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	422.11040	0.42211	471.29570	0.47130	422.110	15.57	0.35	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	554.08110	0.55408	612.61820	0.61262	554.081	15.99	0.41	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	569.88800	0.56989	629.45060	0.62945	569.888	16.04	0.42	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	686.66730	0.68667	753.45860	0.75346	686.667	16.36	0.46	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	628.20310	0.62820	0.00000	0.00000	628.203	16.83	0.47	93,876,237.42	14,000	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,505.29530	1.50530	1,604.23490	1.60423	1,505.295	18.31	0.68	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,650.55650	1.65056	1,752.78070	1.75278	1,650.556	18.62	0.70	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	299.86450	0.29986	271.78820	0.27179	299.865	19.10	0.26	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	151.35270	0.15135	138.98950	0.13899	151.353	21.07	0.14	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	131.19260	0.13119	120.60940	0.12061	131.193	21.93	0.12	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	122.57470	0.12257	112.75140	0.11275	122.575	22.37	0.11	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	119.55150	0.11955	109.99330	0.10999	119.551	22.53	0.11	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	102.29810	0.10230	90.08080	0.09008	102.298	23.66	0.09	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.28750	14.28750	14.15460	14.15460		16.47	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	190.02180	0.19002	214.59700	0.21460	190.022	14.80	0.19	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	690.88300	0.69088	756.41050	0.75641	690.883	16.31	0.46	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	719.95490	0.71995	787.19660	0.78720	719.955	16.39	0.47	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	358.25890	0.35826	326.30100	0.32630	358.259	18.74	0.29	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	235.55450	0.23555	213.72860	0.21373	235.555	19.86	0.20	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	194.82100	0.19482	176.59180	0.17659	194.821	20.40	0.17	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.29100	14.29100	14.15810	14.15810		16.48	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.34230	14.34230	14.20980	14.20980		16.47	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	208.97270	0.20897	234.55100	0.23455	208.973	14.78	0.20	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	710.60220	0.71060	775.36030	0.77536	710.602	16.24	0.44	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	739.51170	0.73951	805.67500	0.80567	739.512	16.32	0.45	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	380.28460	0.38028	348.79680	0.34880	380.285	18.84	0.29	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	258.50740	0.25851	236.54480	0.23654	258.507	19.93	0.21	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	217.72980	0.21773	199.83570	0.19984	217.730	20.44	0.18	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.39390	14.39390	14.26160	14.26160		16.50	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	226.15830	0.22616	251.91500	0.25192	226.158	14.79	0.20	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	727.91580	0.72792	790.89560	0.79090	727.916	16.20	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	756.54460	0.75654	821.00990	0.82101	756.545	16.27	0.44	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	402.62490	0.40262	370.91340	0.37091	402.625	18.90	0.29	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	281.19420	0.28119	258.48190	0.25848	281.194	19.98	0.21	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	240.51830	0.24052	223.72090	0.22372	240.518	20.49	0.18	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.39930	14.39930	14.26690	14.26690		16.48	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.40290	14.40290	14.27040	14.27040		16.48	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.41890	14.41890	14.28640	14.28640		16.47	0.00	0.00	0	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	37.95290	0.03795	43.57810	0.04358	37.953	13.33	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	461.79240	0.46179	507.46200	0.50746	461.792	15.37	0.32	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	14.07	Put	663.25720	0.66326		721.88280	0.72188	663.257	15.97	0.40	0.00	0	1,351.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	303.46550	0.30347		279.48460	0.27948	303.465	19.86	0.22	0.00	0	1,351.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	248.53390	0.24853		231.49900	0.23150	248.534	20.58	0.18	0.00	0	1,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	91.65780	0.09166		79.31950	0.07932	91.658	23.08	0.07	0.00	0	2,000.00	
\$ / R	On 31/12/2019	Any day expiry			14.45110	14.45110		14.31900	14.31900		16.50	0.00	0.00	0	0.00	
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	243.34520	0.24335		269.12080	0.26912	243.345	14.79	0.20	0.00	0	500.00	
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	743.32150	0.74332		805.03580	0.80504	743.321	16.12	0.42	0.00	0	250.00	
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	771.79480	0.77179		834.83630	0.83484	771.795	16.20	0.43	0.00	0	250.00	
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	424.74920	0.42475		392.70730	0.39271	424.749	18.96	0.29	0.00	0	500.00	
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	305.15580	0.30516		281.58970	0.28159	305.156	20.01	0.22	0.00	0	250.00	
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	265.86720	0.26587		247.99380	0.24799	265.867	20.54	0.19	0.00	0	250.00	
\$ / R	On 02/01/2020	Any day expiry			14.45470	14.45470		14.32260	14.32260		16.50	0.00	0.00	0	55.00	
\$ / R	On 31/01/2020	Any day expiry			14.50630	14.50630		14.37570	14.37570		16.52	0.00	0.00	0	55.00	
\$ / R	On 02/03/2020	Any day expiry			14.56340	14.56340		14.43260	14.43260		16.59	0.00	0.00	0	55.00	
\$ / R	On 16/03/2020	Foreign Exchange Future			14.59000	14.59000		14.45820	14.45820		16.68	0.00	0.00	0	4,566.00	
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	40.57760	0.04058		47.33970	0.04734	40.578	12.28	0.05	0.00	0	1,000.00	
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	678.06950	0.67807		731.52630	0.73153	678.069	15.81	0.37	0.00	0	1,000.00	
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	344.59750	0.34460		324.67700	0.32468	344.598	20.68	0.21	0.00	0	1,000.00	
\$ / R	On 02/04/2020	Any day expiry			14.62240	14.62240		14.48940	14.48940		16.72	0.00	0.00	0	55.00	
\$ / R	On 29/04/2020	Any day expiry			14.67380	14.67380		14.53880	14.53880		16.81	0.00	0.00	0	55.00	
\$ / R	On 02/06/2020	Any day expiry			14.73880	14.73880		14.60510	14.60510		16.96	0.00	0.00	0	1,055.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			14.75800	14.75800		14.62530	14.62530		16.97	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			14.84630	14.84630		14.71820	14.71820		17.10	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			14.93910	14.93910		14.80870	14.80870		17.21	0.00	0.00	0	0.00	
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.95060	13.95060		13.81600	13.81600		15.92	0.00	0.00	0	422.00	
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.09960	14.09960		13.96590	13.96590		16.58	0.00	0.00	0	10.00	
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.26290	14.26290		14.12980	14.12980		16.43	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.41890	14.41890		14.28640	14.28640		16.47	0.00	0.00	0	0.00	
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.59000	14.59000		14.45820	14.45820		16.68	0.00	0.00	0	0.00	
£ / R	On 28/02/2019	Any day expiry			17.97560	17.97560		17.78360	17.78360		15.36	0.00	0.00	0	47.00	
£ / R	On 18/03/2019	Foreign Exchange Future			18.03070	18.03070		17.83860	17.83860		15.30	0.00	126,214.90	7	326,101.00	
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	315.31510	0.31532		415.75110	0.41575	315.315	15.29	0.48	0.00	0	500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	72.94430	0.07294		47.30450	0.04730	72.944	16.83	0.16	0.00	0	2,500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,210.71070	1.21071		1,384.15720	1.38416	1,210.711	17.01	0.88	0.00	0	1,000.00	
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	11.30250	0.01130		7.96760	0.00797	11.303	18.10	0.03	0.00	0	500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	8.84760	0.00885		6.20520	0.00621	8.848	18.64	0.02	0.00	0	1,500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	2.10370	0.00210		1.47060	0.00147	2.104	22.38	0.01	0.00	0	500.00	
£ / R	On 29/03/2019	Any day expiry			18.06520	18.06520		17.87320	17.87320		15.65	0.00	0.00	0	80.00	
£ / R	On 15/04/2019	Any day expiry			18.11850	18.11850		17.92660	17.92660		15.79	0.00	0.00	0	43.00	
£ / R	On 26/04/2019	Any day expiry			18.15250	18.15250		17.96040	17.96040		15.94	0.00	0.00	0	120.00	
£ / R	On 29/04/2019	Any day expiry			18.16180	18.16180		17.96960	17.96960		15.88	0.00	0.00	0	27.00	
£ / R	On 14/06/2019	Foreign Exchange Future			18.30510	18.30510		18.11300	18.11300		15.84	0.00	0.00	0	5,824.00	

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	18.00	Call	824.29230		0.82429		706.32560	0.70633	824.292	15.85	0.59	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.60310		18.60310		18.41090	18.41090		15.61	0.00	0.00	0	16,469.00
£ / R	On 13/12/2019	Foreign Exchange Future			18.88590		18.88590		18.69270	18.69270		15.55	0.00	0.00	0	12,690.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.19850		19.19850		19.00360	19.00360		15.85	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12620		0.12620		0.12540	0.12540		18.28	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12850		0.12850		0.12770	0.12770		18.55	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13100		0.13100		0.13020	0.13020		18.21	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13340		0.13340		0.13260	0.13260		18.00	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13610		0.13610		0.13530	0.13530		19.56	0.00	0.00	0	0.00
€ / R	On 20/02/2019	Any day expiry			15.72220		15.72220		15.56780	15.56780		15.36	0.00	0.00	0	0.00
€ / R	On 28/02/2019	Any day expiry			15.74730		15.74730		15.59290	15.59290		15.05	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.80520		15.80520		15.65070	15.65070		14.51	0.00	6,179,833.20	391	139,567.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	201.32810		0.20133		149.40980	0.14941	201.328	15.12	0.40	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			15.84150		15.84150		15.68710	15.68710		14.68	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			15.89780		15.89780		15.74320	15.74320		14.77	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			15.93370		15.93370		15.77900	15.77900		15.17	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.09480		16.09480		15.94020	15.94020		15.36	0.00	0.00	0	29,425.00
€ / R	On 14/08/2019	Any day expiry			16.30150		16.30150		16.14600	16.14600		15.29	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	112.49420		0.11249		100.49080	0.10049	112.494	20.15	0.11	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.41340		16.41340		16.25770	16.25770		15.28	0.00	0.00	0	21,578.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	255.48780		0.25549		231.48460	0.23148	255.488	18.44	0.21	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.71760		16.71760		16.55970	16.55970		15.33	0.00	0.00	0	17,899.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	50.47840		0.05048		54.39070	0.05439	50.478	13.96	0.05	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	617.53160		0.61753		689.29260	0.68929	617.532	14.61	0.37	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	235.95440		0.23595		230.57830	0.23058	235.954	20.76	0.16	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			16.93140		16.93140		16.77420	16.77420		15.40	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,148.67920		1.14868		1,074.64950	1.07465	1,148.679	15.03	0.57	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,041.93180		1.04193		0.00000	0.00000	1,041.932	15.35	0.53	270,847,984.80	30,000	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.05730		17.05730		16.89760	16.89760		15.51	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.77000		96.77000		96.68000	96.68000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			625.59600		625.59600		626.50800	626.50800			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			637.47300		637.47300		638.40400	638.40400			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			718.01000		718.01000		722.38100	722.38100			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			731.64200		731.64200		736.09800	736.09800			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			648.82600		648.82600		653.18100	653.18100			0.00	0.00	0	885.00
ALBI	On 01/08/2019	Index Future			661.14500		661.14500		665.58300	665.58300			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			9.92840		9.92840		9.80180	9.80180		12.51	0.00	19,856.80	2	5,731.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.04660		10.04660		9.92030	9.92030		12.72	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.17660		10.17660		10.05070	10.05070		12.59	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.30250		10.30250		10.17680	10.17680		12.54	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	254.52440		0.25452		223.23640	0.22324	254.524	13.76	0.32	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.44140		10.44140		10.31600	10.31600		12.84	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.55520		10.55520		10.42780	10.42780		13.52	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.68960		10.68960		10.56200	10.56200		13.85	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.83440		10.83440		10.70650	10.70650		13.67	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.97160		10.97160		10.84290	10.84290		13.60	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.12150		11.12150		10.99190	10.99190		13.86	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			1.32000		1.32000		0.57000	0.57000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			13.90760		13.90760		13.74150	13.74150		14.84	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.17500		14.17500		14.00840	14.00840		15.86	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.47020		14.47020		14.30140	14.30140		16.02	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.75220		14.75220		14.58160	14.58160		16.30	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.06650		15.06650		14.89540	14.89540		16.47	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.06110		2.06110		2.03890	2.03890		13.79	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.08350		2.08350		2.06110	2.06110		14.42	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.11860		2.11860		2.09770	2.09770		13.75	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.15830		2.15830		2.13750	2.13750		14.17	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.20180		2.20180		2.18120	2.18120		14.17	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.24300		2.24300		2.22270	2.22270		14.31	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.28960		2.28960		2.26890	2.26890		14.65	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 02/05/2019	Bond Future			11.14359		75.25550		11.04968	75.79414			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future			11.25278		76.68443		11.15540	77.23380			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 02/05/2019	Bond Future		11.39918	76.83176		11.31017	77.41069			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.50653	78.29111		11.41429	78.88154			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 02/05/2019	GOVI		642.09200	642.09200		646.60200	646.60200			0.00	0.00	0	441.00
GOVI	On 01/08/2019	GOVI		654.28300	654.28300		658.87900	658.87900			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.77970	1.77970		1.76250	1.76250		16.55	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.80310	1.80310		1.78590	1.78590		16.47	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.70931	135.70931		135.73085	135.73085			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		136.86155	136.86155		136.88435	136.88435			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 02/05/2019	Bond Future		102.09712	102.09712		102.20539	102.20539			0.00	3,777,593.44	37	3,020.00
I2029	On 01/08/2019	Bond Future		104.06026	104.06026		104.17121	104.17121			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 02/05/2019	Bond Future		104.75625	104.75625		104.77250	104.77250			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		106.77035	106.77035		106.78754	106.78754			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 02/05/2019	Bond Future		123.60034	123.60034		123.61763	123.61763			0.00	0.00	0	10,004.00
I2038	On 01/08/2019	Bond Future		124.33777	124.33777		124.35598	124.35598			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 02/05/2019	Bond Future		116.33137	116.33137		116.56872	116.56872			0.00	0.00	0	12,517.00
I2046	On 01/08/2019	Bond Future		118.56825	118.56825		118.81083	118.81083			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 02/05/2019	Bond Future		122.20540	122.20540		122.85967	122.85967			0.00	0.00	0	10,644.00
I2050	On 01/08/2019	Bond Future		122.73724	122.73724		123.40476	123.40476			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 02/05/2019	Index Future		260.57900	260.57900		260.97200	260.97200			0.00	0.00	0	737.00
IGOV	On 01/08/2019	Index Future		265.58900	265.58900		265.99000	265.99000			0.00	0.00	0	0.00
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
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.13860	0.13860		0.13720	0.13720			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
KES / R	On 14/06/2019	Foreign Exchange Future			0.13840		0.13840		0.13660	0.13660			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13780		0.13780		0.13660	0.13660			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13750		0.13750		0.13610	0.13610			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13710		0.13710		0.13560	0.13560			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.61730		1.61730		1.59600	1.59600		12.82	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.64030		1.64030		1.61900	1.61900		13.46	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.52500		9.52500		9.31710	9.31710		12.63	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.64230		9.64230		9.43430	9.43430		12.98	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.76950		9.76950		9.56160	9.56160		12.91	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.89120		9.89120		9.68320	9.68320		13.20	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.02340		10.02340		9.81450	9.81450		13.58	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31910		1.31910		1.31110	1.31110			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32610		1.32610		1.31810	1.31810			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.29250		1.29250		1.29120	1.29120			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.29830		1.29830		1.29690	1.29690			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.30430		1.30430		1.30300	1.30300			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.30980		1.30980		1.30840	1.30840			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.31590		1.31590		1.31440	1.31440			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.13290		1.13290		1.13280	1.13280			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.14150		1.14150		1.14140	1.14140			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15080		1.15080		1.15060	1.15060			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.15940		1.15940		1.15910	1.15910			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.16910		1.16910		1.16870	1.16870			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.94537		112.39119		8.84351	112.97788		6.48	0.00	731,554,255.71	6,509	70,365.00
R186	On 02/05/2019	Bond Future	8.50	Call	413.90000		0.41390		572.74000	0.57274	413.900	6.33	0.22	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	600.44000		0.60044		803.70000	0.80370	600.440	6.40	0.29	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	654.85000		0.65485		869.72000	0.86972	654.850	6.42	0.31	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	752.74000		0.75274		987.27000	0.98727	752.740	6.45	0.34	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	977.36000		0.97736		1,251.82000	1.25182	977.360	6.52	0.41	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	1,501.41000		1.50141		1,228.80000	1.22880	1,501.410	6.59	0.52	0.00	0	4,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,540.60000		1.54060		1,892.83000	1.89283	1,540.600	6.66	0.54	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	1,109.16000		1.10916		892.42000	0.89242	1,109.160	6.71	0.43	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,256.68000		2.25668		2,675.09000	2.67509	2,256.680	6.88	0.66	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,454.37000		2.45437		2,887.22000	2.88722	2,454.370	6.93	0.69	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,659.66000		2.65966		3,106.30000	3.10630	2,659.660	6.99	0.72	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	229.70000		0.22970		173.79000	0.17379	229.700	7.55	0.12	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	119.58000		0.11958		88.09000	0.08809	119.580	7.55	0.07	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	98.02000		0.09802		71.65000	0.07165	98.020	7.55	0.06	0.00	0	3,250.00

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
R186	On 02/05/2019	Bond Future	10.07	Put	82.69000	0.08269		60.06000	0.06006	82.690	7.55	0.05	0.00	0	200.00	
R186	On 01/08/2019	Bond Future			9.00570	109.22507		8.89874	109.82361		6.82	0.00	0.00	0	0.00	
R186	On 01/08/2019	Bond Future	8.30	Call	511.66000	0.51166		706.01000	0.70601	511.660	6.22	0.20	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	9.05	Call	2,157.83000	2.15783		2,560.46000	2.56046	2,157.830	6.86	0.53	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	10.08	Put	484.76000	0.48476		400.77000	0.40077	484.760	8.01	0.15	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 02/05/2019	Bond Future			304.98051	304.98051		305.03276	305.03276			0.00	0.00	0	2,350.00	
R197	On 01/08/2019	Bond Future			303.28836	303.28836		303.34334	303.34334			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 02/05/2019	Bond Future			237.64452	237.64452		238.50209	238.50209			0.00	47,528,904.00	200	8,966.00	
R202	On 01/08/2019	Bond Future			238.20035	238.20035		239.07560	239.07560			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 02/05/2019	Bond Future			8.00833	100.57933		7.96766	100.71031		3.20	0.00	0.00	0	69,199.00	
R2023	On 01/08/2019	Bond Future			8.02890	102.48891		7.98471	102.62313		3.33	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 02/05/2019	Bond Future			9.47861	92.27150		9.36229	92.99696		9.09	0.00	0.00	0	47,446.00	
R2030	On 02/05/2019	Bond Future	8.90	Call	333.00000	0.33300		482.38000	0.48238	333.000	8.72	0.17	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	9.40	Call	1,345.80000	1.34580		1,715.56000	1.71556	1,345.800	9.25	0.46	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	10.20	Put	372.50000	0.37250		278.72000	0.27872	372.500	10.51	0.16	0.00	0	3,000.00	
R2030	On 01/08/2019	Bond Future			9.54708	90.01840		9.42618	90.75820		9.54	0.00	0.00	0	0.00	
R2030	On 01/08/2019	Bond Future	8.35	Call	176.35000	0.17635		257.34000	0.25734	176.350	8.34	0.08	0.00	0	2,025.00	
R2030	On 01/08/2019	Bond Future	9.15	Call	1,249.61000	1.24961		1,589.48000	1.58948	1,249.610	9.17	0.34	0.00	0	2,025.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 02/05/2019	Bond Future			9.69775	90.29032		9.58689	91.04071		10.37	0.00	0.00	0	43,453.00	
R2032	On 01/08/2019	Bond Future			9.76342	92.00492		9.64860	92.77017		10.36	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 02/05/2019	Bond Future			9.84967	93.88263		9.75492	94.59512		11.12	0.00	75,199,986.63	801	76,709.00	
R2035	On 01/08/2019	Bond Future			9.91404	95.66506		9.81605	96.39182		11.14	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 02/05/2019	Bond Future			9.93267	90.38957		9.83742	91.10943		11.70	0.00	36,155,828.00	400	58,355.00	
R2037	On 01/08/2019	Bond Future			10.00116	87.85043		9.90271	88.58453		12.29	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	

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
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future			10.00721		93.62337		9.91713	94.35458		12.11	0.00	0.00	0	25,708.00
R2040	On 02/05/2019	Bond Future	9.60	Call	753.57000		0.75357	1,044.35000	1.04435	753.570		11.42	0.26	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	2,978.66000		2.97866	3,542.37000	3.54237	2,978.660		12.41	0.62	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.07535		90.89528		9.98228	91.64102		12.74	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 02/05/2019	Bond Future			10.02985		90.66728		9.93973	91.41102		12.71	0.00	0.00	0	34,764.00
R2044	On 01/08/2019	Bond Future			10.09534		88.00824		10.00232	88.76664		13.38	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	886.54000		0.88654	1,168.27000	1.16827	886.540		12.38	0.22	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,310.80000		2.31080	2,746.49000	2.74649	2,310.800		13.20	0.42	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,906.54000		1.90654	1,803.56000	1.80356	1,906.540		14.24	0.32	0.00	0	100.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			9.99379		89.89564		9.90412	90.65832		13.14	0.00	86,299,814.40	960	110,079.00
R2048	On 01/08/2019	Bond Future			10.05190		91.60231		9.95945	92.38019		13.21	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			6.46740		102.74987		6.41337	102.78608		0.26	0.00	0.00	0	6,924.00
R207	On 01/08/2019	Bond Future			5.72051		101.05915		5.63473	101.09668		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 02/05/2019	Bond Future			7.14718		99.97910		7.12395	100.01953		1.20	0.00	8,398,244.40	84	13,813.00
R208	On 01/08/2019	Bond Future			7.05720		101.87755		7.02985	101.91939		1.26	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 02/05/2019	Bond Future			9.80002		71.58699		9.70471	72.19847		12.52	0.00	17,180,877.60	240	102,737.00
R209	On 02/05/2019	Bond Future	9.35	Call	537.78000		0.53778	760.88000	0.76088	537.780		11.88	0.24	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,196.20000		2.19620	2,657.12000	2.65712	2,196.200		12.82	0.60	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	413.79000		0.41379	376.59000	0.37659	413.790		14.02	0.16	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	267.78000		0.26778	218.51000	0.21851	267.780		14.52	0.11	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.85750		72.94639		9.75928	73.56992		12.63	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

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
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 02/05/2019	Bond Future	188.35628		188.35628		188.53680	188.53680			0.00	3,202,056.76	17	2,448.00
R210	On 01/08/2019	Bond Future	191.97796		191.97796		192.16313	192.16313			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 02/05/2019	Bond Future	158.72677		158.72677		158.79905	158.79905			0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future	159.55858		159.55858		159.63319	159.63319			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 02/05/2019	Bond Future	9.58248	83.24249		9.47715	83.88928			10.03	0.00	0.00	0	27,886.00
R213	On 01/08/2019	Bond Future	9.64361	84.82294		9.53451	85.48258			10.13	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 02/05/2019	Bond Future	9.98365	70.45516		9.89401	71.05178			13.49	0.00	0.00	0	24,306.00
R214	On 01/08/2019	Bond Future	10.04152	71.79280		9.94918	72.40128			13.57	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 18/03/2019	Foreign Exchange Future	10.28660	10.28660		10.18410	10.18410			13.76	0.00	12,343,920.00	1,200	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.41600	10.41600		10.31380	10.31380			13.87	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.60290	2.60290		2.57470	2.57470			16.64	0.00	0.00	0	30,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.51000	2.51000		2.48280	2.48280			17.35	0.00	0.00	0	0.00
Total for Derivatives :												3,525,331,601.94	225,318	7 715 331.00
Grand Total:												3,525,331,601.94	225,318	7 715 331.00