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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 08/02/2019

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	13.60750	13.60750		13.61510	13.61510		12.76	0.00	0.00	0	70.00	
\$ / R	On 15/02/2019	Any day expiry	13.61050	13.61050		13.61810	13.61810		13.99	0.00	0.00	0	6.00	
\$ / R	On 15/02/2019	Any day expiry	13.76	Put	203.97780	0.20398	211.38840	0.21139	203.978	15.07	0.70	0.00	0	684.00
\$ / R	On 15/02/2019	Any day expiry	13.81	Call	43.11790	0.04312	56.44450	0.05644	43.118	15.41	0.25	0.00	0	684.00
\$ / R	On 15/02/2019	Any day expiry	13.87	Put	291.88640	0.29189	295.59270	0.29559	291.886	15.82	0.80	0.00	0	22,000.00
\$ / R	On 21/02/2019	Any day expiry	13.62000	13.62000		13.62780	13.62780		14.91	0.00	0.00	0	0.00	
\$ / R	On 21/02/2019	Any day expiry	13.29	Put	42.21320	0.04221	44.62550	0.04463	42.213	15.22	0.19	0.00	0	25,000.00
\$ / R	On 25/02/2019	Any day expiry	13.62640	13.62640		13.63420	13.63420		15.00	0.00	0.00	0	0.00	
\$ / R	On 26/02/2019	Any day expiry	13.62800	13.62800		13.63580	13.63580		15.06	0.00	0.00	0	0.00	
\$ / R	On 26/02/2019	Any day expiry	13.75	Put	255.07260	0.25507	254.52820	0.25453	255.073	15.49	0.60	0.00	0	25,000.00
\$ / R	On 28/02/2019	Any day expiry	13.63120	13.63120		13.63900	13.63900		15.17	0.00	0.00	0	5,759.00	
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	12.05400	0.01205	12.49360	0.01249	12.054	13.43	0.06	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	232.52730	0.23253	231.87630	0.23188	232.527	15.38	0.55	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	616.18840	0.61619	611.96810	0.61197	616.188	17.47	0.84	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	41.71260	0.04171	44.99670	0.04500	41.713	17.67	0.15	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	660.51260	0.66051	655.99670	0.65600	660.513	17.67	0.85	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	19.13740	0.01914	20.76230	0.02076	19.137	18.40	0.07	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	9.43440	0.00943	10.20320	0.01020	9.434	18.93	0.04	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	2.31840	0.00232	2.47280	0.00247	2.318	20.77	0.01	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	1.10820	0.00111	1.17450	0.00117	1.108	22.45	0.01	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.63750	13.63750	13.64530	13.64530		14.97	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.63910	13.63910	13.64690	13.64690		15.02	0.00	6,834,050.00	500	10,080.00
\$ / R	On 05/03/2019	Any day expiry	13.40	Call	345.85010	0.34585	354.36600	0.35437	345.850	14.48	0.69	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.50	Call	285.13540	0.28514	293.03440	0.29303	285.135	14.70	0.61	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.70	Call	188.10800	0.18811	194.46330	0.19446	188.108	15.22	0.46	0.00	0	100,000.00
\$ / R	On 11/03/2019	Any day expiry			13.64860	13.64860	13.65650	13.65650		14.99	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	429.15430	0.42915	425.99590	0.42600	429.154	16.07	0.67	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	11.92320	0.01192	12.69500	0.01270	11.923	19.90	0.04	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.65990	13.65990	13.66770	13.66770		15.07	0.00	1,038,316,318.80	76,012	521,236.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.02790	0.00003	0.02860	0.00003	0.028	23.67	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.86180	0.00086	0.86320	0.00086	0.862	17.63	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	8.54300	0.00854	8.40490	0.00840	8.543	15.42	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	9.66070	0.00966	9.53150	0.00953	9.661	15.30	0.04	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	22.98500	0.02299	23.03480	0.02303	22.985	14.47	0.08	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	30.64740	0.03065	30.81850	0.03082	30.647	14.18	0.10	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	32.43830	0.03244	32.63680	0.03264	32.438	14.12	0.11	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	40.59720	0.04060	40.92370	0.04092	40.597	13.89	0.13	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	48.98050	0.04898	49.25390	0.04925	48.981	13.98	0.15	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	62.77790	0.06278	62.94200	0.06294	62.778	14.11	0.18	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	69.46960	0.06947	69.57320	0.06957	69.470	14.16	0.20	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	95.37690	0.09538	95.22210	0.09522	95.377	14.34	0.25	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	120.31980	0.12032	119.89100	0.11989	120.320	14.49	0.29	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	130.67790	0.13068	130.13350	0.13013	130.678	14.54	0.31	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	169.25930	0.16926	168.27630	0.16828	169.259	14.72	0.37	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Call	346.35570	0.34636	352.97600	0.35298	346.356	14.79	0.61	0.00	0	245.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	186.45570	0.18646	185.27600	0.18528	186.456	14.79	0.39	0.00	0	12,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	209.36410	0.20936	207.92660	0.20793	209.364	14.88	0.42	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	293.73700	0.29374	299.82890	0.29983	293.737	14.97	0.55	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	233.83700	0.23384	232.12890	0.23213	233.837	14.97	0.45	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	244.06020	0.24406	242.23840	0.24224	244.060	15.01	0.47	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	277.05990	0.27706	274.92440	0.27492	277.060	15.17	0.50	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	288.82890	0.28883	286.59560	0.28660	288.829	15.24	0.51	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	300.82990	0.30083	298.50010	0.29850	300.830	15.31	0.53	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	344.61930	0.34462	341.94430	0.34194	344.619	15.55	0.57	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	364.20080	0.36420	361.37790	0.36138	364.201	15.65	0.58	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	384.24750	0.38425	381.27910	0.38128	384.248	15.76	0.60	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	391.03140	0.39103	388.01410	0.38801	391.031	15.79	0.60	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	418.65740	0.41866	415.44560	0.41545	418.657	15.93	0.62	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	164.14990	0.16415	168.49870	0.16850	164.150	16.10	0.35	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	150.85210	0.15085	154.96830	0.15497	150.852	16.28	0.33	0.00	0	100.00

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	14.00	Put	490.95210		0.49095		487.26830	0.48727	490.952	16.28	0.67	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	521.06810		0.52107		517.20110	0.51720	521.068	16.41	0.69	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	107.39930		0.10740		110.64840	0.11065	107.399	16.97	0.25	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	98.64200		0.09864		101.69560	0.10170	98.642	17.14	0.23	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	713.83850		0.71384		708.97810	0.70898	713.839	17.24	0.78	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	730.70790		0.73071		725.77320	0.72577	730.708	17.31	0.79	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	90.60790		0.09061		93.47320	0.09347	90.608	17.31	0.21	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	773.34020		0.77334		768.22630	0.76823	773.340	17.49	0.80	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	851.09410		0.85109		845.71290	0.84571	851.094	17.75	0.83	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	859.84960		0.85985		854.43940	0.85444	859.850	17.78	0.83	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	68.52690		0.06853		70.88810	0.07089	68.527	17.81	0.17	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	66.14570		0.06615		68.45050	0.06845	66.146	17.87	0.16	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	63.84650		0.06385		66.09820	0.06610	63.846	17.93	0.16	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	903.94650		0.90395		898.39820	0.89840	903.946	17.93	0.84	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	930.64930		0.93065		925.02010	0.92502	930.649	18.02	0.85	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	957.52320		0.95752		951.81750	0.95182	957.523	18.11	0.86	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	1,039.09630		1.03910		1,033.17210	1.03317	1,039.096	18.38	0.88	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	1,121.93150		1.12193		1,115.80920	1.11581	1,121.931	18.64	0.89	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	37.66470		0.03766		39.22190	0.03922	37.665	18.82	0.10	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,187.11340		1.18711		1,180.85100	1.18085	1,187.113	18.85	0.90	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,196.47390		1.19647		1,190.19200	1.19019	1,196.474	18.88	0.90	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,205.84590		1.20585		1,199.54480	1.19954	1,205.846	18.91	0.91	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,215.22910		1.21523		1,208.90900	1.20891	1,215.229	18.94	0.91	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	26.64310		0.02664		27.85300	0.02785	26.643	19.42	0.07	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,404.98040		1.40498		1,398.32960	1.39833	1,404.980	19.53	0.93	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,462.11590		1.46212		1,455.34020	1.45534	1,462.116	19.63	0.94	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,481.20260		1.48120		1,474.38540	1.47439	1,481.203	19.65	0.94	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,490.75950		1.49076		1,483.92170	1.48392	1,490.760	19.67	0.94	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	18.97390		0.01897		19.85800	0.01986	18.974	19.72	0.05	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,548.28050		1.54828		1,541.32780	1.54133	1,548.280	19.74	0.95	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,557.89570		1.55790		1,550.92480	1.55092	1,557.896	19.75	0.95	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	17.04960		0.01705		17.84330	0.01784	17.050	19.78	0.05	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	15.98520		0.01599		16.72870	0.01673	15.985	19.82	0.05	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,673.84280		1.67384		1,666.67910	1.66668	1,673.843	19.91	0.96	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	11.54840		0.01155		12.07800	0.01208	11.548	20.01	0.03	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	10.35170		0.01035		10.82310	0.01082	10.352	20.07	0.03	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	10.12740		0.01013		10.58740	0.01059	10.127	20.08	0.03	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	9.27510		0.00928		9.69360	0.00969	9.275	20.13	0.03	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	8.49250		0.00849		8.87210	0.00887	8.493	20.18	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	6.50920		0.00651		6.79070	0.00679	6.509	20.33	0.02	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	4.65520		0.00466		4.84550	0.00485	4.655	20.52	0.01	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	4.45100		0.00445		4.63100	0.00463	4.451	20.55	0.01	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	3.88920		0.00389		4.04200	0.00404	3.889	20.63	0.01	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	3.03430		0.00303		3.14620	0.00315	3.034	20.76	0.01	0.00	0	1,906.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	2.26050	0.00226	2.33620	0.00234	2.261	20.93	0.01	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	2.01790	0.00202	2.08270	0.00208	2.018	20.99	0.01	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	1.53610	0.00154	1.57970	0.00158	1.536	21.14	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	1.28040	0.00128	1.31330	0.00131	1.280	21.24	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	1.20400	0.00120	1.22890	0.00123	1.204	22.35	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	1.20270	0.00120	1.22710	0.00123	1.203	22.48	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	1.19920	0.00120	1.21450	0.00121	1.199	24.65	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	1.19960	0.00120	1.21460	0.00121	1.200	24.71	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	1.20180	0.00120	1.21580	0.00122	1.202	25.02	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	1.20530	0.00121	1.21800	0.00122	1.205	25.38	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	1.20600	0.00121	1.21840	0.00122	1.206	25.44	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	1.20660	0.00121	1.21890	0.00122	1.207	25.50	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	1.21730	0.00122	1.22690	0.00123	1.217	26.29	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	1.22450	0.00122	1.23270	0.00123	1.225	26.71	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	1.25000	0.00125	1.25440	0.00125	1.250	27.92	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.79080	0.00079	0.79000	0.00079	0.791	29.43	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.35140	0.00035	0.35040	0.00035	0.351	29.43	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.67440	13.67440	13.68220	13.68220		15.14	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	426.49880	0.42650	422.80340	0.42280	426.499	15.87	0.59	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	510.60780	0.51061	506.52190	0.50652	510.608	16.26	0.65	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.67760	13.67760	13.68540	13.68540		15.33	0.00	0.00	0	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	58.91540	0.05892	58.72430	0.05872	58.915	14.08	0.16	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	195.13110	0.19513	193.45780	0.19346	195.131	14.88	0.37	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	232.51640	0.23252	236.76620	0.23677	232.516	15.87	0.42	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	667.01570	0.66702	662.28210	0.66228	667.016	16.92	0.72	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	706.95090	0.70695	702.06140	0.70206	706.951	17.08	0.73	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	108.13440	0.10813	110.62160	0.11062	108.134	17.53	0.22	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	72.35380	0.07235	74.24770	0.07425	72.354	18.28	0.16	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	20.19390	0.02019	20.76390	0.02076	20.194	19.62	0.05	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	9.86030	0.00986	10.08370	0.01008	9.860	19.90	0.03	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.68410	13.68410	13.69180	13.69180		15.27	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.68890	13.68890	13.69660	13.69660		15.34	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	369.60170	0.36960	366.23110	0.36623	369.602	15.52	0.52	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	136.48790	0.13649	138.82070	0.13882	136.488	17.30	0.25	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.70540	13.70540	13.71320	13.71320		15.49	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			13.72360	13.72360	13.73160	13.73160		15.91	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			13.72860	13.72860	13.73660	13.73660		16.02	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			13.73030	13.73030	13.73820	13.73820		16.07	0.00	0.00	0	319.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	114.88540	0.11489	106.56970	0.10657	114.885	14.79	0.21	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	530.82030	0.53082	525.46620	0.52547	530.820	15.61	0.61	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	725.12860	0.72513	709.87160	0.70987	725.129	17.23	0.65	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	762.33300	0.76233	747.15210	0.74715	762.333	17.36	0.66	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	132.41500	0.13242	126.43960	0.12644	132.415	18.81	0.20	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	59.77380	0.05977	55.88210	0.05588	59.774	20.44	0.10	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	15.96	Call	41.87640	0.04188	38.81860	0.03882	41.876	21.12	0.07	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			13.78250	13.78250	13.79090	13.79090		16.27	0.00	0.00	0	264.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	156.40190	0.15640	146.42810	0.14643	156.402	14.93	0.23	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	765.73010	0.76573	748.10700	0.74811	765.730	17.18	0.60	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	801.43260	0.80143	783.82710	0.78383	801.433	17.30	0.62	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	178.59000	0.17859	170.53330	0.17053	178.590	19.01	0.22	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	94.04920	0.09405	88.13340	0.08813	94.049	20.48	0.13	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	70.68610	0.07069	65.70780	0.06571	70.686	21.13	0.10	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			13.78760	13.78760	13.79600	13.79600		16.22	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			13.78930	13.78930	13.79770	13.79770		16.23	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			13.79950	13.79950	13.82910	13.82910		16.20	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	533.42950	0.53343	0.00000	0.00000	533.429	16.26	0.49	305,305,040.70	45,000	45,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.80630	13.80630	13.81480	13.81480		16.22	0.00	13,958,169.30	1,011	105,116.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	3.71970	0.00372	3.35940	0.00336	3.720	18.27	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	46.04540	0.04605	42.59910	0.04260	46.045	14.76	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	90.32400	0.09032	84.48360	0.08448	90.324	14.57	0.14	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	109.82560	0.10983	103.12770	0.10313	109.826	14.66	0.17	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	165.62590	0.16563	156.84430	0.15684	165.626	14.89	0.23	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	171.24120	0.17124	162.27290	0.16227	171.241	14.91	0.23	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	251.76590	0.25177	240.54070	0.24054	251.766	15.25	0.30	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	255.63950	0.25564	244.32090	0.24432	255.640	15.26	0.31	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	670.12050	0.67012	665.11020	0.66511	670.121	15.70	0.61	0.00	0	10,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	619.39070	0.61939	613.60180	0.61360	619.391	15.87	0.58	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	539.19810	0.53920	523.44390	0.52344	539.198	16.29	0.49	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	569.39740	0.56940	553.48200	0.55348	569.397	16.39	0.50	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	487.98740	0.48799	480.50990	0.48051	487.987	16.44	0.49	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	458.30030	0.45830	450.61290	0.45061	458.300	16.61	0.47	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	451.16340	0.45116	443.43120	0.44343	451.163	16.65	0.46	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	644.86340	0.64486	628.63120	0.62863	644.863	16.65	0.54	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	690.73910	0.69074	674.36930	0.67437	690.739	16.81	0.56	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	779.34610	0.77935	762.79580	0.76280	779.346	17.09	0.59	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	814.53970	0.81454	797.94700	0.79795	814.540	17.20	0.60	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	342.97540	0.34298	334.83610	0.33484	342.975	17.42	0.37	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	324.78480	0.32478	316.63830	0.31664	324.785	17.57	0.36	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	286.91350	0.28691	278.83170	0.27883	286.913	17.91	0.32	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	1,099.76120	1.09976	1,083.22320	1.08322	1,099.761	18.02	0.69	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	1,115.54750	1.11555	1,099.02750	1.09903	1,115.548	18.06	0.69	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	238.74340	0.23874	230.92100	0.23092	238.743	18.43	0.27	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	208.49430	0.20849	200.95230	0.20095	208.494	18.82	0.24	0.00	0	20,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	193.57550	0.19358	186.21040	0.18621	193.575	19.03	0.23	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	163.73200	0.16373	156.78740	0.15679	163.732	19.46	0.20	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	142.39730	0.14240	135.82800	0.13583	142.397	19.77	0.17	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	129.87210	0.12987	123.55820	0.12356	129.872	19.98	0.16	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	127.90420	0.12790	121.63600	0.12164	127.904	20.01	0.16	0.00	0	39,589.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	113.30710	0.11331	107.38190	0.10738	113.307	20.29	0.14	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	105.91970	0.10592	100.18770	0.10019	105.920	20.44	0.13	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	103.57760	0.10358	97.91140	0.09791	103.578	20.50	0.13	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	97.61600	0.09762	92.11800	0.09212	97.616	20.63	0.12	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	91.36900	0.09137	86.05890	0.08606	91.369	20.79	0.12	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	30.98710	0.03099	27.59030	0.02759	30.987	24.62	0.04	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			13.81650	13.81650	13.82500	13.82500		16.18	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			13.83010	13.83010	13.83860	13.83860		16.26	0.00	0.00	0	359.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	184.94530	0.18495	176.84010	0.17684	184.945	14.88	0.24	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	791.35690	0.79136	776.01060	0.77601	791.357	16.99	0.58	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	826.10990	0.82611	810.70140	0.81070	826.110	17.09	0.59	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	210.30870	0.21031	203.51760	0.20352	210.309	19.02	0.23	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	119.15380	0.11915	113.72010	0.11372	119.154	20.34	0.14	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	93.06480	0.09306	88.27590	0.08828	93.065	20.94	0.11	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			13.83530	13.83530	13.84380	13.84380		16.22	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.83870	13.83870	13.84720	13.84720		16.23	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			13.88620	13.88620	13.89510	13.89510		16.23	0.00	0.00	0	26.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	214.64130	0.21464	208.31030	0.20831	214.641	14.84	0.24	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	816.49300	0.81649	803.12490	0.80312	816.493	16.80	0.55	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	850.33120	0.85033	836.83240	0.83683	850.331	16.89	0.57	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	244.81460	0.24481	239.54080	0.23954	244.815	18.98	0.24	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	147.77350	0.14777	142.97780	0.14298	147.774	20.19	0.16	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	119.06290	0.11906	114.59630	0.11460	119.063	20.74	0.13	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			13.88790	13.88790	13.89680	13.89680		16.23	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			13.90860	13.90860	13.91750	13.91750		16.18	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	1,019.61480	1.01961	1,005.99900	1.00600	1,019.615	17.25	0.60	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	146.40120	0.14640	141.80140	0.14180	146.401	20.36	0.15	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			13.93830	13.93830	13.94710	13.94710		16.26	0.00	0.00	0	65.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	238.86970	0.23887	232.20190	0.23220	238.870	14.83	0.25	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	837.39700	0.83740	824.43890	0.82444	837.397	16.70	0.53	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	870.54850	0.87055	857.47730	0.85748	870.549	16.79	0.55	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	271.10880	0.27111	265.94090	0.26594	271.109	19.07	0.25	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	171.54150	0.17154	166.93690	0.16694	171.542	20.21	0.16	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	140.66530	0.14067	136.39230	0.13639	140.665	20.73	0.14	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			13.94360	13.94360	13.95230	13.95230		16.22	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			13.94710	13.94710	13.95570	13.95570		16.23	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			13.94890	13.94890	13.95750	13.95750		16.23	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	50.03000	0.05003	47.52510	0.04753	50.030	23.68	0.05	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			13.96810	13.96810	13.97650	13.97650		16.21	0.00	0.00	0	15,520.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	8.00650	0.00801	7.76570	0.00777	8.006	15.59	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	123.88770	0.12389	120.81200	0.12081	123.888	14.37	0.15	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	301.25400	0.30125	293.72200	0.29372	301.254	14.95	0.28	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	338.31560	0.33832	330.18190	0.33018	338.316	15.05	0.30	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	842.45000	0.84245	839.57880	0.83958	842.450	15.71	0.60	0.00	0	5,666.00

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	13.70	Put	550.60790	0.55061	539.14860	0.53915	550.608	15.79	0.41	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	703.18830	0.70319	690.82200	0.69082	703.188	16.24	0.48	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	721.29980	0.72130	708.76170	0.70876	721.300	16.29	0.48	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	853.67350	0.85367	840.79000	0.84079	853.674	16.66	0.53	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,736.05670	1.73606	1,722.68790	1.72269	1,736.057	18.73	0.72	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,885.28450	1.88528	1,871.95040	1.87195	1,885.285	18.98	0.74	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	247.78270	0.24778	242.96900	0.24297	247.783	19.42	0.22	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	131.70810	0.13171	127.71770	0.12772	131.708	21.64	0.12	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	115.04660	0.11505	111.24350	0.11124	115.047	22.49	0.11	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	107.90350	0.10790	104.19130	0.10419	107.904	22.93	0.10	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	105.39380	0.10539	101.71560	0.10172	105.394	23.09	0.10	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	80.46620	0.08047	77.27620	0.07728	80.466	23.55	0.08	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			13.99260	13.99260	14.00060	14.00060		16.26	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	260.62150	0.26062	253.38800	0.25339	260.622	14.81	0.25	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	855.26680	0.85527	842.63630	0.84264	855.267	16.60	0.52	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	887.81750	0.88782	875.09880	0.87510	887.818	16.69	0.53	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	298.43160	0.29843	293.39190	0.29339	298.432	19.07	0.25	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	196.57060	0.19657	192.09330	0.19209	196.571	20.19	0.17	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	164.49860	0.16450	160.30420	0.16030	164.499	20.78	0.15	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			13.99610	13.99610	14.00400	14.00400		16.27	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.04700	14.04700	14.05400	14.05400		16.31	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	281.76750	0.28177	274.00250	0.27400	281.768	14.83	0.25	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	872.55870	0.87256	860.19280	0.86019	872.559	16.55	0.50	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	904.56430	0.90456	892.14170	0.89214	904.564	16.63	0.51	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	320.45130	0.32045	315.30820	0.31531	320.451	19.16	0.25	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	218.61710	0.21862	214.15770	0.21416	218.617	20.25	0.18	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	188.91460	0.18891	184.70990	0.18471	188.915	20.92	0.16	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.09760	14.09760	14.10420	14.10420		16.34	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	300.13370	0.30013	291.91740	0.29192	300.134	14.85	0.25	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	887.14610	0.88715	874.79370	0.87479	887.146	16.50	0.49	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	918.69210	0.91869	906.29730	0.90630	918.692	16.57	0.50	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	342.35220	0.34235	337.07960	0.33708	342.352	19.22	0.26	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	239.87530	0.23988	235.18420	0.23518	239.875	20.30	0.19	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	211.83030	0.21183	206.41280	0.20641	211.830	21.00	0.16	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.10290	14.10290	14.10940	14.10940		16.33	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.10630	14.10630	14.11280	14.11280		16.33	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.12230	14.12230	14.12850	14.12850		16.32	0.00	0.00	0	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	58.84030	0.05884	56.81710	0.05682	58.840	13.41	0.07	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	584.79140	0.58479	573.66010	0.57366	584.791	15.62	0.38	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	814.01380	0.81401	801.56510	0.80157	814.014	16.27	0.46	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	259.86540	0.25987	255.32240	0.25532	259.865	20.18	0.19	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	219.60560	0.21961	215.44960	0.21545	219.606	21.09	0.16	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	71.15090	0.07115	69.04220	0.06904	71.151	22.85	0.06	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.15460	14.15460	14.15990	14.15990		16.36	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	317.98660	0.31799	309.54380	0.30954	317.987	14.86	0.25	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	900.18970	0.90019	888.22270	0.88822	900.190	16.43	0.48	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	931.25890	0.93126	919.26790	0.91927	931.259	16.50	0.49	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	364.29780	0.36430	359.27270	0.35927	364.298	19.27	0.26	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	263.45880	0.26346	258.96640	0.25897	263.459	20.34	0.19	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	235.33130	0.23533	231.12170	0.23112	235.331	21.03	0.17	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry	14.15820		14.15820	14.15820	14.16340	14.16340		16.36	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry	14.20920		14.20920	14.20920	14.21380	14.21380		16.39	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry	14.26500		14.26500	14.26500	14.27150	14.27150		16.47	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.29040	14.29040	14.29810	14.29810		16.56	0.00	42,871.20	3	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	62.53450	0.06253	61.08920	0.06109	62.534	12.42	0.07	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	820.09620	0.82010	808.16920	0.80817	820.096	16.12	0.42	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	309.84330	0.30984	306.29680	0.30630	309.843	21.16	0.19	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry	14.32120		14.32120	14.32120	14.33040	14.33040		16.59	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry	14.37020		14.37020	14.37020	14.38160	14.38160		16.68	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry	14.43330		14.43330	14.43330	14.44580	14.44580		16.82	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.45210		14.45210	14.45210	14.46470	14.46470		16.83	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry	14.53830		14.53830	14.53830	14.55140	14.55140		16.95	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future	14.63140		14.63140	14.63140	14.64330	14.64330		17.06	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.65990	13.65990	13.66770	13.66770		15.07	0.00	0.00	0	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.80630	13.80630	13.81480	13.81480		16.22	0.00	0.00	0	10.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			13.96810	13.96810	13.97650	13.97650		16.21	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.12230	14.12230	14.12850	14.12850		16.32	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.29040	14.29040	14.29810	14.29810		16.56	0.00	0.00	0	0.00
£ / R	On 28/02/2019	Any day expiry			17.66720	17.66720	17.72620	17.72620		14.33	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.72100	17.72100	17.78040	17.78040		14.95	0.00	53,163.00	3	398,082.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	510.55940	0.51056	473.69480	0.47369	510.559	15.39	0.61	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	44.39820	0.04440	51.06880	0.05107	44.398	16.58	0.10	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,499.83860	1.49984	1,445.57540	1.44558	1,499.839	16.73	0.93	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	8.62960	0.00863	9.85980	0.00986	8.630	18.42	0.02	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	6.94650	0.00695	7.86660	0.00787	6.946	18.94	0.02	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	2.33360	0.00233	2.25800	0.00226	2.334	22.98	0.01	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry	17.75450		17.75450	17.75450	17.81390	17.81390		15.40	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry	17.80630		17.80630	17.80630	17.86590	17.86590		15.60	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry	17.83990		17.83990	17.83990	17.89950	17.89950		15.76	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry	17.84900		17.84900	17.84900	17.90870	17.90870		15.71	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future	17.99070		17.99070	17.99070	18.05190	18.05190		15.73	0.00	0.00	0	5,824.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	658.53780	0.65854	679.88850	0.67989	658.538	15.73	0.52	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future	18.28500		18.28500	18.28500	18.34730	18.34730		15.60	0.00	0.00	0	16,469.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.56280		18.56280	18.56280	18.62390	18.62390		15.60	0.00	0.00	0	12,690.00
£ / R	On 16/03/2020	Foreign Exchange Future	18.86560		18.86560	18.86560	18.93050	18.93050		15.91	0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 18/03/2019		Foreign Exchange Future	0.12490	0.12490		0.12490	0.12490		15.38	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.12710	0.12710		0.12720	0.12720		18.41	0.00	0.00	0	0.00
¥ / R	On 16/09/2019		Foreign Exchange Future	0.12960	0.12960		0.12970	0.12970		18.18	0.00	0.00	0	0.00
¥ / R	On 13/12/2019		Foreign Exchange Future	0.13200	0.13200		0.13210	0.13210		18.10	0.00	0.00	0	0.00
¥ / R	On 16/03/2020		Foreign Exchange Future	0.13470	0.13470		0.13480	0.13480		18.04	0.00	0.00	0	0.00
€ / R	On 20/02/2019		Any day expiry	15.46090	15.46090		15.47620	15.47620		13.36	0.00	0.00	0	0.00
€ / R	On 28/02/2019		Any day expiry	15.48580	15.48580		15.50110	15.50110		13.82	0.00	0.00	0	29.00
€ / R	On 18/03/2019		Foreign Exchange Future	15.54260	15.54260		15.55810	15.55810		13.89	0.00	699,417.00	45	139,495.00
€ / R	On 18/03/2019	16.00	Call	133.50740	0.13351		138.33230	0.13833	133.507	15.27	0.29	0.00	0	650.00
€ / R	On 29/03/2019		Any day expiry	15.57800	15.57800		15.59360	15.59360		14.10	0.00	0.00	0	53.00
€ / R	On 15/04/2019		Any day expiry	15.63270	15.63270		15.64830	15.64830		14.33	0.00	0.00	0	4.00
€ / R	On 26/04/2019		Any day expiry	15.66800	15.66800		15.68380	15.68380		14.69	0.00	0.00	0	1.00
€ / R	On 14/06/2019		Foreign Exchange Future	15.82740	15.82740		15.84450	15.84450		15.07	0.00	0.00	0	29,425.00
€ / R	On 14/08/2019		Any day expiry	16.03000	16.03000		16.04770	16.04770		15.10	0.00	0.00	0	0.00
€ / R	On 14/08/2019	19.65	Call	99.33320	0.09933		94.62620	0.09463	99.333	20.57	0.10	0.00	0	62,400.00
€ / R	On 16/09/2019		Foreign Exchange Future	16.14100	16.14100		16.15870	16.15870		15.15	0.00	0.00	0	21,578.00
€ / R	On 16/09/2019	18.60	Call	221.20800	0.22121		215.40470	0.21540	221.208	18.78	0.18	0.00	0	55,000.00
€ / R	On 13/12/2019		Foreign Exchange Future	16.44030	16.44030		16.45630	16.45630		15.31	0.00	0.00	0	17,899.00
€ / R	On 13/12/2019	13.73	Put	61.69790	0.06170		61.73190	0.06173	61.698	13.55	0.07	0.00	0	17,150.00
€ / R	On 13/12/2019	16.15	Put	752.02430	0.75202		734.80570	0.73481	752.024	14.91	0.42	0.00	0	17,150.00
€ / R	On 13/12/2019	20.62	Call	230.16380	0.23016		224.93250	0.22493	230.164	21.61	0.15	0.00	0	17,150.00
€ / R	On 10/02/2020		Any day expiry	16.64790	16.64790		16.64840	16.64840		15.38	0.00	0.00	0	0.00
€ / R	On 10/02/2020	16.65	Call	1,022.13550	1.02214		0.00000	0.00000	1,022.136	15.38	0.53	370,873,077.12	42,000	21,000.00
€ / R	On 16/03/2020		Foreign Exchange Future	16.76900	16.76900		16.78910	16.78910		15.50	0.00	0.00	0	0.00
5Y STND	On 21/12/2021		Interest Rate Swap	96.50000	96.50000		96.55000	96.55000			0.00	0.00	0	51.00
AL37	On 02/05/2019		Index Future	628.83700	628.83700		629.04200	629.04200			0.00	0.00	0	0.00
AL37	On 01/08/2019		Index Future	640.54600	640.54600		641.08700	641.08700			0.00	0.00	0	0.00
AL7T	On 02/05/2019		Index Future	728.66400	728.66400		728.74700	728.74700			0.00	0.00	0	0.00
AL7T	On 01/08/2019		Index Future	742.23100	742.23100		742.70100	742.70100			0.00	0.00	0	0.00
ALBI	On 02/05/2019		Index Future	661.32400	661.32400		661.45500	661.45500			0.00	0.00	0	885.00
ALBI	On 01/08/2019		Index Future	673.63800	673.63800		674.12100	674.12100			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019		Foreign Exchange Future	9.70240	9.70240		9.72300	9.72300		12.26	0.00	0.00	0	5,731.00
AU\$ / R	On 14/06/2019		Foreign Exchange Future	9.81850	9.81850		9.83920	9.83920		12.82	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019		Foreign Exchange Future	9.94790	9.94790		9.96800	9.96800		12.63	0.00	49,739.50	5	513.00
AU\$ / R	On 13/12/2019		Foreign Exchange Future	10.07260	10.07260		10.09170	10.09170		12.37	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	11.00	Call	202.35950	0.20236		201.54270	0.20154	202.360	14.14	0.27	0.00	0	1,000.00
AU\$ / R	On 16/03/2020		Foreign Exchange Future	10.20920	10.20920		10.23030	10.23030		12.62	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2019	Foreign Exchange Future		10.29970	10.29970		10.31500	10.31500		12.62	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future		10.43070	10.43070		10.44680	10.44680		13.31	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future		10.57300	10.57300		10.58890	10.58890		13.20	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future		10.70680	10.70680		10.72220	10.72220		13.34	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future		10.85230	10.85230		10.86880	10.86880		13.65	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future		0.40000	0.40000		0.62000	0.62000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future		13.69690	13.69690		13.70760	13.70760		14.57	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future		13.96100	13.96100		13.97280	13.97280		15.82	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		14.25250	14.25250		14.26520	14.26520		16.19	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		14.53130	14.53130		14.54330	14.54330		16.54	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		14.83970	14.83970		14.85340	14.85340		16.72	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.01650	2.01650		2.01640	2.01640		13.26	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.03820	2.03820		2.03810	2.03810		14.32	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.08300	2.08300		2.08500	2.08500		13.92	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.12220	2.12220		2.12430	2.12430		14.00	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.16520	2.16520		2.16740	2.16740		14.06	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.20630	2.20630		2.20850	2.20850		14.14	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.25110	2.25110		2.25420	2.25420		14.47	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		10.80000	79.12681		10.80000	79.12681			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		10.86709	76.85788		10.86131	76.89191			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future		10.97122	78.28925		10.95822	78.36457			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		11.04500	81.40210		11.04500	81.40210			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.11657	78.69593		11.11645	78.69674			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.21833	80.16210		11.21195	80.20441			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 02/05/2019	GOVI	655.00600		655.00600		655.12200	655.12200			0.00	0.00	0	442.00
GOVI	On 01/08/2019	GOVI	667.20300		667.20300		667.66700	667.66700			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.74360		1.74360		1.74460	1.74460		15.56	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.76700		1.76700		1.76790	1.76790		15.91	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	133.54407		133.54407		133.54407	133.54407			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	135.73323		135.73323		135.88390	135.88390			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	138.24664		138.24664		138.47199	138.47199			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	101.54910		101.54910		101.54910	101.54910			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	100.90740		100.90740		102.25558	102.25558			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	104.12663		104.12663		104.23843	104.23843			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	104.08875		104.08875		104.08875	104.08875			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	104.77299		104.77299		104.76766	104.76766			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	106.74921		106.74921		106.79904	106.79904			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	121.73815		121.73815		121.73815	121.73815			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	123.89592		123.89592		123.96383	123.96383			0.00	0.00	0	10,004.00
I2038	On 01/08/2019	Bond Future	126.18027		126.18027		126.31499	126.31499			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	116.26979		116.26979		116.26979	116.26979			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	103.52092		103.52092		116.62138	116.62138			0.00	0.00	0	12,517.00
I2046	On 01/08/2019	Bond Future	118.75556		118.75556		118.88275	118.88275			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	120.43405		120.43405		120.43405	120.43405			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	122.47703		122.47703		122.54431	122.54431			0.00	0.00	0	10,644.00
I2050	On 01/08/2019	Bond Future	122.96963		122.96963		123.10230	123.10230			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	260.86800		260.86800		261.05000	261.05000			0.00	7,826,040.00	3	737.00
IGOV	On 01/08/2019	Index Future	265.78800		265.78800		266.11100	266.11100			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	0.13520		0.13520		0.13560	0.13560			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	0.13430	0.13430		0.13550	0.13550			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019		Foreign Exchange Future	0.13400	0.13400		0.13500	0.13500			0.00	0.00	0	0.00
KES / R	On 13/12/2019		Foreign Exchange Future	0.13340	0.13340		0.13470	0.13470			0.00	0.00	0	0.00
KES / R	On 16/03/2020		Foreign Exchange Future	0.13220	0.13220		0.13420	0.13420			0.00	0.00	0	0.00
NOK/R	On 18/03/2019		Foreign Exchange Future	1.58970	1.58970		1.59770	1.59770		12.91	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.61240	1.61240		1.62060	1.62060		13.06	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019		Foreign Exchange Future	9.22860	9.22860		9.24860	9.24860		12.33	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	9.34290	9.34290		9.36360	9.36360		12.86	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019		Foreign Exchange Future	9.46940	9.46940		9.48990	9.48990		12.83	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019		Foreign Exchange Future	9.58920	9.58920		9.60890	9.60890		13.02	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020		Foreign Exchange Future	9.71870	9.71870		9.74040	9.74040		13.41	0.00	0.00	0	0.00
PULA / R	On 18/03/2019		Foreign Exchange Future	1.30490	1.30490		1.30610	1.30610			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.31130	1.31130		1.31250	1.31250			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019		Foreign Exchange Future	1.29730	1.29730		1.30090	1.30090			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019		Foreign Exchange Future	1.30310	1.30310		1.30670	1.30670			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019		Foreign Exchange Future	1.30910	1.30910		1.31270	1.31270			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019		Foreign Exchange Future	1.31440	1.31440		1.31820	1.31820			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020		Foreign Exchange Future	1.32020	1.32020		1.32400	1.32400			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019		Foreign Exchange Future	1.13780	1.13780		1.13830	1.13830			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019		Foreign Exchange Future	1.14640	1.14640		1.14690	1.14690			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019		Foreign Exchange Future	1.15560	1.15560		1.15610	1.15610			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019		Foreign Exchange Future	1.16410	1.16410		1.16480	1.16480			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020		Foreign Exchange Future	1.17350	1.17350		1.17420	1.17420			0.00	0.00	0	0.00
R186	On 07/02/2019		Bond Future	8.67000	111.77595		8.67000	111.77595		6.32	0.00	0.00	0	0.00
R186	On 02/05/2019		Bond Future	8.69689	113.82965		8.69767	113.82509		6.51	0.00	8,992,542.35	79	83,173.00
R186	On 02/05/2019	8.50	Call	881.79000	0.88179		887.94000	0.88794	881.790	6.36	0.38	0.00	0	7,000.00
R186	On 02/05/2019	8.62	Call	1,182.02000	1.18202		1,188.25000	1.18825	1,182.020	6.43	0.45	0.00	0	90.00
R186	On 02/05/2019	8.65	Call	1,265.54000	1.26554		1,271.75000	1.27175	1,265.540	6.45	0.47	0.00	0	3,250.00
R186	On 02/05/2019	8.70	Call	1,412.18000	1.41218		1,418.29000	1.41829	1,412.180	6.48	0.51	0.00	0	200.00
R186	On 02/05/2019	8.80	Call	1,733.90000	1.73390		1,739.65000	1.73965	1,733.900	6.55	0.57	0.00	0	7,500.00
R186	On 02/05/2019	8.90	Put	913.54000	0.91354		923.32000	0.92332	913.540	6.62	0.36	0.00	0	4,250.00
R186	On 02/05/2019	9.00	Call	2,479.75000	2.47975		2,484.27000	2.48427	2,479.750	6.69	0.69	0.00	0	7,000.00
R186	On 02/05/2019	9.05	Put	650.77000	0.65077		659.49000	0.65949	650.770	6.74	0.28	0.00	0	3,250.00
R186	On 02/05/2019	9.20	Call	3,346.58000	3.34658		3,349.53000	3.34953	3,346.580	6.90	0.79	0.00	0	90.00
R186	On 02/05/2019	9.25	Call	3,576.40000	3.57640		3,578.94000	3.57894	3,576.400	6.95	0.81	0.00	0	3,250.00
R186	On 02/05/2019	9.30	Call	3,811.65000	3.81165		3,813.79000	3.81379	3,811.650	7.01	0.83	0.00	0	200.00
R186	On 02/05/2019	9.75	Put	121.29000	0.12129		124.80000	0.12480	121.290	7.56	0.07	0.00	0	7,000.00
R186	On 02/05/2019	9.96	Put	60.08000	0.06008		62.23000	0.06223	60.080	7.56	0.04	0.00	0	90.00

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	10.02	Put	48.56000		0.04856		50.41000	0.05041	48.560	7.56	0.03	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	40.51000		0.04051		42.12000	0.04212	40.510	7.56	0.03	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.75225		110.65035		8.74272	110.70442		6.83	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	955.74000		0.95574		977.57000	0.97757	955.740	6.46	0.31	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,082.63000		3.08263		3,122.71000	3.12271	3,082.630	7.09	0.63	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	317.25000		0.31725		314.74000	0.31474	317.250	7.99	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			300.08252		300.08252		300.08252	300.08252			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			305.04070		305.04070		305.46959	305.46959			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			303.24015		303.24015		303.83569	303.83569			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			234.39139		234.39139		234.39139	234.39139			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			238.50452		238.50452		238.49805	238.49805			0.00	0.00	0	8,786.00
R202	On 01/08/2019	Bond Future			238.99058		238.99058		239.10877	239.10877			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			7.84000		103.21958		7.84000	103.21958		2.90	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			7.84878		101.09440		7.83792	101.12958		3.11	0.00	67,328,870.40	666	69,199.00
R2023	On 01/08/2019	Bond Future			7.86857		102.97698		7.83934	103.06627		3.35	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			9.15000		92.40280		9.15000	92.40280		8.80	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future			9.18932		94.09023		9.18221	94.13554		9.09	0.00	0.00	0	47,672.00
R2030	On 02/05/2019	Bond Future	8.90	Call	814.11000		0.81411		837.47000	0.83747	814.110	8.71	0.33	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,393.67000		2.39367		2,431.87000	2.43187	2,393.670	9.25	0.63	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	187.32000		0.18732		187.88000	0.18788	187.320	10.51	0.08	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.25216		91.83736		9.23685	91.93312		9.52	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	407.28000		0.40728		425.56000	0.42556	407.280	8.45	0.15	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,084.74000		2.08474		2,136.92000	2.13692	2,084.740	9.42	0.47	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 07/02/2019	Bond Future			9.37000		94.68065		9.37000	94.68065		9.58	0.00	0.00	0	0.00
R2032	On 02/05/2019	Bond Future			9.40354		92.30120		9.39705	92.34626		10.31	0.00	0.00	0	40,947.00
R2032	On 01/08/2019	Bond Future			9.46391		94.02041		9.45008	94.11500		10.30	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			9.54500		98.58998		9.54500	98.58998		10.26	0.00	0.00	0	0.00
R2035	On 02/05/2019	Bond Future			9.57154		95.99742		9.57081	96.00307		11.09	0.00	62,686,315.26	653	74,673.00

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
R2035	On 01/08/2019	Bond Future		9.63133	97.78513		9.62393	97.84158		11.11	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		9.62000	90.78549		9.62000	90.78549		11.31	0.00	0.00	0	0.00
R2037	On 02/05/2019	Bond Future		9.65377	92.52294		9.64820	92.56634		11.68	0.00	0.00	0	57,745.00
R2037	On 01/08/2019	Bond Future		9.71757	89.99059		9.70549	90.08351		12.26	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		9.69500	94.10798		9.69500	94.10798		11.70	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future		9.72822	95.91880		9.72803	95.92039		12.10	0.00	0.00	0	22,321.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,680.41000	1.68041	1,693.93000	1.69393	1,680.410	11.88	0.43	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,707.21000	4.70721	4,719.53000	4.71953	4,707.210	12.89	0.76	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future		9.79165	93.19938		9.78535	93.25160		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 07/02/2019	Bond Future		9.71500	91.28057		9.71500	91.28057		12.31	0.00	0.00	0	0.00
R2044	On 02/05/2019	Bond Future		9.74552	93.05002		9.74560	93.04933		12.75	0.00	0.00	0	35,981.00
R2044	On 01/08/2019	Bond Future		9.80618	90.40229		9.80047	90.45066		13.44	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,683.40000	1.68340	1,707.96000	1.70796	1,683.400	12.88	0.33	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,604.84000	3.60484	3,640.68000	3.64068	3,604.840	13.59	0.54	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,396.33000	1.39633	1,392.92000	1.39292	1,396.330	14.83	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		9.69000	94.90033		9.69000	94.90033		12.17	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		9.70994	92.34997		9.71019	92.34776		13.22	0.00	0.00	0	109,119.00
R2048	On 01/08/2019	Bond Future		9.76346	94.06968		9.75814	94.11632		13.31	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		6.53000	101.18788		6.53000	101.18788		0.23	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		6.30697	102.85746		6.22265	102.91409		0.24	0.00	0.00	0	6,924.00
R207	On 01/08/2019	Bond Future		5.55510	101.13155		5.30059	101.24317		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		7.07000	101.86979		7.07000	101.86979		0.98	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		7.01329	100.21244		6.99313	100.24763		1.13	0.00	0.00	0	13,834.00
R208	On 01/08/2019	Bond Future		6.92577	102.07883		6.86789	102.16764		1.23	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

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	On 07/02/2019	Bond Future			9.50000		75.07132		9.50000	75.07132		11.61	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future			9.52103		73.39884		9.51566	73.43438		12.55	0.00	0.00	0	107,291.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,222.94000		1.22294	1,247.58000	1.24758	1,222.940		12.33	0.41	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,530.00000		3.53000	3,565.36000	3.56536	3,530.000		13.36	0.74	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	255.17000		0.25517	257.03000	0.25703	255.170		14.65	0.10	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	144.07000		0.14407	145.65000	0.14565	144.070		14.65	0.06	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.57433		74.76597	9.56289	74.84091			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
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			187.88869		187.88869	187.88869	187.88869				0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			188.52056		188.52056	188.62544	188.62544				0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future			192.07663		192.07663	192.28308	192.28308				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			156.20043		156.20043	156.20043	156.20043				0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.80346		158.80346	158.93724	158.93724				0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future			161.72759		161.72759	161.94787	161.94787				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			9.27000		86.91824	9.27000	86.91824			9.31	0.00	0.00	0	0.00
R213	On 02/05/2019	Bond Future			9.29905		84.99863	9.29256	85.03944			10.05	0.00	0.00	0	31,396.00
R213	On 01/08/2019	Bond Future			9.35534		86.58145	9.34136	86.66801			10.12	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			9.67500		74.22828	9.67500	74.22828			12.50	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			9.69999		72.37157	9.70021	72.37005			13.51	0.00	7,599,014.85	105	28,570.00
R214	On 01/08/2019	Bond Future			9.75352		73.71924	9.74814	73.75604			13.56	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			10.08740		10.08740	10.09050	10.09050			13.14	0.00	0.00	0	1,200.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.21530		10.21530	10.21990	10.21990			13.62	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future			2.54780		2.54780	2.54610	2.54610			18.53	0.00	0.00	0	30,000.00

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
TRY / R		On 14/06/2019	Foreign Exchange Future	2.45740	2.45740	2.45650	2.45650		19.42	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,890,564,629.48</b>	<b>166,085</b>	<b>7 571 712.00</b>
<b>Grand Total:</b>											<b>1,890,564,629.48</b>	<b>166,085</b>	<b>7 571 712.00</b>