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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 04/02/2019

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	
<b>Derivatives</b>														
\$ / R	On 13/02/2019	Any day expiry	13.41850	13.41850		13.36880	13.36880		13.46	0.00	0.00	0	70.00	
\$ / R	On 15/02/2019	Any day expiry	13.42160	13.42160		13.37170	13.37170		13.74	0.00	0.00	0	6.00	
\$ / R	On 15/02/2019	Any day expiry	13.76	Put	369.90120	0.36990	421.04980	0.42105	369.901	14.91	0.83	0.00	0	684.00
\$ / R	On 15/02/2019	Any day expiry	13.81	Call	24.93460	0.02493	26.61440	0.02661	24.935	15.08	0.14	0.00	0	684.00
\$ / R	On 15/02/2019	Any day expiry	13.87	Put	467.10070	0.46710	518.95540	0.51896	467.101	15.27	0.89	0.00	0	22,000.00
\$ / R	On 25/02/2019	Any day expiry	13.43680	13.43680		13.38710	13.38710		13.87	0.00	0.00	0	0.00	
\$ / R	On 26/02/2019	Any day expiry	13.43830	13.43830		13.38860	13.38860		13.79	0.00	0.00	0	0.00	
\$ / R	On 26/02/2019	Any day expiry	13.75	Put	395.68480	0.39568	443.00040	0.44300	395.685	15.24	0.72	0.00	0	25,000.00
\$ / R	On 28/02/2019	Any day expiry	13.44150	13.44150		13.39170	13.39170		14.11	0.00	751,170.00	56	5,759.00	
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	38.75770	0.03876	56.56010	0.05656	38.758	13.26	0.16	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	362.87430	0.36287	410.65210	0.41065	362.874	15.03	0.68	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	786.47060	0.78647	837.91260	0.83791	786.471	16.70	0.90	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	24.04890	0.02405	25.90790	0.02591	24.049	16.80	0.09	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	832.54890	0.83255	884.20790	0.88421	832.549	16.80	0.91	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	10.35760	0.01036	12.47140	0.01247	10.358	17.33	0.04	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	4.91820	0.00492	6.73570	0.00674	4.918	17.78	0.02	0.00	0	600.00

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	15.27	Call	1.46300	0.00146	1.94810	0.00195	1.463	19.89	0.01	0.00	0	250.00		
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	0.73150	0.00073	0.88480	0.00088	0.732	21.44	0.00	0.00	0	250.00		
\$ / R	On 04/03/2019	Any day expiry			13.44780	13.44780	13.39800	13.39800		14.04	0.00	0.00	0	74.00		
\$ / R	On 05/03/2019	Any day expiry			13.44940	13.44940	13.39960	13.39960		14.12	0.00	0.00	0	80.00		
\$ / R	On 11/03/2019	Any day expiry			13.45900	13.45900	13.40920	13.40920		14.23	0.00	0.00	0	0.00		
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	574.45110	0.57445	622.41920	0.62242	574.451	15.84	0.76	0.00	0	27,500.00		
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	6.95940	0.00696	7.25680	0.00726	6.959	19.02	0.02	0.00	0	27,500.00		
\$ / R	On 18/03/2019	Foreign Exchange Future			13.47020	13.47020	13.42030	13.42030		14.35	0.00	399,606,953.20	29,666	542,938.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.03490	0.00003	0.04300	0.00004	0.035	21.77	0.00	0.00	0	1,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	1.55280	0.00155	1.95310	0.00195	1.553	16.43	0.01	0.00	0	1,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	15.04900	0.01505	18.12190	0.01812	15.049	14.32	0.05	0.00	0	721.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	16.98190	0.01698	20.39000	0.02039	16.982	14.22	0.06	0.00	0	720.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	39.51060	0.03951	50.82500	0.05082	39.511	13.44	0.13	0.00	0	7,520.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	56.71840	0.05672	71.06260	0.07106	56.718	13.58	0.17	0.00	0	16,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	60.73580	0.06074	75.71570	0.07572	60.736	13.61	0.18	0.00	0	139,342.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	78.87990	0.07888	96.49520	0.09650	78.880	13.72	0.22	0.00	0	15,434.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	91.99490	0.09199	111.31120	0.11131	91.995	13.79	0.24	0.00	0	1,155.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	112.77670	0.11278	134.51460	0.13451	112.777	13.89	0.28	0.00	0	138,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	122.57860	0.12258	145.35840	0.14536	122.579	13.93	0.30	0.00	0	10,125.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	159.23900	0.15924	185.48140	0.18548	159.239	14.07	0.36	0.00	0	225,407.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	193.07210	0.19307	222.01270	0.22201	193.072	14.18	0.40	0.00	0	135,043.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	206.79750	0.20680	237.02780	0.23703	206.798	14.22	0.42	0.00	0	134,750.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	256.91650	0.25692	293.04140	0.29304	256.917	14.38	0.48	0.00	0	20,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Call	249.97870	0.24998	237.38150	0.23738	249.979	14.50	0.49	1,620,861.17	245	245.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	279.77870	0.27978	317.08150	0.31708	279.779	14.50	0.51	34,102,909.85	5,000	12,050.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	309.69560	0.30970	348.38130	0.34838	309.696	14.65	0.54	0.00	0	10,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	211.23820	0.21124	201.30600	0.20131	211.238	14.81	0.43	2,923,316.63	500	500.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	341.03820	0.34104	381.00600	0.38101	341.038	14.81	0.57	0.00	0	6,570.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	353.96070	0.35396	394.41270	0.39441	353.961	14.87	0.58	0.00	0	6,432.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	393.98810	0.39399	435.80000	0.43580	393.988	15.05	0.61	0.00	0	14,200.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	407.73680	0.40774	449.97040	0.44997	407.737	15.12	0.62	0.00	0	2,500.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	421.67890	0.42168	464.32090	0.46432	421.679	15.18	0.63	0.00	0	10,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	471.95190	0.47195	515.90390	0.51590	471.952	15.39	0.66	0.00	0	262,812.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	494.16470	0.49416	538.62460	0.53862	494.165	15.48	0.68	0.00	0	2,100.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	516.75530	0.51676	561.69300	0.56169	516.755	15.58	0.69	0.00	0	1,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	524.36530	0.52437	569.45730	0.56946	524.365	15.61	0.70	0.00	0	721.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	555.20380	0.55520	600.87510	0.60088	555.204	15.73	0.71	0.00	0	720.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	114.79240	0.11479	111.22300	0.11122	114.792	15.88	0.27	0.00	0	1,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	105.05680	0.10506	102.07320	0.10207	105.057	16.04	0.25	0.00	0	100.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	634.85680	0.63486	681.77320	0.68177	634.857	16.04	0.75	0.00	0	29,200.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	667.65360	0.66765	714.78670	0.71479	667.654	16.16	0.77	0.00	0	7,100.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	73.16390	0.07316	71.50300	0.07150	73.164	16.61	0.18	0.00	0	2,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	66.71020	0.06671	65.39230	0.06539	66.710	16.74	0.17	3,391,235.81	1,500	750.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	872.91130	0.87291	921.67670	0.92168	872.911	16.83	0.84	0.00	0	7,028.00		

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	14.30	Put	890.61890	0.89062	939.50030	0.93950	890.619	16.88	0.85	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	60.81890	0.06082	59.80030	0.05980	60.819	16.88	0.15	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	935.24580	0.93525	984.38690	0.98439	935.246	17.01	0.86	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	1,016.74160	1.01674	1,066.26720	1.06627	1,016.742	17.25	0.88	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	1,025.88150	1.02588	1,075.44370	1.07544	1,025.881	17.28	0.88	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	45.23820	0.04524	44.93510	0.04494	45.238	17.31	0.12	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	43.59640	0.04360	43.36210	0.04336	43.596	17.36	0.12	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	42.01590	0.04202	41.84450	0.04184	42.016	17.42	0.11	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	1,071.81590	1.07182	1,121.54450	1.12154	1,071.816	17.42	0.89	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	1,099.55230	1.09955	1,149.37000	1.14937	1,099.552	17.50	0.89	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	1,127.41360	1.12741	1,177.31050	1.17731	1,127.414	17.58	0.90	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	1,211.67760	1.21168	1,261.76950	1.26177	1,211.678	17.82	0.91	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	1,296.83840	1.29684	1,346.73870	1.34674	1,296.838	18.06	0.93	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	24.24180	0.02424	23.87890	0.02388	24.242	18.22	0.07	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,363.53950	1.36354	1,413.08770	1.41309	1,363.540	18.24	0.93	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,373.04430	1.37304	1,422.60620	1.42261	1,373.044	18.25	0.93	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,382.55950	1.38256	1,432.13410	1.43213	1,382.560	18.27	0.94	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,392.08390	1.39208	1,441.67140	1.44167	1,392.084	18.28	0.94	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	15.86010	0.01586	15.70070	0.01570	15.860	18.52	0.05	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,584.35850	1.58436	1,634.12560	1.63413	1,584.359	18.58	0.96	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,642.59860	1.64260	1,692.39950	1.69240	1,642.599	18.68	0.96	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,662.05940	1.66206	1,711.86960	1.71187	1,662.059	18.71	0.96	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,671.79830	1.67180	1,721.61290	1.72161	1,671.798	18.72	0.96	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	11.00670	0.01101	10.93800	0.01094	11.007	18.78	0.03	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,730.34140	1.73034	1,780.18010	1.78018	1,730.341	18.81	0.97	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,740.11590	1.74012	1,789.95820	1.78996	1,740.116	18.83	0.97	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	9.87930	0.00988	9.82810	0.00983	9.879	18.86	0.03	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	9.25820	0.00926	9.21550	0.00922	9.258	18.90	0.03	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,857.75420	1.85775	1,907.62850	1.90763	1,857.754	19.01	0.98	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	6.68480	0.00668	6.67260	0.00667	6.685	19.13	0.02	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	5.99560	0.00600	5.98930	0.00599	5.996	19.21	0.02	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	5.86630	0.00587	5.86120	0.00586	5.866	19.22	0.02	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	5.37670	0.00538	5.37540	0.00538	5.377	19.28	0.02	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	4.92780	0.00493	4.92950	0.00493	4.928	19.34	0.02	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	3.79320	0.00379	3.80010	0.00380	3.793	19.52	0.01	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	2.73530	0.00274	2.74420	0.00274	2.735	19.75	0.01	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	2.61870	0.00262	2.62760	0.00263	2.619	19.78	0.01	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	2.29810	0.00230	2.30680	0.00231	2.298	19.87	0.01	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1.80960	0.00181	1.81740	0.00182	1.810	20.04	0.01	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	1.36580	0.00137	1.77210	0.00177	1.366	20.24	0.00	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	1.30600	0.00131	1.75770	0.00176	1.306	20.45	0.00	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	1.29500	0.00130	1.72910	0.00173	1.295	21.16	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	1.29080	0.00129	1.71430	0.00171	1.291	21.63	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	1.28920	0.00129	1.69040	0.00169	1.289	22.81	0.00	0.00	0	10,000.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	1.28970	0.00129	1.68890	0.00169	1.290	22.93	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	1.31630	0.00132	1.68650	0.00169	1.316	25.06	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	1.31740	0.00132	1.68700	0.00169	1.317	25.12	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	1.32360	0.00132	1.69010	0.00169	1.324	25.41	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	1.33170	0.00133	1.69460	0.00169	1.332	25.77	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	1.33310	0.00133	1.69540	0.00170	1.333	25.83	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	1.33460	0.00133	1.69640	0.00170	1.335	25.89	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	1.35520	0.00136	1.71010	0.00171	1.355	26.66	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	1.36760	0.00137	1.71930	0.00172	1.368	27.07	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	1.40750	0.00141	1.29200	0.00129	1.408	28.25	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.52130	0.00052	0.47750	0.00048	0.521	28.25	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.22780	0.00023	0.20840	0.00021	0.228	28.25	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.48470	13.48470	13.43470	13.43470		14.58	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	555.35990	0.55536	598.77800	0.59878	555.360	15.67	0.68	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	648.00040	0.64800	693.12910	0.69313	648.000	16.01	0.72	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.48790	13.48790	13.43790	13.43790		14.64	0.00	107,600.00	8	4,410.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	101.12050	0.10112	118.55170	0.11855	101.120	13.91	0.24	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	279.66420	0.27966	311.78360	0.31178	279.664	14.57	0.47	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	169.86910	0.16987	162.61180	0.16261	169.869	15.68	0.33	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	814.84170	0.81484	860.96370	0.86096	814.842	16.60	0.78	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	857.08100	0.85708	903.65260	0.90365	857.081	16.72	0.80	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	75.01590	0.07502	72.71110	0.07271	75.016	17.10	0.17	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	49.13790	0.04914	48.15600	0.04816	49.138	17.77	0.11	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	12.19720	0.01220	11.77520	0.01178	12.197	18.83	0.03	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	5.94650	0.00595	5.78460	0.00578	5.946	19.20	0.02	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.49430	13.49430	13.44420	13.44420		14.60	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.49910	13.49910	13.44900	13.44900		14.68	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	485.14610	0.48515	524.81190	0.52481	485.146	15.37	0.61	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	97.33370	0.09733	93.77720	0.09378	97.334	16.91	0.20	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.51520	13.51520	13.46490	13.46490		14.67	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			13.53290	13.53290	13.48240	13.48240		14.83	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			13.53770	13.53770	13.48720	13.48720		14.77	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			13.53930	13.53930	13.48880	13.48880		14.79	0.00	0.00	0	319.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	151.58030	0.15158	169.17040	0.16917	151.580	14.04	0.26	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	407.81370	0.40781	387.49340	0.38749	407.814	14.71	0.53	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	844.50590	0.84451	886.85230	0.88685	844.506	16.37	0.71	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	884.48900	0.88449	927.19180	0.92719	884.489	16.49	0.73	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	89.32420	0.08932	85.73210	0.08573	89.324	17.83	0.15	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	36.64270	0.03664	35.22850	0.03523	36.643	19.24	0.07	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	24.78310	0.02478	23.90360	0.02390	24.783	19.87	0.05	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			13.59100	13.59100	13.54010	13.54010		15.15	0.00	0.00	0	264.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	194.46630	0.19447	211.85100	0.21185	194.466	14.27	0.28	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	874.43390	0.87443	914.34960	0.91435	874.434	16.44	0.67	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	912.63700	0.91264	952.95730	0.95296	912.637	16.55	0.68	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	127.82350	0.12782	121.75940	0.12176	127.824	18.11	0.18	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	63.00910	0.06301	59.65730	0.05966	63.009	19.44	0.09	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	46.19500	0.04620	43.58240	0.04358	46.195	20.05	0.07	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			13.59600	13.59600	13.54510	13.54510		15.12	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			13.59770	13.59770	13.54680	13.54680		15.14	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.61450	13.61450	13.56330	13.56330		15.22	0.00	57,194,514.50	4,201	100,432.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	4.05760	0.00406	3.99910	0.00400	4.058	17.32	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	52.95110	0.05295	57.26520	0.05227	52.951	13.76	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	114.86120	0.11486	124.40890	0.12441	114.861	14.03	0.18	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	138.07090	0.13807	149.42360	0.14942	138.071	14.10	0.21	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	204.97250	0.20497	221.78140	0.22178	204.973	14.33	0.27	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	211.88860	0.21189	229.11190	0.22911	211.889	14.36	0.28	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	306.13010	0.30613	328.44360	0.32844	306.130	14.70	0.36	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	310.50850	0.31051	333.03560	0.33304	310.508	14.72	0.36	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	545.91330	0.54591	522.51220	0.52251	545.913	15.08	0.56	37,675,872.00	5,000	10,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	500.28040	0.50028	480.38510	0.48039	500.280	15.22	0.52	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	627.41040	0.62741	662.03640	0.66204	627.410	15.69	0.55	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	660.29990	0.66030	695.57840	0.69558	660.300	15.79	0.56	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	388.15180	0.38815	372.48720	0.37249	388.152	15.83	0.43	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	362.65020	0.36265	347.97330	0.34797	362.650	16.00	0.41	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	742.04040	0.74204	778.79890	0.77880	742.040	16.04	0.60	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	791.46340	0.79146	829.02230	0.82902	791.463	16.18	0.62	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	886.39330	0.88639	925.33100	0.92533	886.393	16.45	0.65	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	923.93270	0.92393	963.34170	0.96334	923.933	16.55	0.66	22,968,604.30	2,564	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	265.07470	0.26507	254.19760	0.25420	265.075	16.75	0.32	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	249.90010	0.24990	239.63000	0.23963	249.900	16.89	0.30	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	218.58300	0.21858	209.57280	0.20957	218.583	17.22	0.27	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	1,225.18540	1.22519	1,267.73330	1.26773	1,225.185	17.32	0.74	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	1,241.73930	1.24174	1,284.42350	1.28442	1,241.739	17.36	0.74	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	179.31640	0.17932	171.88860	0.17189	179.316	17.70	0.23	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	154.54890	0.15455	147.17480	0.14717	154.549	18.05	0.20	0.00	0	20,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	141.82740	0.14183	134.94900	0.13495	141.827	18.21	0.18	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	117.59920	0.11760	111.67920	0.11168	117.599	18.57	0.16	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	101.09130	0.10109	95.83880	0.09584	101.091	18.87	0.14	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	91.49880	0.09150	86.64020	0.08664	91.499	19.06	0.12	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	89.99930	0.09000	85.20410	0.08520	89.999	19.10	0.12	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	78.93970	0.07894	74.60640	0.07461	78.940	19.36	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	73.38810	0.07339	69.29100	0.06929	73.388	19.51	0.10	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	71.63630	0.07164	67.61380	0.06761	71.636	19.55	0.10	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	67.18980	0.06719	63.35930	0.06336	67.190	19.69	0.09	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	62.55490	0.06255	58.92670	0.05893	62.555	19.83	0.09	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	15.12560	0.01513	11.43350	0.01143	15.126	22.53	0.02	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			13.62460	13.62460	13.57330	13.57330		15.23	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			13.63810	13.63810	13.58660	13.58660		15.36	0.00	0.00	0	359.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	226.82050	0.22682	244.86980	0.24487	226.820	14.39	0.28	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	897.28960	0.89729	935.33540	0.93534	897.290	16.44	0.63	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	934.28340	0.93428	972.81040	0.97281	934.283	16.54	0.64	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	157.31980	0.15732	149.45290	0.14945	157.320	18.27	0.19	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	84.89540	0.08490	79.99700	0.08000	84.895	19.49	0.11	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	64.96720	0.06497	61.02120	0.06102	64.967	20.05	0.09	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			13.64310	13.64310	13.59150	13.59150		15.33	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.64650	13.64650	13.59480	13.59480		15.36	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			13.69380	13.69380	13.64110	13.64110		15.50	0.00	0.00	0	26.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	259.23930	0.25924	277.02630	0.27703	259.239	14.47	0.29	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	919.69890	0.91970	956.32800	0.95633	919.699	16.39	0.60	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	955.55800	0.95556	992.64390	0.99264	955.558	16.48	0.61	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	189.92540	0.18993	179.84380	0.17984	189.925	18.36	0.20	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	110.28210	0.11028	103.36850	0.10337	110.282	19.48	0.13	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	87.82470	0.08782	82.65570	0.08266	87.825	20.01	0.10	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			13.69540	13.69540	13.64270	13.64270		15.50	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			13.71580	13.71580	13.66330	13.66330		15.51	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	1,133.12120	1.13312	1,171.88770	1.17189	1,133.121	16.88	0.65	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	110.79460	0.11079	104.88400	0.10488	110.795	19.71	0.12	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			13.74470	13.74470	13.69240	13.69240		15.63	0.00	0.00	0	65.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	285.20390	0.28520	301.89810	0.30190	285.204	14.54	0.29	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	939.11040	0.93911	974.87400	0.97487	939.110	16.39	0.58	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	974.18980	0.97419	1,010.40840	1.01041	974.190	16.48	0.59	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	216.39410	0.21639	206.44290	0.20644	216.394	18.55	0.21	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	132.98940	0.13299	126.10390	0.12610	132.989	19.63	0.14	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	110.08320	0.11008	104.81380	0.10481	110.083	20.24	0.11	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			13.74990	13.74990	13.69750	13.69750		15.60	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			13.75330	13.75330	13.70090	13.70090		15.62	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			13.75500	13.75500	13.70260	13.70260		15.62	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	32.50420	0.03250	27.92190	0.02792	32.504	22.52	0.04	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			13.77380	13.77380	13.72140	13.72140		15.62	0.00	0.00	0	14,327.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	8.68360	0.00868	8.80670	0.00881	8.684	14.92	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	152.42190	0.15242	159.53990	0.15954	152.422	14.14	0.18	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	400.24980	0.40025	421.86750	0.42187	400.250	14.87	0.35	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	630.66940	0.63067	660.21180	0.66021	630.669	15.54	0.46	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	794.90780	0.79491	827.99660	0.82800	794.908	15.98	0.52	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	814.22500	0.81422	847.64240	0.84764	814.225	16.03	0.53	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	954.76390	0.95476	990.37870	0.99038	954.764	16.38	0.57	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,870.62830	1.87063	1,912.27480	1.91227	1,870.628	18.31	0.76	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	2,024.07480	2.02407	2,066.53850	2.06654	2,024.075	18.54	0.78	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	198.81830	0.19882	190.10720	0.19011	198.818	18.94	0.19	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	104.19520	0.10420	98.20590	0.09821	104.195	21.17	0.10	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	90.05660	0.09006	84.13080	0.08413	90.057	21.96	0.09	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	84.01510	0.08402	76.72400	0.07672	84.015	22.36	0.08	0.00	0	2,700.00

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
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	80.96810	0.08097	72.46930	0.07247	80.968	22.46	0.08	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	55.32880	0.05533	48.97950	0.04898	55.329	22.46	0.06	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			13.79770	13.79770	13.74530	13.74530		15.70	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	308.03610	0.30804	323.61470	0.32361	308.036	14.56	0.29	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	955.24010	0.95524	990.43770	0.99044	955.240	16.35	0.56	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	989.63190	0.98963	1,025.28770	1.02529	989.632	16.43	0.57	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	243.65580	0.24366	233.71210	0.23371	243.656	18.65	0.22	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	156.52520	0.15653	150.55430	0.15055	156.525	19.70	0.15	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	133.00460	0.13300	128.14790	0.12815	133.005	20.40	0.13	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			13.80110	13.80110	13.74870	13.74870		15.71	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			13.85080	13.85080	13.79890	13.79890		15.79	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	330.12610	0.33013	345.39320	0.34539	330.126	14.62	0.29	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	970.91230	0.97091	1,005.15760	1.00516	970.912	16.34	0.54	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	1,004.68930	1.00469	1,039.38410	1.03938	1,004.689	16.41	0.55	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	265.65330	0.26565	256.70200	0.25670	265.653	18.79	0.22	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	179.29270	0.17929	174.37280	0.17437	179.293	19.89	0.16	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	155.90580	0.15591	151.33340	0.15133	155.906	20.60	0.14	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			13.90040	13.90040	13.84890	13.84890		15.87	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	349.15540	0.34916	363.99970	0.36400	349.155	14.67	0.28	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	983.97890	0.98398	1,017.47660	1.01748	983.979	16.32	0.53	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	1,017.22850	1.01723	1,051.18440	1.05118	1,017.229	16.39	0.54	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	287.30780	0.28731	278.88740	0.27889	287.308	18.89	0.23	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	200.53770	0.20054	197.03050	0.19703	200.538	20.01	0.16	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	176.31990	0.17632	173.36450	0.17336	176.320	20.68	0.14	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			13.90550	13.90550	13.85400	13.85400		15.86	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			13.90900	13.90900	13.85750	13.85750		15.87	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.92450	13.92450	13.87300	13.87300		15.87	0.00	0.00	0	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	79.11400	0.07911	81.32350	0.08132	79.114	13.53	0.09	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	663.30140	0.66330	690.13230	0.69013	663.301	15.51	0.42	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	905.81270	0.90581	937.65810	0.93766	905.813	16.11	0.50	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	218.77250	0.21877	213.98590	0.21399	218.773	19.91	0.17	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	184.94200	0.18494	180.79950	0.18080	184.942	20.82	0.15	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	50.45110	0.05045	48.25530	0.04826	50.451	21.98	0.05	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			13.95570	13.95570	13.90400	13.90400		15.92	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	367.60370	0.36760	382.20580	0.38221	367.604	14.70	0.28	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	995.73580	0.99574	1,028.66240	1.02866	995.736	16.27	0.51	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	1,028.46290	1.02846	1,061.85580	1.06186	1,028.463	16.34	0.52	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	309.02560	0.30903	301.04750	0.30105	309.026	18.99	0.23	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	224.34000	0.22434	221.34410	0.22134	224.340	20.13	0.17	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	199.26240	0.19926	197.02350	0.19702	199.262	20.77	0.15	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			13.95920	13.95920	13.90740	13.90740		15.92	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.00910	14.00910	13.95810	13.95810		15.98	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.06380	14.06380	14.01240	14.01240		16.09	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.08860	14.08860	14.03700	14.03700		16.18	0.00	0.00	0	4,566.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	85.77840		0.08578		97.05340	0.09705	85.778	12.66	0.09	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	908.88760		0.90889		940.53310	0.94053	908.888	16.05	0.45	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	269.37660		0.26938		266.97220	0.26697	269.377	20.98	0.18	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.11870		14.11870		14.06690	14.06690		16.22	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.16650		14.16650		14.11420	14.11420		16.31	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.22780		14.22780		14.17480	14.17480		16.46	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.24590		14.24590		14.19260	14.19260		16.47	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.32910		14.32910		14.27470	14.27470		16.60	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.41780		14.41780		14.36860	14.36860		16.65	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.47020		13.47020		13.42030	13.42030		14.35	0.00	0.00	0	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.61450		13.61450		13.56330	13.56330		15.22	0.00	0.00	0	10.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			13.77380		13.77380		13.72140	13.72140		15.62	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			13.92450		13.92450		13.87300	13.87300		15.87	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.08860		14.08860		14.03700	14.03700		16.18	0.00	0.00	0	0.00
£ / R	On 28/02/2019	Any day expiry			17.56880		17.56880		17.53780	17.53780		13.67	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.62290		17.62290		17.59200	17.59200		13.99	0.00	10,908,575.10	619	398,008.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	569.65200		0.56965		600.13080	0.60013	569.652	14.49	0.66	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	32.67810		0.03268		35.18810	0.03519	32.678	15.47	0.08	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,589.25830		1.58926		1,622.58130	1.62258	1,589.258	15.61	0.94	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	6.70900		0.00671		7.91630	0.00792	6.709	17.54	0.02	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	5.42030		0.00542		6.33750	0.00634	5.420	18.04	0.01	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	2.16790		0.00217		2.55990	0.00256	2.168	22.26	0.01	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			17.65610		17.65610		17.62520	17.62520		14.22	0.00	1,286,990.00	73	80.00
£ / R	On 15/04/2019	Any day expiry			17.70710		17.70710		17.67570	17.67570		14.29	0.00	459,550.00	26	43.00
£ / R	On 26/04/2019	Any day expiry			17.74000		17.74000		17.70840	17.70840		14.38	0.00	0.00	0	120.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.88970		17.88970		17.85720	17.85720		14.64	0.00	4,418,755.90	247	5,823.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.18000		18.18000		18.14590	18.14590		14.84	0.00	0.00	0	15,609.00
£ / R	On 13/12/2019	Foreign Exchange Future			18.45430		18.45430		18.42070	18.42070		14.97	0.00	0.00	0	12,690.00
£ / R	On 16/03/2020	Foreign Exchange Future			18.75110		18.75110		18.71740	18.71740		15.41	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12270		0.12270		0.12330	0.12330		20.09	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12490		0.12490		0.12550	0.12550		19.29	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.12740		0.12740		0.12800	0.12800		21.39	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.12970		0.12970		0.13030	0.13030		21.43	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13240		0.13240		0.13300	0.13300		21.32	0.00	0.00	0	0.00
€ / R	On 20/02/2019	Any day expiry			15.36450		15.36450		15.36800	15.36800		12.46	0.00	0.00	0	0.00
€ / R	On 28/02/2019	Any day expiry			15.38900		15.38900		15.39240	15.39240		12.84	0.00	30,766.00	2	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.44630		15.44630		15.45000	15.45000		13.15	0.00	78,127,385.40	5,058	142,903.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	108.12940		0.10813		117.14320	0.11714	108.129	14.54	0.25	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			15.48170		15.48170		15.48530	15.48530		13.38	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			15.53590		15.53590		15.53900	15.53900		13.46	0.00	0.00	0	4.00



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 26/04/2019	Any day expiry			15.57070		15.57070		15.57360	15.57360		13.47	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.73000		15.73000		15.73250	15.73250		14.04	0.00	471,900.00	30	29,425.00
€ / R	On 14/08/2019	Any day expiry			15.93200		15.93200		15.93240	15.93240		14.38	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	74.31140		0.07431		79.16350	0.07916	74.311	19.45	0.08	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.04190		16.04190		16.04280	16.04280		14.50	0.00	1,684,399.50	105	21,291.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	184.54590		0.18455		189.69870	0.18970	184.546	18.01	0.16	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.34010		16.34010		16.34110	16.34110		14.78	0.00	0.00	0	17,899.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	66.33850		0.06634		67.34980	0.06735	66.339	13.36	0.07	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	778.50470		0.77850		785.55120	0.78555	778.505	14.54	0.44	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	203.73950		0.20374		210.76390	0.21076	203.740	21.11	0.14	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			16.66800		16.66800		16.66640	16.66640		15.08	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.48000		96.48000		96.40000	96.40000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			618.81100		618.81100		619.49700	619.49700			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			629.39600		629.39600		630.10000	630.10000			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			641.52600		641.52600		642.24800	642.24800			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			716.67300		716.67300		718.12900	718.12900			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			728.93200		728.93200		730.42000	730.42000			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			742.98100		742.98100		744.50200	744.50200			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			649.90200		649.90200		651.88200	651.88200			0.00	84,487,260.00	13	89.00
ALBI	On 02/05/2019	Index Future			661.01800		661.01800		663.03900	663.03900			0.00	6,610,180.00	1	820.00
ALBI	On 01/08/2019	Index Future			673.75800		673.75800		675.82200	675.82200			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			9.72410		9.72410		9.74010	9.74010		11.31	0.00	0.00	0	5,781.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			9.83990		9.83990		9.85560	9.85560		11.97	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			9.96810		9.96810		9.98290	9.98290		12.02	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.09140		10.09140		10.10660	10.10660		12.02	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	194.17070		0.19417		196.81670	0.19682	194.171	13.61	0.27	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.22560		10.22560		10.23950	10.23950		12.39	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.26710		10.26710		10.24050	10.24050		11.82	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.39760		10.39760		10.37030	10.37030		12.50	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.53830		10.53830		10.50990	10.50990		12.81	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.67010		10.67010		10.64260	10.64260		12.95	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			10.81310		10.81310		10.78490	10.78490		13.35	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			0.52000		0.52000		0.52000	0.52000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			13.53310		13.53310		13.54920	13.54920		13.73	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			13.79450		13.79450		13.80980	13.80980		14.66	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.08280		14.08280		14.09780	14.09780		15.46	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 13/12/2019	Foreign Exchange Future		14.35850	14.35850		14.37530	14.37530		15.97	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		14.66260	14.66260		14.67820	14.67820		16.28	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		1.98810	1.98810		1.98990	1.98990		12.74	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.00940	2.00940		2.01100	2.01100		13.14	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.06960	2.06960		2.07000	2.07000		12.37	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.10850	2.10850		2.10880	2.10880		13.18	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.15120	2.15120		2.15110	2.15110		13.58	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.19220	2.19220		2.19230	2.19230		13.80	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.23720	2.23720		2.23680	2.23680		14.24	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		10.79120	79.17926		10.75235	79.41142			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		10.88651	76.74370		10.84635	76.98010			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future		10.98260	78.22341		10.94099	78.46456			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		11.03586	81.46442		10.98191	81.83393			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.13113	78.59801		11.07537	78.97414			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.22560	80.11395		11.16791	80.49747			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		643.65000	643.65000		645.61800	645.61800			0.00	0.00	0	46.00
GOVI	On 02/05/2019	GOVI		654.66000	654.66000		656.66700	656.66700			0.00	0.00	0	434.00
GOVI	On 01/08/2019	GOVI		667.27700	667.27700		669.32800	669.32800			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.71960	1.71960		1.71330	1.71330		14.06	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.74250	1.74250		1.73590	1.73590		15.32	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		133.67640	133.67640		133.60511	133.60511			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		135.99454	135.99454		135.92241	135.92241			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		138.60217	138.60217		138.52892	138.52892			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
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	101.45443		101.45443		101.68540	101.68540			0.00	0.00	0	80.00
I2029	On 02/05/2019	Bond Future	102.14101		102.14101		102.37629	102.37629			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	104.13470		104.13470		104.37480	104.37480			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	104.19407		104.19407		104.07149	104.07149			0.00	0.00	0	120.00
I2033	On 02/05/2019	Bond Future	104.85589		104.85589		104.73157	104.73157			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	106.90244		106.90244		106.77598	106.77598			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	121.69585		121.69585		121.88047	121.88047			0.00	0.00	0	1,995.00
I2038	On 02/05/2019	Bond Future	123.80618		123.80618		123.99433	123.99433			0.00	0.00	0	10,004.00
I2038	On 01/08/2019	Bond Future	126.17015		126.17015		126.36217	126.36217			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	116.31646		116.31646		115.88370	115.88370			0.00	116,316,460.00	1,000	1,393.00
I2046	On 02/05/2019	Bond Future	116.64783		116.64783		116.20792	116.20792			0.00	116,647,830.00	1,000	11,458.00
I2046	On 01/08/2019	Bond Future	118.92459		118.92459		118.47644	118.47644			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	120.23137		120.23137		120.98727	120.98727			0.00	0.00	0	3,083.00
I2050	On 02/05/2019	Bond Future	122.31647		122.31647		123.08580	123.08580			0.00	0.00	0	10,593.00
I2050	On 01/08/2019	Bond Future	122.88563		122.88563		123.67030	123.67030			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	256.52700		256.52700		256.72000	256.72000			0.00	0.00	0	90.00
IGOV	On 02/05/2019	Index Future	260.97400		260.97400		261.17300	261.17300			0.00	0.00	0	733.00
IGOV	On 01/08/2019	Index Future	266.06700		266.06700		266.27100	266.27100			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
KES / R	On 18/03/2019	Foreign Exchange Future	0.13380		0.13380		0.13290	0.13290			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13270		0.13270		0.13170	0.13170			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.13240		0.13240		0.13160	0.13160			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.13150		0.13150		0.13190	0.13190			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.13020		0.13020		0.13140	0.13140			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.58800		1.58800		1.59520	1.59520		12.08	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.61060		1.61060		1.61780	1.61780		12.33	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.26710		9.26710		9.28090	9.28090		11.53	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
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.38100		9.38100		9.39420	9.39420		12.21	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.50530		9.50530		9.51750	9.51750		12.46	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.62280		9.62280		9.63610	9.63610		12.62	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			9.74950		9.74950		9.76170	9.76170		13.16	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.29620		1.29620		1.29810	1.29810			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.30270		1.30270		1.30430	1.30430			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.30830		1.30830		1.31080	1.31080			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.31400		1.31400		1.31660	1.31660			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.31990		1.31990		1.32250	1.32250			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.32530		1.32530		1.32780	1.32780			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.33090		1.33090		1.33340	1.33340			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14670		1.14670		1.15120	1.15120			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15540		1.15540		1.15990	1.15990			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.16470		1.16470		1.16920	1.16920			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17350		1.17350		1.17790	1.17790			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.18310		1.18310		1.18730	1.18730			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.63330		111.99583		8.59886	112.20268		6.33	0.00	11,199,583.00	100	59,233.00
R186	On 07/02/2019	Bond Future	8.30	Call	0.07000		0.00007		5.61000	0.00561	0.070	5.97	0.00	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	29.64000		0.02964		132.75000	0.13275	29.640	6.15	0.10	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	847.20000		0.84720		1,082.27000	1.08227	847.200	6.35	0.90	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.00	Put	0.08000		0.00008		1.59000	0.00159	0.080	6.55	0.00	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.10	Put	0.00000		0.00000		0.23000	0.00023	0.000	6.67	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	3,332.50000		3.33250		3,539.38000	3.53938	3,332.500	6.80	1.00	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	3,505.24000		3.50524		3,712.10000	3.71210	3,505.240	6.84	1.00	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	3,734.98000		3.73498		3,941.84000	3.94184	3,734.980	6.89	1.00	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	4,363.48000		4.36348		4,570.33000	4.57033	4,363.480	7.02	1.00	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.17	0.00	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.44	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.44	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			8.68275		113.91225		8.64673	114.12302		6.74	0.00	134,986,016.25	1,185	82,712.00
R186	On 02/05/2019	Bond Future	8.50	Call	993.66000		0.99366		1,102.94000	1.10294	993.660	6.59	0.39	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,303.89000		1.30389		1,430.02000	1.43002	1,303.890	6.66	0.47	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,389.42000		1.38942		1,519.61000	1.51961	1,389.420	6.68	0.49	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,538.93000		1.53893		1,675.70000	1.67570	1,538.930	6.71	0.52	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,864.71000		1.86471		2,013.89000	2.01389	1,864.710	6.78	0.58	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	963.62000		0.96362		913.21000	0.91321	963.620	6.85	0.36	0.00	0	4,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,612.34000		2.61234		2,782.53000	2.78253	2,612.340	6.92	0.69	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	700.54000		0.70054		664.33000	0.66433	700.540	6.97	0.28	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,476.22000		3.47622		3,661.80000	3.66180	3,476.220	7.14	0.78	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,704.59000		3.70459		3,893.21000	3.89321	3,704.590	7.19	0.80	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	9.30	Call	3,937.96000		3.93796	4,129.30000	4.12930	3,937.960		7.25	0.82	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	146.67000		0.14667	141.60000	0.14160	146.670		7.80	0.07	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	76.52000		0.07652	74.34000	0.07434	76.520		7.80	0.04	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	62.87000		0.06287	61.21000	0.06121	62.870		7.80	0.04	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	53.18000		0.05318	51.87000	0.05187	53.180		7.80	0.03	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.72456		110.80754	8.68675	111.02265			7.08	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,095.12000		1.09512	1,183.62000	1.18362	1,095.120		6.71	0.33	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,278.33000		3.27833	3,434.55000	3.43455	3,278.330		7.34	0.64	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	349.15000		0.34915	335.81000	0.33581	349.150		8.24	0.11	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			300.21894		300.21894	300.35493	300.35493				0.00	0.00	0	5.00
R197	On 02/05/2019	Bond Future			305.42520		305.42520	305.56439	305.56439				0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			303.82890		303.82890	303.97146	303.97146				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			234.35311		234.35311	234.35743	234.35743				0.00	28,122,373.20	120	548.00
R202	On 02/05/2019	Bond Future			238.41695		238.41695	238.42234	238.42234				0.00	28,610,034.00	120	8,786.00
R202	On 01/08/2019	Bond Future			239.05615		239.05615	239.06210	239.06210				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			7.80221		103.34831	7.76749	103.46675			2.90	0.00	0.00	0	32,000.00
R2023	On 02/05/2019	Bond Future			7.81985		101.18815	7.78261	101.30898			3.23	0.00	18,719,807.75	185	67,899.00
R2023	On 01/08/2019	Bond Future			7.81557		103.13897	7.77527	103.26235			3.41	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			9.14358		92.44434	9.10420	92.69968			8.81	0.00	0.00	0	29,518.00
R2030	On 07/02/2019	Bond Future	8.90	Call	2.96000		0.00296	42.13000	0.04213	2.960	2.960	8.37	0.01	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	424.13000		0.42413	703.67000	0.70367	424.130	424.130	8.73	0.63	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,891.53000		2.89153	3,147.45000	3.14745	2,891.530	2,891.530	9.30	1.00	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	3,385.72000		3.38572	3,641.19000	3.64119	3,385.720	3,385.720	9.44	1.00	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.000	10.28	0.00	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.19937		94.02623	9.15860	94.28623			9.42	0.00	0.00	0	48,134.00
R2030	On 02/05/2019	Bond Future	8.90	Call	882.16000		0.88216	997.57000	0.99757	882.160	882.160	9.05	0.33	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,448.06000		2.44806	2,641.00000	2.64100	2,448.060	2,448.060	9.58	0.62	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	236.61000		0.23661	226.18000	0.22618	236.610	236.610	10.84	0.10	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.25273		91.83380	9.21038	92.09900			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			9.35365		94.79561	9.32432	95.00235			9.60	0.00	0.00	0	21,390.00

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
R2032	On 02/05/2019	Bond Future		9.40924	92.26164		9.37893	92.47225		10.70	0.00	0.00	0	38,718.00
R2032	On 01/08/2019	Bond Future		9.46095	94.04064		9.42957	94.25553		10.69	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		9.53382	98.67726		9.48948	99.02455		10.25	0.00	0.00	0	11,417.00
R2035	On 02/05/2019	Bond Future		9.58844	95.86689		9.54275	96.22042		11.48	0.00	0.00	0	72,264.00
R2035	On 01/08/2019	Bond Future		9.64051	97.71515		9.59331	98.07574		11.49	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		9.61361	90.83571		9.56423	91.22526		11.29	0.00	0.00	0	34,250.00
R2037	On 02/05/2019	Bond Future		9.67085	92.39004		9.62000	92.78657		12.07	0.00	24,668,140.68	267	57,644.00
R2037	On 01/08/2019	Bond Future		9.72731	89.91578		9.67482	90.32008		12.67	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
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		9.68358	94.20464		9.63420	94.62444		11.65	0.00	0.00	0	8,592.00
R2040	On 02/05/2019	Bond Future		9.74040	95.81667		9.68958	96.24398		12.48	0.00	0.00	0	21,901.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,757.10000	1.75710	1,986.30000	1.98630	1,757.100	12.26	0.43	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,732.27000	4.73227	5,086.47000	5.08647	4,732.270	13.27	0.74	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future		9.79664	93.15805		9.74420	93.59385		13.12	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		9.70343	91.38045		9.65402	91.80908		12.23	0.00	0.00	0	20,936.00
R2044	On 02/05/2019	Bond Future		9.75789	92.94412		9.70708	93.38041		13.12	0.00	0.00	0	35,976.00
R2044	On 01/08/2019	Bond Future		9.81173	90.35531		9.75936	90.80020		13.82	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,685.10000	1.68510	1,862.51000	1.86251	1,685.100	12.81	0.33	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,632.03000	3.63203	3,904.50000	3.90450	3,632.030	13.64	0.54	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,410.44000	1.41044	1,328.83000	1.32883	1,410.440	14.67	0.24	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 07/02/2019	Bond Future		9.67842	95.00343		9.62901	95.44567		12.07	0.00	0.00	0	76,086.00
R2048	On 02/05/2019	Bond Future		9.72763	92.19355		9.67687	92.64366		13.58	0.00	57,160,001.00	620	107,555.00
R2048	On 01/08/2019	Bond Future		9.77473	93.97101		9.72248	94.43004		13.66	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		6.44794	101.26071		6.37935	101.32164		0.23	0.00	0.00	0	9,309.00
R207	On 02/05/2019	Bond Future		6.10462	102.99345		6.01206	103.05576		0.24	0.00	0.00	0	6,967.00
R207	On 01/08/2019	Bond Future		5.08666	101.33717		4.94186	101.40090		0.20	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		7.03321	101.94115		7.00764	101.99079		0.98	0.00	0.00	0	2,320.00
R208	On 02/05/2019	Bond Future		6.97166	100.28513		6.94259	100.33594		1.17	0.00	0.00	0	13,637.00

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
R208	On 01/08/2019	Bond Future			6.83461		102.21875		6.80077	102.27076		1.24	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			9.48826		75.14951		9.43882	75.48015		11.56	0.00	42,234,024.62	562	13,397.00
R209	On 07/02/2019	Bond Future	9.04	Call	0.00000		0.00000		1.54000	0.00154	0.000	10.72	0.00	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	516.50000		0.51650		862.66000	0.86266	516.500	11.63	0.67	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	0.00000		0.00000		0.01000	0.00001	0.000	13.03	0.00	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.53797		73.28691		9.48715	73.62346		12.96	0.00	0.00	0	102,944.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,213.64000		1.21364		1,383.02000	1.38302	1,213.640	12.31	0.40	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,473.13000		3.47313		3,747.40000	3.74740	3,473.130	13.26	0.73	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	276.17000		0.27617		257.22000	0.25722	276.170	14.45	0.11	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	182.15000		0.18215		170.63000	0.17063	182.150	14.95	0.07	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.58441		74.70004		9.53208	75.04329		13.04	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			187.89276		187.89276		187.89665	187.89665			0.00	0.00	0	840.00
R210	On 02/05/2019	Bond Future			188.59559		188.59559		188.60017	188.60017			0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future			192.27685		192.27685		192.28189	192.28189			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			156.22782		156.22782		156.23223	156.23223			0.00	0.00	0	2,420.00
R212	On 02/05/2019	Bond Future			158.93699		158.93699		158.94199	158.94199			0.00	0.00	0	4,473.00
R212	On 01/08/2019	Bond Future			161.96797		161.96797		161.97341	161.97341			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.25362		87.02247		9.22428	87.20960		9.30	0.00	0.00	0	2,102.00
R213	On 02/05/2019	Bond Future			9.30470		84.96313		9.27440	85.15375		10.41	0.00	0.00	0	31,029.00
R213	On 01/08/2019	Bond Future			9.35215		86.60119		9.32078	86.79566		10.49	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			9.66341		74.30878		9.60899	74.68870		12.43	0.00	0.00	0	3,837.00
R214	On 02/05/2019	Bond Future			9.71249		72.28535		9.65662	72.67202		13.93	0.00	56,743,999.75	785	27,867.00

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
R214	On 01/08/2019	Bond Future	9.75941		73.67899		9.70194	74.07329		13.98	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	9.95850		9.95850		9.95250	9.95250		12.06	0.00	0.00	0	1,200.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.08590		10.08590		10.07920	10.07920		12.72	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.51830		2.51830		2.50500	2.50500		16.77	0.00	2,747,465.30	1,091	30,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.43160		2.43160		2.41880	2.41880		17.54	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,386,984,534.90</b>	<b>61,949</b>	<b>7 644 253.00</b>
<b>Grand Total:</b>												<b>1,386,984,534.90</b>	<b>61,949</b>	<b>7 644 253.00</b>