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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/02/2019

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On 13/02/2019	Any day expiry		13.76210	13.76210		13.76970	13.76970		15.92	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry		13.76530	13.76530		13.77260	13.77260		15.33	0.00	0.00	0	6.00
\$ / R	On 15/02/2019	Any day expiry	13.76	Put	74.30460	0.07430	81.78090	0.08178	74.305	15.45	0.49	0.00	0	684.00
\$ / R	On 15/02/2019	Any day expiry	13.81	Call	59.87160	0.05987	73.64380	0.07364	59.872	16.09	0.41	0.00	0	684.00
\$ / R	On 15/02/2019	Any day expiry	13.87	Put	146.74830	0.14675	151.50480	0.15150	146.748	16.86	0.69	0.00	0	22,000.00
\$ / R	On 21/02/2019	Any day expiry		13.77490	13.77490		13.78170	13.78170		14.79	0.00	0.00	0	0.00
\$ / R	On 21/02/2019	Any day expiry	13.55	Put	50.32080	0.05032	56.24990	0.05625	50.321	15.63	0.25	0.00	0	25,000.00
\$ / R	On 25/02/2019	Any day expiry		13.78150	13.78150		13.78820	13.78820		15.19	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry		13.78310	13.78310		13.78980	13.78980		15.40	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry	13.75	Put	149.61600	0.14962	150.89350	0.15089	149.616	15.40	0.46	0.00	0	25,000.00
\$ / R	On 28/02/2019	Any day expiry		13.78630	13.78630		13.79310	13.79310		15.52	0.00	0.00	0	5,759.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	6.06400	0.00606	5.80020	0.00580	6.064	15.51	0.03	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	137.08870	0.13709	137.79640	0.13780	137.089	15.41	0.42	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	471.95480	0.47195	470.24010	0.47024	471.955	17.19	0.79	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	50.49680	0.05050	55.21500	0.05521	50.497	17.40	0.19	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	514.19680	0.51420	512.11500	0.51212	514.197	17.40	0.81	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	22.98340	0.02298	25.92590	0.02593	22.983	18.50	0.09	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	11.19190	0.01119	12.81260	0.01281	11.192	19.27	0.05	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	2.37130	0.00237	2.77920	0.00278	2.371	21.24	0.01	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	1.06700	0.00107	1.28420	0.00128	1.067	23.13	0.01	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.79260	13.79260	13.79950	13.79950		15.26	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.79420	13.79420	13.80120	13.80120		15.32	0.00	0.00	0	10,080.00
\$ / R	On 05/03/2019	Any day expiry	13.40	Call	445.73640	0.44574	454.37870	0.45438	445.736	14.28	0.81	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.50	Call	372.12750	0.37213	380.74170	0.38074	372.128	14.54	0.74	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.70	Call	248.74430	0.24874	256.71520	0.25672	248.744	15.06	0.58	0.00	0	100,000.00
\$ / R	On 11/03/2019	Any day expiry			13.80420	13.80420	13.81100	13.81100		15.22	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	311.15320	0.31115	310.59780	0.31060	311.153	15.75	0.58	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	13.77120	0.01377	15.07910	0.01508	13.771	19.93	0.05	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.81600	13.81600	13.82240	13.82240		15.27	0.00	2,105,143,920.00	152,370	620,713.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.01320	0.00001	0.01990	0.00002	0.013	24.84	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.48690	0.00049	0.48680	0.00049	0.487	18.79	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	5.08830	0.00509	4.96450	0.00496	5.088	16.49	0.02	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	5.74140	0.00574	5.61860	0.00562	5.741	16.36	0.02	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	13.60470	0.01360	13.55300	0.01355	13.605	15.38	0.05	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	18.20410	0.01820	18.21610	0.01822	18.204	15.04	0.06	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	19.28740	0.01929	19.31460	0.01931	19.287	14.98	0.07	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	24.26340	0.02426	24.36560	0.02437	24.263	14.71	0.08	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	27.96540	0.02797	28.12450	0.02812	27.965	14.54	0.10	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	34.04790	0.03405	34.29980	0.03430	34.048	14.30	0.11	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	37.01660	0.03702	37.31240	0.03731	37.017	14.20	0.12	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	53.88160	0.05388	54.30770	0.05431	53.882	14.36	0.16	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	70.96740	0.07097	71.50090	0.07150	70.967	14.50	0.20	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	78.27080	0.07827	78.84320	0.07884	78.271	14.54	0.22	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	106.37970	0.10638	107.07020	0.10707	106.380	14.71	0.27	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Call	435.31280	0.43531	442.44160	0.44244	435.313	14.77	0.70	0.00	0	245.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	119.31280	0.11931	120.04160	0.12004	119.313	14.77	0.30	41,021,694.00	10,000	7,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	136.88570	0.13689	137.65160	0.13765	136.886	14.86	0.33	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	372.04360	0.37204	379.23690	0.37924	372.044	14.94	0.64	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	156.04360	0.15604	156.83690	0.15684	156.044	14.94	0.36	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	164.15570	0.16416	164.95440	0.16495	164.156	14.97	0.37	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	190.03440	0.19003	190.83690	0.19084	190.034	15.07	0.41	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	199.17420	0.19917	199.97300	0.19997	199.174	15.10	0.42	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	208.57220	0.20857	209.36290	0.20936	208.572	15.13	0.43	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	243.47080	0.24347	244.21150	0.24421	243.471	15.25	0.47	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	260.00340	0.26000	260.66260	0.26066	260.003	15.34	0.49	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	277.40590	0.27741	277.95270	0.27795	277.406	15.44	0.51	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	283.32940	0.28333	283.83620	0.28384	283.329	15.48	0.52	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	307.61440	0.30761	307.95870	0.30796	307.614	15.62	0.54	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	205.26480	0.20526	211.79490	0.21179	205.265	15.79	0.43	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	188.28660	0.18829	194.59370	0.19459	188.287	15.97	0.40	0.00	0	100.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	372.28660	0.37229	372.19370	0.37219	372.287	15.97	0.60	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	399.64260	0.39964	399.36310	0.39936	399.643	16.11	0.62	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	132.60260	0.13260	137.95010	0.13795	132.603	16.67	0.30	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	121.36860	0.12137	126.47120	0.12647	121.369	16.85	0.28	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	579.07820	0.57908	577.63590	0.57764	579.078	16.95	0.73	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	595.06400	0.59506	593.52520	0.59353	595.064	17.02	0.74	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	111.06400	0.11106	115.92520	0.11593	111.064	17.02	0.26	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	635.62270	0.63562	633.84600	0.63385	635.623	17.20	0.76	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	710.60010	0.71060	708.40860	0.70841	710.600	17.51	0.79	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	719.07590	0.71908	716.83860	0.71684	719.076	17.55	0.79	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	83.57770	0.08358	87.69610	0.08770	83.578	17.59	0.21	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	80.66200	0.08066	84.69160	0.08469	80.662	17.66	0.20	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	77.84740	0.07785	81.78920	0.08179	77.847	17.73	0.19	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	761.84740	0.76185	759.38920	0.75939	761.847	17.73	0.81	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	787.66200	0.78766	785.05690	0.78506	787.662	17.82	0.82	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	813.69910	0.81370	810.95070	0.81095	813.699	17.91	0.82	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	893.03820	0.89304	889.88160	0.88988	893.038	18.18	0.85	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	974.01460	0.97401	970.48270	0.97048	974.015	18.46	0.87	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	44.78750	0.04479	47.42610	0.04743	44.788	18.64	0.12	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,037.97220	1.03797	1,034.17390	1.03417	1,037.972	18.67	0.88	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,047.17210	1.04717	1,043.33730	1.04334	1,047.172	18.70	0.89	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,056.38690	1.05639	1,052.51600	1.05252	1,056.387	18.74	0.89	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,065.61630	1.06562	1,061.70970	1.06171	1,065.616	18.77	0.89	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	31.07330	0.03107	33.05110	0.03305	31.073	19.26	0.09	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,252.89960	1.25290	1,248.36330	1.24836	1,252.900	19.38	0.92	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,309.93200	1.30993	1,305.23720	1.30524	1,309.932	19.56	0.93	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,329.01560	1.32902	1,324.27050	1.32427	1,329.016	19.62	0.93	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,338.57020	1.33857	1,333.80050	1.33380	1,338.570	19.65	0.93	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	22.87070	0.02287	24.40540	0.02441	22.871	19.78	0.06	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,396.06800	1.39607	1,391.15710	1.39116	1,396.068	19.84	0.94	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,405.67220	1.40567	1,400.73920	1.40074	1,405.672	19.87	0.94	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	20.75100	0.02075	22.17660	0.02218	20.751	19.89	0.06	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	19.43800	0.01944	20.80380	0.02080	19.438	19.94	0.06	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,520.67530	1.52068	1,515.50820	1.51551	1,520.675	20.04	0.95	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	13.97640	0.01398	15.07000	0.01507	13.976	20.15	0.04	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	12.50780	0.01251	13.52130	0.01352	12.508	20.22	0.04	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	12.23240	0.01223	13.23020	0.01323	12.232	20.24	0.04	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	11.18770	0.01119	12.12600	0.01213	11.188	20.29	0.03	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	10.22960	0.01023	11.11110	0.01111	10.230	20.35	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	7.80770	0.00781	8.53570	0.00854	7.808	20.52	0.02	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	5.55400	0.00555	6.12340	0.00612	5.554	20.73	0.02	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	5.30630	0.00531	5.85700	0.00586	5.306	20.76	0.02	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	4.62660	0.00463	5.12450	0.00512	4.627	20.85	0.02	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	3.59530	0.00360	4.00830	0.00401	3.595	21.00	0.01	0.00	0	1,906.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	2.66580	0.00267	2.99570	0.00300	2.666	21.19	0.01	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	2.37550	0.00238	2.67790	0.00268	2.376	21.26	0.01	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	1.80080	0.00180	2.04540	0.00205	1.801	21.43	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	1.49690	0.00150	1.70900	0.00171	1.497	21.54	0.01	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	0.94310	0.00094	1.09100	0.00109	0.943	21.83	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	0.90060	0.00090	1.04320	0.00104	0.901	21.85	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	0.91760	0.00092	1.05110	0.00105	0.918	24.16	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	0.91840	0.00092	1.05170	0.00105	0.918	24.23	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	0.92290	0.00092	1.05540	0.00106	0.923	24.55	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.92890	0.00093	1.06040	0.00106	0.929	24.93	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.92990	0.00093	1.06130	0.00106	0.930	25.00	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.93100	0.00093	1.06220	0.00106	0.931	25.06	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.94640	0.00095	1.07590	0.00108	0.946	25.90	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.95580	0.00096	1.08460	0.00108	0.956	26.35	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	0.98670	0.00099	1.11410	0.00111	0.987	27.63	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.97400	0.00097	1.09050	0.00109	0.974	30.52	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.43140	0.00043	0.48990	0.00049	0.431	30.52	0.00	0.00	0	7,100.00
\$ / R	On 22/03/2019	Any day expiry			13.82280	13.82280	13.82890	13.82890		15.37	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	284.84940	0.28485	292.97210	0.29297	284.849	15.37	0.52	57,857,519.19	8,106	30,000.00
\$ / R	On 27/03/2019	Any day expiry			13.83120	13.83120	13.83710	13.83710		15.48	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	320.49010	0.32049	321.35020	0.32135	320.490	15.57	0.52	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	395.96640	0.39597	396.34850	0.39635	395.966	15.96	0.58	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.83460	13.83460	13.84030	13.84030		15.53	0.00	0.00	0	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	37.15990	0.03716	37.40550	0.03741	37.160	14.56	0.11	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	132.25830	0.13226	133.25870	0.13326	132.258	14.87	0.29	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	285.22480	0.28522	291.98250	0.29198	285.225	15.60	0.49	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	541.40880	0.54141	541.22450	0.54122	541.409	16.64	0.66	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	578.82050	0.57882	578.43170	0.57843	578.821	16.80	0.68	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	130.74190	0.13074	135.43830	0.13544	130.742	17.28	0.26	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	87.03890	0.08704	90.65720	0.09066	87.039	18.09	0.19	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	25.16050	0.02516	26.62530	0.02663	25.161	19.77	0.06	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	12.31980	0.01232	13.21430	0.01321	12.320	20.09	0.03	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.84140	13.84140	13.84680	13.84680		15.46	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.84640	13.84640	13.85170	13.85170		15.53	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	278.45140	0.27845	279.92490	0.27992	278.451	15.39	0.45	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	164.04470	0.16404	169.07640	0.16908	164.045	17.03	0.30	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.86330	13.86330	13.86810	13.86810		15.61	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			13.88190	13.88190	13.88650	13.88650		16.15	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			13.88700	13.88700	13.89150	13.89150		16.14	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			13.88870	13.88870	13.89320	13.89320		16.19	0.00	0.00	0	319.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	79.82480	0.07982	80.85700	0.08086	79.825	14.78	0.16	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	619.57640	0.61958	626.07150	0.62607	619.576	15.48	0.67	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	610.09240	0.61009	611.60340	0.61160	610.092	16.98	0.60	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	645.07050	0.64507	646.44160	0.64644	645.071	17.11	0.61	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	154.44140	0.15444	158.49160	0.15849	154.441	18.63	0.23	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	70.13480	0.07013	72.10050	0.07210	70.135	20.40	0.12	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	49.00180	0.04900	50.29750	0.05030	49.002	21.10	0.08	0.00	0	250.00
\$ / R	On 09/05/2019	Any day expiry			13.90390	13.90390	13.90830	13.90830		16.39	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	528.02530	0.52803	534.82450	0.53482	528.025	16.07	0.58	10,362,300.30	1,500	50,000.00
\$ / R	On 31/05/2019	Any day expiry			13.94180	13.94180	13.94610	13.94610		16.38	0.00	0.00	0	264.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	117.44800	0.11745	118.08490	0.11808	117.448	14.91	0.18	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	656.90760	0.65691	657.47210	0.65747	656.908	16.96	0.56	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	690.54150	0.69054	691.00980	0.69101	690.541	17.07	0.58	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	203.67270	0.20367	206.81810	0.20682	203.673	18.81	0.25	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	107.92820	0.10793	109.61080	0.10961	107.928	20.39	0.14	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	80.94070	0.08094	82.14010	0.08214	80.941	21.06	0.11	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			13.94690	13.94690	13.95130	13.95130		16.32	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			13.94870	13.94870	13.95300	13.95300		16.33	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			13.95900	13.95900	13.96340	13.96340		16.29	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	444.79000	0.44479	445.58080	0.44558	444.790	16.08	0.44	0.00	0	45,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.96590	13.96590	13.97030	13.97030		16.31	0.00	72,622,680.00	5,200	105,350.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	3.01900	0.00302	2.95700	0.00296	3.019	18.80	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	35.45680	0.03546	35.55800	0.03556	35.457	15.09	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	65.48940	0.06549	65.92520	0.06593	65.489	14.53	0.11	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	80.94930	0.08095	81.43540	0.08144	80.949	14.63	0.13	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	126.37380	0.12637	126.96200	0.12696	126.374	14.85	0.19	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	131.02630	0.13103	131.62190	0.13162	131.026	14.87	0.19	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	196.35460	0.19635	197.01270	0.19701	196.355	15.10	0.26	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	199.47600	0.19948	200.13540	0.20014	199.476	15.11	0.26	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	759.51750	0.75952	764.64490	0.76464	759.518	15.54	0.66	0.00	0	10,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	703.26380	0.70326	708.39880	0.70840	703.264	15.71	0.63	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	450.83980	0.45084	451.54800	0.45155	450.840	16.10	0.44	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	554.71610	0.55472	559.80240	0.55980	554.716	16.22	0.54	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	520.44220	0.52044	525.46350	0.52546	520.442	16.37	0.51	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	512.36540	0.51237	517.35790	0.51736	512.365	16.42	0.51	41,046,494.30	6,000	6,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	546.46540	0.54647	547.05790	0.54706	546.465	16.42	0.49	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	589.13300	0.58913	589.62300	0.58962	589.133	16.57	0.51	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	672.11240	0.67211	672.39850	0.67240	672.112	16.85	0.55	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	705.26190	0.70526	705.46420	0.70546	705.262	16.96	0.56	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	389.39740	0.38940	393.83120	0.39383	389.397	17.18	0.41	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	368.62910	0.36863	372.94430	0.37294	368.629	17.33	0.39	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	325.37050	0.32537	329.40740	0.32941	325.370	17.68	0.36	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	977.07760	0.97708	976.62580	0.97663	977.078	17.79	0.66	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	992.26270	0.99226	991.77610	0.99178	992.263	17.83	0.66	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	270.34270	0.27034	273.88760	0.27389	270.343	18.20	0.30	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	235.75420	0.23575	238.92400	0.23892	235.754	18.59	0.27	37,919,656.00	10,000	20,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	218.68460	0.21868	221.65890	0.22166	218.685	18.81	0.25	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	185.84030	0.18584	188.40720	0.18841	185.840	19.29	0.22	0.00	0	1,980.00

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	15.50	Call	161.76350	0.16176	164.02270	0.16402	161.764	19.62	0.19	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	145.19370	0.14519	147.22930	0.14723	145.194	19.87	0.18	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	128.49870	0.12850	130.30130	0.13030	128.499	20.15	0.16	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	120.05110	0.12005	121.73170	0.12173	120.051	20.31	0.15	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	117.37370	0.11737	119.01450	0.11901	117.374	20.36	0.15	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	110.55560	0.11056	112.09570	0.11210	110.556	20.50	0.14	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	103.41370	0.10341	104.84620	0.10485	103.414	20.66	0.13	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	34.47470	0.03447	33.80370	0.03380	34.475	24.57	0.04	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			13.97630	13.97630	13.98050	13.98050		16.36	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			13.99000	13.99000	13.99420	13.99420		16.33	0.00	0.00	0	753.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	143.81360	0.14381	144.43450	0.14443	143.814	14.83	0.20	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	685.68330	0.68568	685.84350	0.68584	685.683	16.75	0.54	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	718.44130	0.71844	718.53410	0.71853	718.441	16.85	0.55	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	235.60260	0.23560	238.41660	0.23842	235.603	18.77	0.26	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	134.06910	0.13407	135.77500	0.13578	134.069	20.19	0.16	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	104.33850	0.10434	105.67220	0.10567	104.339	20.79	0.12	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			13.99520	13.99520	13.99940	13.99940		16.29	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.99870	13.99870	14.00280	14.00280		16.30	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.04740	14.04740	14.05130	14.05130		16.27	0.00	0.00	0	26.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	171.50620	0.17151	172.25970	0.17226	171.506	14.77	0.21	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	713.58500	0.71359	713.46630	0.71347	713.585	16.55	0.52	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	745.50010	0.74550	745.33460	0.74533	745.500	16.65	0.53	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	271.52520	0.27153	274.05800	0.27406	271.525	18.74	0.27	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	163.62670	0.16363	165.36320	0.16536	163.627	19.99	0.17	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	131.25310	0.13125	132.70560	0.13271	131.253	20.53	0.14	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.04910	14.04910	14.05310	14.05310		16.27	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.07010	14.07010	14.07400	14.07400		16.22	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	907.37340	0.90737	907.21420	0.90721	907.373	16.99	0.57	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	160.68800	0.16069	162.66490	0.16266	160.688	20.12	0.16	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.10000	14.10000	14.10360	14.10360		16.27	0.00	0.00	0	65.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	194.11210	0.19411	194.77290	0.19477	194.112	14.73	0.21	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	736.44080	0.73644	736.49030	0.73649	736.441	16.45	0.50	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	767.75460	0.76775	767.78480	0.76778	767.755	16.54	0.51	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	298.61960	0.29862	301.51310	0.30151	298.620	18.84	0.27	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	187.80470	0.18780	189.92010	0.18992	187.805	19.98	0.18	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	153.46170	0.15346	155.28400	0.15528	153.462	20.50	0.15	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.10520	14.10520	14.10880	14.10880		16.24	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.10870	14.10870	14.11220	14.11220		16.25	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.11050	14.11050	14.11400	14.11400		16.25	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	56.23040	0.05623	57.18350	0.05718	56.230	23.69	0.06	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.12980	14.12980	14.13310	14.13310		16.30	0.00	0.00	0	15,525.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	7.56060	0.00756	7.10440	0.00710	7.561	16.18	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	100.29790	0.10030	100.36850	0.10037	100.298	14.43	0.12	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	249.75670	0.24976	250.52490	0.25052	249.757	14.84	0.25	0.00	0	11,333.00

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	13.25	Put	282.67250		0.28267		283.43000	0.28343	282.673	14.93	0.27	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	927.00340		0.92700		929.93590	0.92994	927.003	15.48	0.64	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	471.29570		0.47130		470.98390	0.47098	471.296	15.56	0.38	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	612.61820		0.61262		612.60220	0.61260	612.618	16.00	0.44	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	629.45060		0.62945		629.46770	0.62947	629.451	16.05	0.45	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	753.45860		0.75346		753.62150	0.75362	753.459	16.40	0.49	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,604.23490		1.60423		1,603.93500	1.60393	1,604.235	18.45	0.70	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,752.78070		1.75278		1,752.38670	1.75239	1,752.781	18.77	0.72	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	271.78820		0.27179		274.40210	0.27440	271.788	19.20	0.24	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	138.98950		0.13899		140.63520	0.14064	138.990	21.26	0.13	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	120.60940		0.12061		122.11690	0.12212	120.609	22.10	0.11	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	112.75140		0.11275		114.19620	0.11420	112.751	22.54	0.10	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	109.99330		0.10999		111.41560	0.11142	109.993	22.70	0.10	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	90.08080		0.09008		91.32860	0.09133	90.081	23.57	0.08	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.15460		14.15460		14.15730	14.15730		16.27	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	214.59700		0.21460		215.21860	0.21522	214.597	14.69	0.22	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	756.41050		0.75641		756.75330	0.75675	756.411	16.35	0.48	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	787.19660		0.78720		787.53810	0.78754	787.197	16.43	0.49	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	326.30100		0.32630		328.93230	0.32893	326.301	18.84	0.27	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	213.72860		0.21373		215.73320	0.21573	213.729	19.95	0.19	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	176.59180		0.17659		178.34460	0.17834	176.592	20.48	0.16	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.15810		14.15810		14.16070	14.16070		16.27	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.20980		14.20980		14.21290	14.21290		16.30	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	234.55100		0.23455		234.92390	0.23492	234.551	14.70	0.22	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	775.36030		0.77536		775.39360	0.77539	775.360	16.30	0.47	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	805.67500		0.80567		805.71100	0.80571	805.675	16.37	0.48	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	348.79680		0.34880		351.51360	0.35151	348.797	18.94	0.27	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	236.54480		0.23654		238.68420	0.23868	236.545	20.02	0.19	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	199.83570		0.19984		201.73530	0.20174	199.836	20.55	0.16	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.26160		14.26160		14.26570	14.26570		16.32	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	251.91500		0.25192		251.85010	0.25185	251.915	14.71	0.22	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	790.89560		0.79090		790.38060	0.79038	790.896	16.24	0.46	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	821.00990		0.82101		820.48610	0.82049	821.010	16.32	0.47	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	370.91340		0.37091		373.88490	0.37388	370.913	18.99	0.27	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	258.48190		0.25848		260.86610	0.26087	258.482	20.06	0.20	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	223.72090		0.22372		225.89040	0.22589	223.721	20.65	0.17	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.26690		14.26690		14.27110	14.27110		16.30	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.27040		14.27040		14.27470	14.27470		16.31	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.28640		14.28640		14.29090	14.29090		16.37	0.00	0.00	0	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	43.57810		0.04358		42.61120	0.04261	43.578	13.21	0.06	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	507.46200		0.50746		506.37480	0.50637	507.462	15.37	0.35	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	721.88280		0.72188		721.01650	0.72102	721.883	16.01	0.43	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	279.48460		0.27948		282.05280	0.28205	279.485	19.95	0.21	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	231.49900		0.23150		233.70110	0.23370	231.499	20.74	0.17	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	79.31950	0.07932	81.72570	0.08173	79.319	22.86	0.07	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.31900	14.31900	14.32330	14.32330		16.33	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	269.12080	0.26912	268.92210	0.26892	269.121	14.71	0.22	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	805.03580	0.80504	804.46220	0.80446	805.036	16.17	0.45	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	834.83630	0.83484	834.24980	0.83425	834.836	16.25	0.46	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	392.70730	0.39271	395.77930	0.39578	392.707	19.04	0.27	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	281.58970	0.28159	284.09570	0.28410	281.590	20.08	0.20	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	247.99380	0.24799	250.29960	0.25030	247.994	20.69	0.18	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.32260	14.32260	14.32680	14.32680		16.33	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.37570	14.37570	14.37880	14.37880		16.42	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.43260	14.43260	14.43540	14.43540		16.49	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.45820	14.45820	14.46120	14.46120		16.52	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	47.33970	0.04734	46.78210	0.04678	47.340	12.25	0.06	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	731.52630	0.73153	732.16070	0.73216	731.526	15.85	0.39	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	324.67700	0.32468	327.17730	0.32718	324.677	20.82	0.20	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.48940	14.48940	14.49260	14.49260		16.62	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.53880	14.53880	14.54240	14.54240		16.71	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.60510	14.60510	14.60640	14.60640		16.80	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.62530	14.62530	14.62540	14.62540		16.87	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.71820	14.71820	14.71280	14.71280		16.93	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.80870	14.80870	14.80730	14.80730		17.03	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.81600	13.81600	13.82240	13.82240		15.27	0.00	345,400.00	25	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.96590	13.96590	13.97030	13.97030		16.31	0.00	0.00	0	10.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.12980	14.12980	14.13310	14.13310		16.30	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.28640	14.28640	14.29090	14.29090		16.37	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.45820	14.45820	14.46120	14.46120		16.52	0.00	0.00	0	0.00
£ / R	On 28/02/2019	Any day expiry			17.78360	17.78360	17.77760	17.77760		14.35	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.83860	17.83860	17.83210	17.83210		14.83	0.00	1,713,754,302.00	96,070	326,105.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	415.75110	0.41575	425.23370	0.42523	415.751	15.07	0.57	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	47.30450	0.04730	47.14830	0.04715	47.304	16.56	0.11	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,384.15720	1.38416	1,389.72950	1.38973	1,384.157	16.77	0.92	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	7.96760	0.00797	7.62520	0.00763	7.968	18.33	0.02	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	6.20520	0.00621	6.14050	0.00614	6.205	18.83	0.02	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	1.47060	0.00147	1.89920	0.00190	1.471	22.41	0.00	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			17.87320	17.87320	17.86590	17.86590		15.24	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			17.92660	17.92660	17.91810	17.91810		15.47	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			17.96040	17.96040	17.95170	17.95170		15.61	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			17.96960	17.96960	17.96080	17.96080		15.56	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.11300	18.11300	18.10370	18.10370		15.57	0.00	0.00	0	5,824.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	706.32560	0.70633	704.80610	0.70481	706.326	15.57	0.55	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.41090	18.41090	18.39890	18.39890		15.41	0.00	0.00	0	16,469.00
£ / R	On 13/12/2019	Foreign Exchange Future			18.69270	18.69270	18.68200	18.68200		15.39	0.00	0.00	0	12,690.00

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	19.00360	19.00360		18.98830	18.98830		15.68	0.00	0.00	0	0.00
¥ / R	On 18/03/2019		Foreign Exchange Future	0.12540	0.12540		0.12550	0.12550		18.58	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.12770	0.12770		0.12780	0.12780		18.66	0.00	0.00	0	0.00
¥ / R	On 16/09/2019		Foreign Exchange Future	0.13020	0.13020		0.13030	0.13030		18.52	0.00	0.00	0	0.00
¥ / R	On 13/12/2019		Foreign Exchange Future	0.13260	0.13260		0.13270	0.13270		18.48	0.00	0.00	0	0.00
¥ / R	On 16/03/2020		Foreign Exchange Future	0.13530	0.13530		0.13550	0.13550		19.90	0.00	0.00	0	0.00
€ / R	On 20/02/2019		Any day expiry	15.56780	15.56780		15.57310	15.57310		13.17	0.00	0.00	0	0.00
€ / R	On 28/02/2019		Any day expiry	15.59290	15.59290		15.59800	15.59800		14.09	0.00	0.00	0	29.00
€ / R	On 18/03/2019		Foreign Exchange Future	15.65070	15.65070		15.65530	15.65530		14.03	0.00	6,635,896.80	424	139,445.00
€ / R	On 18/03/2019	16.00	Call	149.40980	0.14941		154.19290	0.15419	149.410	15.12	0.32	0.00	0	650.00
€ / R	On 29/03/2019		Any day expiry	15.68710	15.68710		15.69090	15.69090		14.28	0.00	0.00	0	53.00
€ / R	On 15/04/2019		Any day expiry	15.74320	15.74320		15.74610	15.74610		14.46	0.00	0.00	0	4.00
€ / R	On 26/04/2019		Any day expiry	15.77900	15.77900		15.78160	15.78160		14.93	0.00	0.00	0	1.00
€ / R	On 14/06/2019		Foreign Exchange Future	15.94020	15.94020		15.94250	15.94250		15.19	0.00	0.00	0	29,425.00
€ / R	On 14/08/2019		Any day expiry	16.14600	16.14600		16.14710	16.14710		15.16	0.00	0.00	0	0.00
€ / R	On 14/08/2019	19.65	Call	100.49080	0.10049		103.21250	0.10321	100.491	20.28	0.10	0.00	0	62,400.00
€ / R	On 16/09/2019		Foreign Exchange Future	16.25770	16.25770		16.25780	16.25780		15.18	0.00	0.00	0	21,578.00
€ / R	On 16/09/2019	18.60	Call	231.48460	0.23148		233.38530	0.23339	231.485	18.60	0.19	0.00	0	55,000.00
€ / R	On 13/12/2019		Foreign Exchange Future	16.55970	16.55970		16.56170	16.56170		15.31	0.00	0.00	0	17,899.00
€ / R	On 13/12/2019	13.73	Put	54.39070	0.05439		53.66920	0.05367	54.391	13.65	0.06	0.00	0	17,150.00
€ / R	On 13/12/2019	16.15	Put	689.29260	0.68929		686.67650	0.68668	689.293	14.77	0.40	0.00	0	17,150.00
€ / R	On 13/12/2019	20.62	Call	230.57830	0.23058		232.74420	0.23274	230.578	21.25	0.15	0.00	0	17,150.00
€ / R	On 10/02/2020		Any day expiry	16.77420	16.77420		16.77230	16.77230		15.35	0.00	0.00	0	0.00
€ / R	On 10/02/2020	16.65	Call	1,074.64950	1.07465		1,071.46560	1.07147	1,074.649	15.23	0.55	0.00	0	21,000.00
€ / R	On 16/03/2020		Foreign Exchange Future	16.89760	16.89760		16.89530	16.89530		15.53	0.00	0.00	0	0.00
5Y STND	On 21/12/2021		Interest Rate Swap	96.68000	96.68000		96.63000	96.63000			0.00	0.00	0	51.00
AL37	On 02/05/2019		Index Future	626.50800	626.50800		626.15800	626.15800			0.00	0.00	0	0.00
AL37	On 01/08/2019		Index Future	638.40400	638.40400		637.81100	637.81100			0.00	0.00	0	0.00
AL7T	On 02/05/2019		Index Future	722.38100	722.38100		722.82900	722.82900			0.00	0.00	0	0.00
AL7T	On 01/08/2019		Index Future	736.09800	736.09800		736.28200	736.28200			0.00	0.00	0	0.00
ALBI	On 02/05/2019		Index Future	653.18100	653.18100		654.04500	654.04500			0.00	0.00	0	885.00
ALBI	On 01/08/2019		Index Future	665.58300	665.58300		666.21800	666.21800			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019		Foreign Exchange Future	9.80180	9.80180		9.77610	9.77610		12.03	0.00	0.00	0	5,731.00
AU\$ / R	On 14/06/2019		Foreign Exchange Future	9.92030	9.92030		9.89310	9.89310		12.55	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019		Foreign Exchange Future	10.05070	10.05070		10.02230	10.02230		12.47	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019		Foreign Exchange Future	10.17680	10.17680		10.15000	10.15000		12.47	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	11.00	Call	223.23640	0.22324		217.66930	0.21767	223.236	13.96	0.29	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 16/03/2020	Foreign Exchange Future	10.31600		10.31600		10.28720	10.28720		12.69	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.42780		10.42780		10.40980	10.40980		13.01	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	10.56200		10.56200		10.54190	10.54190		13.52	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	10.70650		10.70650		10.68500	10.68500		13.43	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	10.84290		10.84290		10.82230	10.82230		13.48	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	10.99190		10.99190		10.96950	10.96950		13.74	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future	0.57000		0.57000		0.69000	0.69000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future	13.74150		13.74150		13.81110	13.81110		14.74	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.00840		14.00840		14.07710	14.07710		15.89	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	14.30140		14.30140		14.37040	14.37040		16.15	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	14.58160		14.58160		14.65350	14.65350		16.47	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	14.89540		14.89540		14.96610	14.96610		16.65	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.03890		2.03890		2.03410	2.03410		13.91	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.06110		2.06110		2.05590	2.05590		14.22	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.09770		2.09770		2.09790	2.09790		13.42	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.13750		2.13750		2.13730	2.13730		14.10	0.00	534,375.00	250	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.18120		2.18120		2.18070	2.18070		14.13	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.22270		2.22270		2.22230	2.22230		13.93	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.26890		2.26890		2.26820	2.26820		14.33	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	11.04968		75.79414		11.03092	75.90243			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	11.15540		77.23380		11.14095	77.31583			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	11.31017		77.41069		11.28056	77.60493			0.00	0.00	0	4,919.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 01/08/2019	Bond Future		11.41429	78.88154		11.38811	79.05054			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		646.60200	646.60200		647.48400	647.48400			0.00	0.00	0	441.00
GOVI	On 01/08/2019	GOVI		658.87900	658.87900		659.53500	659.53500			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.76250	1.76250		1.76370	1.76370		15.22	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.78590	1.78590		1.78730	1.78730		16.45	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		135.73085	135.73085		135.68011	135.68011			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		136.88435	136.88435		136.78180	136.78180			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		102.20539	102.20539		102.16672	102.16672			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future		104.17121	104.17121		104.09358	104.09358			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		104.77250	104.77250		104.73281	104.73281			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		106.78754	106.78754		106.70792	106.70792			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		123.61763	123.61763		123.57068	123.57068			0.00	0.00	0	10,004.00
I2038	On 01/08/2019	Bond Future		124.35598	124.35598		124.26188	124.26188			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		116.56872	116.56872		116.52396	116.52396			0.00	0.00	0	12,517.00
I2046	On 01/08/2019	Bond Future		118.81083	118.81083		118.72165	118.72165			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		122.85967	122.85967		122.30265	122.30265			0.00	0.00	0	10,644.00
I2050	On 01/08/2019	Bond Future		123.40476	123.40476		122.79174	122.79174			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		260.97200	260.97200		260.75800	260.75800			0.00	0.00	0	737.00
IGOV	On 01/08/2019	Index Future		265.99000	265.99000		265.67400	265.67400			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

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
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future			7.13000		92.87000		7.13000	92.87000			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.13720		0.13720		0.13680	0.13680			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13660		0.13660		0.13630	0.13630			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13660		0.13660		0.13620	0.13620			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13610		0.13610		0.13570	0.13570			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13560		0.13560		0.13520	0.13520			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.59600		1.59600		1.59320	1.59320		12.58	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.61900		1.61900		1.61590	1.61590		12.80	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.31710		9.31710		9.31910	9.31910		12.17	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.43430		9.43430		9.43430	9.43430		12.84	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.56160		9.56160		9.56070	9.56070		12.83	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.68320		9.68320		9.68300	9.68300		13.10	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			9.81450		9.81450		9.81410	9.81410		13.46	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31110		1.31110		1.31090	1.31090			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.31810		1.31810		1.31580	1.31580			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.29120		1.29120		1.29010	1.29010			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.29690		1.29690		1.29590	1.29590			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.30300		1.30300		1.30180	1.30180			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.30840		1.30840		1.30730	1.30730			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.31440		1.31440		1.31300	1.31300			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.13280		1.13280		1.13260	1.13260			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.14140		1.14140		1.14120	1.14120			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15060		1.15060		1.15030	1.15030			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.15910		1.15910		1.15890	1.15890			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.16870		1.16870		1.16830	1.16830			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			8.84351		112.97788		8.83696	113.01575		6.51	0.00	55,811,072.72	494	67,352.00
R186	On 02/05/2019	Bond Future	8.50	Call	572.74000		0.57274		590.60000	0.59060	572.740	6.36	0.28	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	803.70000		0.80370		825.27000	0.82527	803.700	6.43	0.36	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	869.72000		0.86972		892.20000	0.89220	869.720	6.45	0.38	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	987.27000		0.98727		1,011.23000	1.01123	987.270	6.48	0.41	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,251.82000		1.25182		1,278.62000	1.27862	1,251.820	6.55	0.48	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	1,228.80000		1.22880		1,220.29000	1.22029	1,228.800	6.62	0.46	0.00	0	4,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,892.83000		1.89283		1,924.42000	1.92442	1,892.830	6.69	0.61	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	892.42000		0.89242		887.13000	0.88713	892.420	6.74	0.36	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,675.09000		2.67509		2,710.08000	2.71008	2,675.090	6.90	0.72	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	9.25	Call	2,887.22000		2.88722		2,922.85000	2.92285	2,887.220	6.95	0.74	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,106.30000		3.10630		3,142.48000	3.14248	3,106.300	7.01	0.77	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	173.79000		0.17379		174.44000	0.17444	173.790	7.56	0.09	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	88.09000		0.08809		88.79000	0.08879	88.090	7.56	0.05	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	71.65000		0.07165		72.32000	0.07232	71.650	7.56	0.04	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	60.06000		0.06006		60.69000	0.06069	60.060	7.56	0.04	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.89874		109.82361		8.89920	109.82103		6.83	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	706.01000		0.70601		709.89000	0.70989	706.010	6.46	0.25	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,560.46000		2.56046		2,565.11000	2.56511	2,560.460	7.09	0.57	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	400.77000		0.40077		404.84000	0.40484	400.770	7.99	0.13	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			305.03276		305.03276		304.92010	304.92010			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			303.34334		303.34334		303.11639	303.11639			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			238.50209		238.50209		238.41183	238.41183			0.00	0.00	0	8,786.00
R202	On 01/08/2019	Bond Future			239.07560		239.07560		238.89563	238.89563			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			7.96766		100.71031		7.98698	100.64806		3.11	0.00	0.00	0	69,199.00
R2023	On 01/08/2019	Bond Future			7.98471		102.62313		8.01800	102.52200		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			9.36229		92.99696		9.34357	93.11444		9.09	0.00	23,156,243.04	249	47,446.00
R2030	On 02/05/2019	Bond Future	8.90	Call	482.38000		0.48238		516.79000	0.51679	482.380	8.71	0.23	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,715.56000		1.71556		1,788.79000	1.78879	1,715.560	9.25	0.53	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	278.72000		0.27872		270.40000	0.27040	278.720	10.51	0.12	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.42618		90.75820		9.41238	90.84316		9.52	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	257.34000		0.25734		269.27000	0.26927	257.340	8.45	0.11	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,589.48000		1.58948		1,630.13000	1.63013	1,589.480	9.42	0.40	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			9.58689		91.04071		9.56776	91.17109		10.31	0.00	306,260,948.44	3,364	43,453.00
R2032	On 01/08/2019	Bond Future			9.64860		92.77017		9.63387	92.86901		10.30	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
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		9.75492	94.59512		9.73540	94.74292		11.09	0.00	379,421,026.32	4,011	77,348.00
R2035	On 01/08/2019	Bond Future		9.81605	96.39182		9.80063	96.50696		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		9.83742	91.10943		9.81760	91.26036		11.68	0.00	78,171,890.94	858	57,955.00
R2037	On 01/08/2019	Bond Future		9.90271	88.58453		9.88677	88.70427		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		9.91713	94.35458		9.89198	94.56041		12.10	0.00	319,578,962.46	3,387	25,708.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,044.35000	1.04435	1,123.24000	1.12324	1,044.350	11.88	0.32	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,542.37000	3.54237	3,694.06000	3.69406	3,542.370	12.89	0.67	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future		9.98228	91.64102		9.96069	91.81541		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		9.93973	91.41102		9.91434	91.62247		12.75	0.00	121,485,245.58	1,329	34,764.00
R2044	On 01/08/2019	Bond Future		10.00232	88.76664		9.98029	88.94787		13.44	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,168.27000	1.16827	1,223.47000	1.22347	1,168.270	12.88	0.26	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,746.49000	2.74649	2,840.58000	2.84058	2,746.490	13.59	0.46	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,803.56000	1.80356	1,758.96000	1.75896	1,803.560	14.83	0.30	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		9.90412	90.65832		9.87862	90.87732		13.22	0.00	0.00	0	109,119.00
R2048	On 01/08/2019	Bond Future		9.95945	92.38019		9.93717	92.56946		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		6.41337	102.78608		6.48955	102.73503		0.24	0.00	0.00	0	6,924.00
R207	On 01/08/2019	Bond Future		5.63473	101.09668		5.84080	101.00656		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		7.12395	100.01953		7.15994	99.95690		1.13	0.00	0.00	0	13,834.00
R208	On 01/08/2019	Bond Future		7.02985	101.91939		7.09599	101.81825		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

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/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			9.50000		75.07132		9.50000	75.07132		11.61	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future			9.70471		72.19847		9.68464	72.32821		12.55	0.00	302,583,787.77	4,191	102,737.00
R209	On 02/05/2019	Bond Future	9.35	Call	760.88000		0.76088		809.58000	0.80958	760.880	12.33	0.30	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,657.12000		2.65712		2,752.40000	2.75240	2,657.120	13.36	0.65	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	376.59000		0.37659		365.12000	0.36512	376.590	14.65	0.14	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	218.51000		0.21851		211.78000	0.21178	218.510	14.65	0.09	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.75928		73.56992		9.74282	73.67519		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			188.53680		188.53680		188.46534	188.46534			0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future			192.16313		192.16313		192.01987	192.01987			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			158.79905		158.79905		158.78528	158.78528			0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future			159.63319		159.63319		159.55972	159.55972			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			9.47715		83.88928		9.45287	84.03934		10.05	0.00	294,283,594.24	3,508	27,886.00
R213	On 01/08/2019	Bond Future			9.53451		85.48258		9.51454	85.60410		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			9.89401		71.05178		9.86341	71.25732		13.51	0.00	304,598,980.86	4,287	24,306.00
R214	On 01/08/2019	Bond Future			9.94918		72.40128		9.92169	72.58409		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

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
SGD / R	On 18/03/2019	Foreign Exchange Future	10.18410	10.18410		10.17300	10.17300		13.24	0.00	0.00	0	1,200.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.31380	10.31380		10.30100	10.30100		13.70	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.57470	2.57470		2.57160	2.57160		16.79	0.00	0.00	0	30,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.48280	2.48280		2.47990	2.47990		17.52	0.00	0.00	0	0.00
Total for Derivatives :											6,272,595,989.96	315,623	7 674 660.00
Grand Total:											6,272,595,989.96	315,623	7 674 660.00