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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/02/2019

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 15/02/2019	Any day expiry	14.16750	14.16750	13.90000	13.90000		19.26	0.00	9,569,160.00	684	690.00
\$ / R	13.76	Put	1.50690	0.00151	28.99340	0.02899	1.507	27.29	0.02	0.00	0	684.00	
\$ / R	13.81	Call	359.86000	0.35986	131.09040	0.13109	359.860	26.26	0.97	0.00	0	684.00	
\$ / R	13.87	Put	4.06840	0.00407	61.07860	0.06108	4.068	25.02	0.05	0.00	0	22,000.00	
\$ / R		On 21/02/2019	Any day expiry	14.17750	14.17750	13.90950	13.90950		19.58	0.00	0.00	0	0.00
\$ / R	13.55	Put	12.51210	0.01251	34.63130	0.03463	12.512	21.89	0.07	23,090,207.00	25,000	0.00	
\$ / R	13.80	Put	38.81590	0.03882	0.00000	0.00000	38.816	21.00	0.17	60,726,027.50	25,000	25,000.00	
\$ / R		On 25/02/2019	Any day expiry	14.18440	14.18440	13.91600	13.91600		18.26	0.00	0.00	0	0.00
\$ / R		On 26/02/2019	Any day expiry	14.18610	14.18610	13.91760	13.91760		18.25	0.00	0.00	0	0.00
\$ / R	13.75	Put	40.14960	0.04015	102.80400	0.10280	40.150	17.83	0.16	0.00	0	25,000.00	
\$ / R		On 28/02/2019	Any day expiry	14.18960	14.18960	13.92090	13.92090		18.23	0.00	0.00	0	5,759.00
\$ / R	13.00	Put	3.66560	0.00367	6.43650	0.00644	3.666	21.29	0.02	0.00	0	500.00	
\$ / R	13.70	Put	35.32770	0.03533	95.51270	0.09551	35.328	17.08	0.14	0.00	0	600.00	
\$ / R	14.20	Put	207.35970	0.20736	371.14250	0.37114	207.360	18.23	0.50	0.00	0	250.00	
\$ / R	14.25	Call	176.04340	0.17604	80.47100	0.08047	176.043	18.44	0.46	0.00	0	600.00	
\$ / R	14.25	Put	236.44340	0.23644	409.57100	0.40957	236.443	18.44	0.54	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	92.81860	0.09282	38.00130	0.03800	92.819	19.58	0.28	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	52.13520	0.05214	19.23060	0.01923	52.135	20.56	0.17	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	12.25750	0.01226	3.83280	0.00383	12.258	22.27	0.05	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	4.28720	0.00429	1.64170	0.00164	4.287	23.39	0.02	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			14.19640	14.19640	13.92740	13.92740		17.60	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			14.19820	14.19820	13.92910	13.92910		17.61	0.00	0.00	0	10,080.00
\$ / R	On 05/03/2019	Any day expiry	13.40	Call	811.58380	0.81158	560.31820	0.56032	811.584	16.34	0.94	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.50	Call	715.41410	0.71541	478.69520	0.47870	715.414	15.56	0.92	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.70	Call	543.50480	0.54350	336.14470	0.33614	543.505	16.14	0.84	0.00	0	100,000.00
\$ / R	On 11/03/2019	Any day expiry			14.20860	14.20860	13.93890	13.93890		17.24	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	133.78300	0.13378	238.04310	0.23804	133.783	16.68	0.32	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	46.01420	0.04601	20.65280	0.02065	46.014	20.70	0.12	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.22080	14.22080	13.95060	13.95060		17.04	0.00	1,483,641,843.20	104,329	592,428.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.02050	0.00002	0.00010	0.00000	0.020	28.69	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.28460	0.00028	0.51060	0.00051	0.285	21.39	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	2.51600	0.00252	4.94790	0.00495	2.516	19.04	0.01	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	2.82610	0.00283	5.57410	0.00557	2.826	18.91	0.01	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	6.48150	0.00648	11.96050	0.01196	6.481	17.98	0.02	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	8.57880	0.00858	15.47470	0.01547	8.579	17.66	0.03	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	9.07000	0.00907	16.29150	0.01629	9.070	17.59	0.03	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	11.31880	0.01132	20.00750	0.02001	11.319	17.33	0.04	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	12.98510	0.01299	22.74170	0.02274	12.985	17.17	0.04	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	15.71410	0.01571	27.19500	0.02720	15.714	16.95	0.05	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	17.04310	0.01704	29.35480	0.02935	17.043	16.85	0.06	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	22.28330	0.02228	37.84080	0.03784	22.283	16.53	0.07	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	27.52900	0.02753	50.55850	0.05056	27.529	16.27	0.09	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	29.77900	0.02978	56.06570	0.05607	29.779	16.17	0.09	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	38.57130	0.03857	77.61310	0.07761	38.571	15.85	0.12	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Call	763.51930	0.76352	538.29340	0.53829	763.519	15.72	0.87	1,224,338.85	100	145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	42.71930	0.04272	87.69340	0.08769	42.719	15.72	0.13	0.00	0	7,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	50.91500	0.05091	101.53730	0.10154	50.915	15.81	0.15	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	681.01100	0.68101	467.41110	0.46741	681.011	15.91	0.83	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	60.21100	0.06021	116.81110	0.11681	60.211	15.91	0.17	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	64.25330	0.06425	123.33110	0.12333	64.253	15.94	0.17	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	77.54610	0.07755	144.32690	0.14433	77.546	16.06	0.20	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	82.37760	0.08238	151.81010	0.15181	82.378	16.09	0.21	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	87.41670	0.08742	159.53780	0.15954	87.417	16.13	0.22	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	106.72090	0.10672	188.52250	0.18852	106.721	16.26	0.25	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	115.81250	0.11581	201.87020	0.20187	115.813	16.32	0.27	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	125.40450	0.12540	215.77340	0.21577	125.405	16.38	0.28	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	128.71460	0.12871	220.53200	0.22053	128.715	16.40	0.29	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	142.52560	0.14253	240.17670	0.24018	142.526	16.47	0.31	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	431.88120	0.43188	266.70070	0.26670	431.881	16.56	0.66	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	401.88940	0.40189	245.77680	0.24578	401.889	16.66	0.63	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	181.08940	0.18109	295.17680	0.29518	181.089	16.66	0.37	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	198.14420	0.19814	319.48090	0.31948	198.144	16.73	0.39	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	296.43890	0.29644	175.87850	0.17588	296.439	17.04	0.52	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	275.04610	0.27505	161.51780	0.16152	275.046	17.21	0.49	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	322.06890	0.32207	482.83630	0.48284	322.069	17.32	0.52	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	334.21810	0.33422	497.66350	0.49766	334.218	17.39	0.53	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	255.01810	0.25502	148.26350	0.14826	255.018	17.39	0.47	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	365.49870	0.36550	535.44520	0.53545	365.499	17.57	0.56	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	424.92040	0.42492	605.85490	0.60585	424.920	17.89	0.60	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	431.75830	0.43176	613.85460	0.61385	431.758	17.92	0.61	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	199.44140	0.19944	112.48930	0.11249	199.441	17.96	0.39	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	193.34000	0.19334	108.65760	0.10866	193.340	18.03	0.38	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	187.41540	0.18742	104.95320	0.10495	187.415	18.10	0.37	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	466.61540	0.46662	654.35320	0.65435	466.615	18.10	0.63	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	488.04850	0.48805	679.03030	0.67903	488.048	18.21	0.65	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	509.85250	0.50985	703.97550	0.70398	509.853	18.32	0.66	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	577.37260	0.57737	780.30180	0.78030	577.373	18.64	0.70	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	647.78480	0.64778	858.25540	0.85826	647.785	18.96	0.73	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	116.97070	0.11697	61.83050	0.06183	116.971	19.17	0.25	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	704.33960	0.70434	920.13170	0.92013	704.340	19.21	0.75	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	712.53720	0.71254	929.05260	0.92905	712.537	19.24	0.76	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	720.76320	0.72076	937.99270	0.93799	720.763	19.28	0.76	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	729.01700	0.72902	946.95180	0.94695	729.017	19.31	0.76	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	85.07690	0.08508	43.22350	0.04322	85.077	19.86	0.19	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	898.87900	0.89888	1,129.64820	1.12965	898.879	19.98	0.82	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	951.41590	0.95142	1,185.57530	1.18558	951.416	20.16	0.84	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	969.08720	0.96909	1,204.31460	1.20431	969.087	20.23	0.84	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	977.95130	0.97795	1,213.70070	1.21370	977.951	20.26	0.84	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	64.39080	0.06439	31.95770	0.03196	64.391	20.38	0.15	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,031.51650	1.03152	1,270.24860	1.27025	1,031.516	20.44	0.86	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,040.50480	1.04050	1,279.70950	1.27971	1,040.505	20.47	0.86	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	59.33130	0.05933	29.26060	0.02926	59.331	20.53	0.14	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	56.49150	0.05649	27.75730	0.02776	56.491	20.62	0.13	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,149.59200	1.14959	1,393.95690	1.39396	1,149.592	20.84	0.88	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	44.24390	0.04424	20.95200	0.02095	44.244	21.09	0.11	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	40.80030	0.04080	18.81880	0.01882	40.800	21.24	0.10	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	40.14570	0.04015	18.41740	0.01842	40.146	21.27	0.10	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	37.63460	0.03763	16.89170	0.01689	37.635	21.39	0.09	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	35.28720	0.03529	15.48680	0.01549	35.287	21.52	0.09	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	29.00550	0.02901	11.90850	0.01191	29.006	21.86	0.07	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	21.44240	0.02144	8.53990	0.00854	21.442	22.03	0.06	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	20.58590	0.02059	8.16710	0.00817	20.586	22.05	0.05	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	18.20480	0.01820	7.14060	0.00714	18.205	22.11	0.05	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	14.49590	0.01450	5.57410	0.00557	14.496	22.23	0.04	0.00	0	1,906.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	11.03250	0.01103	4.15100	0.00415	11.033	22.37	0.03	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	9.92270	0.00992	3.70410	0.00370	9.923	22.42	0.03	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	7.67740	0.00768	2.81560	0.00282	7.677	22.55	0.02	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	6.46020	0.00646	2.34360	0.00234	6.460	22.64	0.02	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	4.17560	0.00418	1.47900	0.00148	4.176	22.86	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	3.99590	0.00400	1.41230	0.00141	3.996	22.88	0.01	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	1.79420	0.00179	0.98860	0.00099	1.794	23.27	0.01	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	1.75440	0.00175	0.98840	0.00099	1.754	23.28	0.01	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	1.56790	0.00157	0.98760	0.00099	1.568	23.33	0.01	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	1.45600	0.00146	0.98750	0.00099	1.456	23.55	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	1.45290	0.00145	0.98760	0.00099	1.453	23.61	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	1.44980	0.00145	0.98760	0.00099	1.450	23.67	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	1.41450	0.00141	0.99060	0.00099	1.414	24.47	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	1.39880	0.00140	0.99360	0.00099	1.399	24.89	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	1.36470	0.00136	1.00710	0.00101	1.365	26.12	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	1.33430	0.00133	1.06890	0.00107	1.334	29.17	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	1.35180	0.00135	0.66800	0.00067	1.352	31.62	0.00	0.00	0	7,100.00
\$ / R	On 22/03/2019	Any day expiry			14.22780	14.22780	13.95730	13.95730		17.22	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	550.06350	0.55006	363.68050	0.36368	550.063	16.34	0.73	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	318.96190	0.31896	0.00000	0.00000	318.962	17.12	0.53	223,738,043.33	30,000	30,000.00
\$ / R	On 27/03/2019	Any day expiry			14.23650	14.23650	13.96560	13.96560		17.07	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	161.65780	0.16166	256.68210	0.25668	161.658	16.37	0.31	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	209.07060	0.20907	321.05320	0.32105	209.071	16.59	0.37	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.24000	14.24000	13.96900	13.96900		17.10	0.00	0.00	0	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	16.29710	0.01630	30.05940	0.03006	16.297	16.25	0.05	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	56.91250	0.05691	101.24080	0.10124	56.913	15.84	0.14	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	533.80420	0.53380	357.06600	0.35707	533.804	16.36	0.69	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	311.32080	0.31132	453.96730	0.45397	311.321	17.00	0.47	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	338.42650	0.33843	488.46380	0.48846	338.427	17.10	0.49	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	270.50570	0.27051	166.83850	0.16684	270.506	17.58	0.44	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	189.60570	0.18961	112.29730	0.11230	189.606	18.45	0.33	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	68.22790	0.06823	35.60830	0.03561	68.228	20.71	0.14	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	40.93150	0.04093	18.68910	0.01869	40.932	21.55	0.09	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.24690	14.24690	13.97570	13.97570		16.96	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.25210	14.25210	13.98070	13.98070		17.00	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	142.99140	0.14299	225.81910	0.22582	142.991	16.09	0.27	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	318.44990	0.31845	204.57350	0.20457	318.450	17.30	0.47	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.26950	14.26950	13.99740	13.99740		16.82	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.28900	14.28900	14.01600	14.01600		17.21	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.29430	14.29430	14.02110	14.02110		17.19	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.29610	14.29610	14.02280	14.02280		17.24	0.00	2,138,055.00	150	662.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	37.40320	0.03740	64.05390	0.06405	37.403	15.34	0.08	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	924.90570	0.92491	714.91470	0.71491	924.906	15.88	0.80	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	393.09320	0.39309	528.39550	0.52840	393.093	17.06	0.45	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	14.25	Put	419.85260	0.41985	560.95810	0.56096	419.853	17.15	0.47	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	264.84340	0.26484	182.35510	0.18236	264.843	18.59	0.34	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	127.47470	0.12747	83.83220	0.08383	127.475	20.47	0.18	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	91.31850	0.09132	58.61700	0.05862	91.319	21.23	0.14	0.00	0	250.00
\$ / R	On 09/05/2019	Any day expiry			14.31210	14.31210	14.03800	14.03800		17.40	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	798.01340	0.79801	609.49310	0.60949	798.013	16.41	0.72	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	528.10150	0.52810	0.00000	0.00000	528.102	17.23	0.55	395,784,057.50	50,000	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.31920	14.31920	14.04480	14.04480		17.42	0.00	0.00	0	93.00
\$ / R	On 31/05/2019	Any day expiry			14.35140	14.35140	14.07560	14.07560		17.42	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	67.36940	0.06737	99.07500	0.09908	67.369	15.59	0.11	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	454.35350	0.45435	580.80240	0.58080	454.353	17.16	0.44	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	481.01200	0.48101	612.32360	0.61232	481.012	17.25	0.45	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	322.24720	0.32225	234.14600	0.23415	322.247	18.84	0.35	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	179.25800	0.17926	125.20840	0.12521	179.258	20.56	0.21	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	136.00890	0.13601	93.89510	0.09390	136.009	21.21	0.16	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.35670	14.35670	14.08070	14.08070		17.35	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.35850	14.35850	14.08250	14.08250		17.35	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.36920	14.36920	14.09270	14.09270		17.27	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	293.74780	0.29375	388.43980	0.38844	293.748	16.39	0.32	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	395.66400	0.39566	508.58760	0.50859	395.664	16.78	0.39	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	440.14900	0.44015	0.00000	0.00000	440.149	16.93	0.42	106,399,732.14	18,000	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	492.52350	0.49252	0.00000	0.00000	492.523	17.10	0.45	114,678,345.60	18,000	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.37640	14.37640	14.09960	14.09960		17.37	0.00	276,688,194.40	19,246	108,194.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	2.48090	0.00248	2.93430	0.00293	2.481	20.28	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	27.17070	0.02717	33.83410	0.03383	27.171	16.79	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	46.10550	0.04611	57.10410	0.05710	46.106	16.02	0.08	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	53.02090	0.05302	68.12100	0.06812	53.021	15.81	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	74.20130	0.07420	107.42150	0.10742	74.201	15.43	0.12	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	77.22880	0.07723	111.47460	0.11147	77.229	15.45	0.12	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	120.96310	0.12096	168.88560	0.16889	120.963	15.68	0.17	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	123.10080	0.12310	171.64580	0.17165	123.101	15.69	0.17	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	134.18770	0.13419	0.00000	0.00000	134.188	15.74	0.18	421,006,131.42	161,700	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,061.87170	1.06187	852.10620	0.85211	1,061.872	15.94	0.77	0.00	0	10,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	991.85860	0.99186	791.28060	0.79128	991.859	16.04	0.74	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	299.76950	0.29977	394.48930	0.39449	299.770	16.40	0.32	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	805.51830	0.80552	628.83080	0.62883	805.518	16.51	0.66	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	760.99080	0.76099	590.45340	0.59045	760.991	16.65	0.63	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	750.17590	0.75018	581.17370	0.58117	750.176	16.69	0.63	0.00	0	11,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	373.77590	0.37378	481.57370	0.48157	373.776	16.69	0.37	762,028,003.10	143,800	287,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	406.92180	0.40692	520.06780	0.52007	406.922	16.80	0.39	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	472.50960	0.47251	597.16580	0.59717	472.510	17.03	0.43	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	499.10270	0.49910	628.31850	0.62832	499.103	17.11	0.44	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	526.43360	0.52643	0.00000	0.00000	526.434	17.20	0.46	197,509,270.80	30,000	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	580.89540	0.58090	442.29760	0.44230	580.895	17.28	0.53	0.00	0	1,050.00

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	14.42	Call	551.60540	0.55161	418.93790	0.41894	551.605	17.41	0.51	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	491.02460	0.49102	370.09400	0.37009	491.025	17.74	0.47	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	727.06650	0.72707	886.45660	0.88646	727.066	17.84	0.55	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	740.21890	0.74022	900.99480	0.90099	740.219	17.88	0.55	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	412.29060	0.41229	307.59790	0.30760	412.291	18.23	0.41	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	361.77850	0.36178	268.38280	0.26838	361.778	18.60	0.37	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	336.54920	0.33655	248.97900	0.24898	336.549	18.81	0.34	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	287.81060	0.28781	211.54750	0.21155	287.811	19.28	0.30	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	253.68150	0.25368	185.61880	0.18562	253.682	19.66	0.27	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	236.69310	0.23669	0.00000	0.00000	236.693	19.87	0.25	1,047,316,313.88	287,600	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	230.25940	0.23026	166.68160	0.16668	230.259	19.96	0.25	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	206.44630	0.20645	147.56170	0.14756	206.446	20.30	0.23	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	193.42510	0.19343	137.86960	0.13787	193.425	20.45	0.21	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	189.28170	0.18928	134.79770	0.13480	189.282	20.50	0.21	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	178.69720	0.17870	126.96620	0.12697	178.697	20.64	0.20	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	167.55130	0.16755	118.75410	0.11875	167.551	20.79	0.19	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	54.54010	0.05454	40.07240	0.04007	54.540	24.52	0.07	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.38710	14.38710	14.11000	14.11000		17.29	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.40140	14.40140	14.12390	14.12390		17.23	0.00	1,809,385.20	126	753.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	86.67390	0.08667	123.07330	0.12307	86.674	15.32	0.13	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	488.28600	0.48829	611.88750	0.61189	488.286	16.89	0.43	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	514.86010	0.51486	642.71210	0.64271	514.860	16.97	0.44	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	354.19740	0.35420	266.21980	0.26622	354.197	18.75	0.34	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	210.60910	0.21061	152.88820	0.15289	210.609	20.31	0.22	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	165.40330	0.16540	118.97550	0.11898	165.403	20.90	0.18	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.40670	14.40670	14.12910	14.12910		17.17	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.41030	14.41030	14.13260	14.13260		17.18	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.46050	14.46050	14.18090	14.18090		17.06	0.00	0.00	0	681.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	108.42430	0.10842	148.94280	0.14894	108.424	15.14	0.14	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	521.46220	0.52146	643.35260	0.64335	521.462	16.65	0.41	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	547.88090	0.54788	673.45090	0.67345	547.881	16.73	0.43	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	390.97810	0.39098	302.40330	0.30240	390.978	18.67	0.34	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	245.67800	0.24568	183.98070	0.18398	245.678	20.10	0.23	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	198.66990	0.19867	147.61590	0.14762	198.670	20.63	0.19	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.46230	14.46230	14.18260	14.18260		17.06	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.48380	14.48380	14.20330	14.20330		17.05	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	688.16600	0.68817	828.58590	0.82859	688.166	17.02	0.48	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	238.37740	0.23838	179.46730	0.17947	238.377	20.22	0.22	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.51500	14.51500	14.23310	14.23310		16.99	0.00	0.00	0	65.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	128.01830	0.12802	170.39790	0.17040	128.018	15.09	0.15	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	547.31380	0.54731	668.84860	0.66885	547.314	16.49	0.40	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	573.63020	0.57363	698.16340	0.69816	573.630	16.57	0.42	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	416.65900	0.41666	328.82040	0.32882	416.659	18.73	0.34	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	271.68880	0.27169	208.50180	0.20850	271.689	20.03	0.23	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 30/08/2019	Any day expiry	16.70	Call	223.64660	0.22365	170.47470	0.17047	223.647	20.56	0.20	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.52050	14.52050	14.23840	14.23840		16.94	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.52420	14.52420	14.24190	14.24190		16.95	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.52600	14.52600	14.24360	14.24360		17.02	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	96.90520	0.09691	65.84990	0.06585	96.905	24.61	0.09	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.54620	14.54620	14.26290	14.26290		16.97	0.00	53,093,630.00	3,650	17,913.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	6.34480	0.00634	7.73790	0.00774	6.345	17.29	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	66.84600	0.06685	90.46360	0.09046	66.846	14.96	0.08	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	168.56220	0.16856	221.71110	0.22171	168.562	15.10	0.18	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	193.31190	0.19331	251.78100	0.25178	193.312	15.20	0.19	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,212.14110	1.21214	1,012.66660	1.01267	1,212.141	15.59	0.72	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	334.00710	0.33401	422.11040	0.42211	334.007	15.64	0.29	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	446.70140	0.44670	554.08110	0.55408	446.701	16.02	0.35	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	460.66230	0.46066	569.88800	0.56989	460.662	16.07	0.35	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	564.70840	0.56471	686.66730	0.68667	564.708	16.41	0.40	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	771.95340	0.77195	628.20310	0.62820	771.953	16.89	0.54	30,311,992.78	3,900	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,319.55200	1.31955	1,505.29530	1.50530	1,319.552	18.34	0.63	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,457.29030	1.45729	1,650.55650	1.65056	1,457.290	18.65	0.66	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	380.41340	0.38041	299.86450	0.29986	380.413	19.19	0.30	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	194.27930	0.19428	151.35270	0.15135	194.279	21.11	0.17	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	164.33870	0.16434	131.19260	0.13119	164.339	21.82	0.14	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	153.38680	0.15339	122.57470	0.12257	153.387	22.26	0.13	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	149.54130	0.14954	119.55150	0.11955	149.541	22.43	0.13	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	127.56190	0.12756	102.29810	0.10230	127.562	23.56	0.11	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.57190	14.57190	14.28750	14.28750		16.91	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	144.83050	0.14483	190.02180	0.19002	144.830	14.97	0.15	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	569.22780	0.56923	690.88300	0.69088	569.228	16.33	0.40	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	595.48830	0.59549	719.95490	0.71995	595.488	16.42	0.41	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	446.72510	0.44673	358.25890	0.35826	446.725	18.76	0.34	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	301.24640	0.30125	235.55450	0.23555	301.246	20.00	0.24	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	250.42980	0.25043	194.82100	0.19482	250.430	20.53	0.20	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.57560	14.57560	14.29100	14.29100		16.99	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.62860	14.62860	14.34230	14.34230		16.97	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	160.37420	0.16037	208.97270	0.20897	160.374	14.87	0.16	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	590.01640	0.59002	710.60220	0.71060	590.016	16.24	0.39	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	616.17690	0.61618	739.51170	0.73951	616.177	16.32	0.40	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	469.73110	0.46973	380.28460	0.38028	469.731	18.88	0.33	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	325.53400	0.32553	258.50740	0.25851	325.534	20.05	0.24	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	275.49650	0.27550	217.72980	0.21773	275.497	20.56	0.21	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.68180	14.68180	14.39390	14.39390		16.96	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	172.67680	0.17268	226.15830	0.22616	172.677	14.76	0.16	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	607.31840	0.60732	727.91580	0.72792	607.318	16.16	0.38	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	633.39470	0.63339	756.54460	0.75654	633.395	16.24	0.39	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	493.58750	0.49359	402.62490	0.40262	493.588	18.97	0.33	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	349.49700	0.34950	281.19420	0.28119	349.497	20.08	0.25	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	299.85760	0.29986	240.51830	0.24052	299.858	20.59	0.21	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.68740	14.68740	14.39930	14.39930		16.94	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.69100	14.69100	14.40290	14.40290		16.94	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.70770	14.70770	14.41890	14.41890		16.92	0.00	20,590,780.00	1,400	10,550.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	24.31310	0.02431	37.95290	0.03795	24.313	13.20	0.03	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	377.70890	0.37771	461.79240	0.46179	377.709	15.45	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	431.18680	0.43119	0.00000	0.00000	431.187	15.58	0.30	4,414,319.47	1,000	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	549.92240	0.54992	663.25720	0.66326	549.922	15.91	0.35	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	486.43510	0.48644	0.00000	0.00000	486.435	19.14	0.32	2,477,961.40	500	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	374.96730	0.37497	303.46550	0.30347	374.967	19.97	0.26	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	306.58170	0.30658	248.53390	0.24853	306.582	20.64	0.21	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	126.89850	0.12690	91.65780	0.09166	126.899	23.67	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.74150	14.74150	14.45110	14.45110		16.93	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	183.43300	0.18343	243.34520	0.24335	183.433	14.61	0.16	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	623.19490	0.62319	743.32150	0.74332	623.195	16.06	0.37	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	649.14620	0.64915	771.79480	0.77179	649.146	16.14	0.38	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	516.88560	0.51689	424.74920	0.42475	516.886	19.04	0.33	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	374.89670	0.37490	305.15580	0.30516	374.897	20.10	0.25	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	325.63890	0.32564	265.86720	0.26587	325.639	20.59	0.22	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.74530	14.74530	14.45470	14.45470		16.93	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.80010	14.80010	14.50630	14.50630		16.93	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.85990	14.85990	14.56340	14.56340		16.97	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.88720	14.88720	14.59000	14.59000		17.05	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	21.21090	0.02121	40.57760	0.04058	21.211	11.68	0.03	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	571.17870	0.57118	678.06950	0.67807	571.179	15.77	0.33	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	407.42170	0.40742	344.59750	0.34460	407.422	20.61	0.24	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.92030	14.92030	14.62240	14.62240		17.08	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.97300	14.97300	14.67380	14.67380		17.16	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.04110	15.04110	14.73880	14.73880		17.30	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.06160	15.06160	14.75800	14.75800		17.31	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.15570	15.15570	14.84630	14.84630		17.42	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.25580	15.25580	14.93910	14.93910		17.52	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.22080	14.22080	13.95060	13.95060		17.04	0.00	1,606,950.40	113	430.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.37640	14.37640	14.09960	14.09960		17.37	0.00	0.00	0	10.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.54620	14.54620	14.26290	14.26290		16.97	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.70770	14.70770	14.41890	14.41890		16.92	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.88720	14.88720	14.59000	14.59000		17.05	0.00	0.00	0	0.00
£ / R	On 28/02/2019	Any day expiry			18.16550	18.16550	17.97560	17.97560		16.63	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.22210	18.22210	18.03070	18.03070		15.98	0.00	11,388,812.50	625	326,106.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	240.90720	0.24091	315.31510	0.31532	240.907	15.92	0.39	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	113.31270	0.11331	72.94430	0.07294	113.313	17.43	0.22	0.00	0	2,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,052.29420	1.05229		1,210.71070	1.21071	1,052.294	17.76	0.83	0.00	0	1,000.00	
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	22.00600	0.02201		11.30250	0.01130	22.006	19.02	0.05	0.00	0	500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	16.63080	0.01663		8.84760	0.00885	16.631	19.39	0.04	0.00	0	1,500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	2.88670	0.00289		2.10370	0.00210	2.887	22.26	0.01	0.00	0	500.00	
£ / R	On 29/03/2019	Any day expiry			18.25740	18.25740		18.06520	18.06520		16.31	0.00	0.00	0	80.00	
£ / R	On 15/04/2019	Any day expiry			18.31190	18.31190		18.11850	18.11850		16.38	0.00	0.00	0	43.00	
£ / R	On 26/04/2019	Any day expiry			18.34700	18.34700		18.15250	18.15250		16.48	0.00	0.00	0	120.00	
£ / R	On 29/04/2019	Any day expiry			18.35650	18.35650		18.16180	18.16180		16.41	0.00	0.00	0	27.00	
£ / R	On 14/06/2019	Foreign Exchange Future			18.50380	18.50380		18.30510	18.30510		16.27	0.00	0.00	0	5,824.00	
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	958.69160	0.95869		824.29230	0.82429	958.692	16.23	0.63	0.00	0	1,000.00	
£ / R	On 16/09/2019	Foreign Exchange Future			18.80890	18.80890		18.60310	18.60310		15.90	0.00	0.00	0	16,469.00	
£ / R	On 13/12/2019	Foreign Exchange Future			19.09740	19.09740		18.88590	18.88590		15.86	0.00	0.00	0	12,690.00	
£ / R	On 16/03/2020	Foreign Exchange Future			19.41890	19.41890		19.19850	19.19850		16.11	0.00	0.00	0	0.00	
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12900	0.12900		0.12620	0.12620		17.53	0.00	0.00	0	10,000.00	
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13130	0.13130		0.12850	0.12850		17.94	0.00	0.00	0	0.00	
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13390	0.13390		0.13100	0.13100		17.65	0.00	0.00	0	0.00	
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13640	0.13640		0.13340	0.13340		19.15	0.00	0.00	0	0.00	
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13920	0.13920		0.13610	0.13610		19.17	0.00	0.00	0	0.00	
€ / R	On 20/02/2019	Any day expiry			16.02670	16.02670		15.72220	15.72220		17.39	0.00	0.00	0	0.00	
€ / R	On 28/02/2019	Any day expiry			16.05280	16.05280		15.74730	15.74730		16.41	0.00	0.00	0	29.00	
€ / R	On 18/03/2019	Foreign Exchange Future			16.11250	16.11250		15.80520	15.80520		15.55	0.00	8,958,550.00	556	139,585.00	
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	351.17980	0.35118		201.32810	0.20133	351.180	15.37	0.57	0.00	0	650.00	
€ / R	On 29/03/2019	Any day expiry			16.14980	16.14980		15.84150	15.84150		15.58	0.00	0.00	0	53.00	
€ / R	On 15/04/2019	Any day expiry			16.20760	16.20760		15.89780	15.89780		15.43	0.00	0.00	0	4.00	
€ / R	On 26/04/2019	Any day expiry			16.24490	16.24490		15.93370	15.93370		15.80	0.00	0.00	0	1.00	
€ / R	On 10/06/2019	Any day expiry			16.39760	16.39760		14.26880	14.26880		16.07	0.00	0.00	0	0.00	
€ / R	On 14/06/2019	Foreign Exchange Future			16.41120	16.41120		16.09480	16.09480		16.06	0.00	10,142,121.60	618	30,025.00	
€ / R	On 14/08/2019	Any day expiry			16.62290	16.62290		16.30150	16.30150		15.89	0.00	0.00	0	0.00	
€ / R	On 14/08/2019	Any day expiry	19.65	Call	153.00410	0.15300		112.49420	0.11249	153.004	20.27	0.14	0.00	0	62,400.00	
€ / R	On 16/09/2019	Foreign Exchange Future			16.73890	16.73890		16.41340	16.41340		15.88	0.00	0.00	0	21,578.00	
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	333.92950	0.33393		255.48780	0.25549	333.929	18.58	0.25	0.00	0	55,000.00	
€ / R	On 13/12/2019	Foreign Exchange Future			17.05020	17.05020		16.71760	16.71760		15.82	0.00	0.00	0	17,899.00	
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	33.03430	0.03303		50.47840	0.05048	33.034	13.81	0.04	0.00	0	17,150.00	
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	503.29600	0.50330		617.53160	0.61753	503.296	14.64	0.32	0.00	0	17,150.00	
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	276.24240	0.27624		235.95440	0.23595	276.242	20.41	0.18	0.00	0	17,150.00	
€ / R	On 10/02/2020	Any day expiry			17.27140	17.27140		16.93140	16.93140		15.79	0.00	0.00	0	0.00	
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,350.40150	1.35040		1,148.67920	1.14868	1,350.401	15.02	0.63	0.00	0	21,000.00	
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,230.58700	1.23059		1,041.93180	1.04193	1,230.587	15.35	0.59	0.00	0	15,000.00	
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,191.81540	1.19182		0.00000	0.00000	1,191.815	15.47	0.57	291,222,009.60	30,000	15,000.00	
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,162.57820	1.16258		0.00000	0.00000	1,162.578	15.56	0.56	287,724,873.00	30,000	15,000.00	
€ / R	On 16/03/2020	Foreign Exchange Future			17.39990	17.39990		17.05730	17.05730		15.93	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
5Y STND	On 21/12/2021	Interest Rate Swap			96.92000		96.92000		96.77000	96.77000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			624.76500		624.76500		625.59600	625.59600			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			636.62500		636.62500		637.47300	637.47300			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			715.96800		715.96800		718.01000	718.01000			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			729.56000		729.56000		731.64200	731.64200			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			646.58500		646.58500		648.82600	648.82600			0.00	116,385,300.00	18	903.00
ALBI	On 01/08/2019	Index Future			658.85900		658.85900		661.14500	661.14500			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.10810		10.10810		9.92840	9.92840		13.58	0.00	0.00	0	5,731.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.23070		10.23070		10.04660	10.04660		13.56	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.36520		10.36520		10.17660	10.17660		13.08	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.49530		10.49530		10.30250	10.30250		12.98	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	324.12140		0.32412		254.52440	0.25452	324.121	13.84	0.38	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.64000		10.64000		10.44140	10.44140		13.17	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.68200		10.68200		10.55520	10.55520		14.61	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.82110		10.82110		10.68960	10.68960		14.46	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.97080		10.97080		10.83440	10.83440		14.08	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.11140		11.11140		10.97160	10.97160		14.01	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.26680		11.26680		11.12150	11.12150		14.19	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			14.93000		14.93000		1.32000	1.32000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.18370		14.18370		13.90760	13.90760		16.13	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.46000		14.46000		14.17500	14.17500		16.56	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.76420		14.76420		14.47020	14.47020		16.53	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.05290		15.05290		14.75220	14.75220		16.66	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.37790		15.37790		15.06650	15.06650		16.77	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.09880		2.09880		2.06110	2.06110		15.12	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.12250		2.12250		2.08350	2.08350		14.76	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.16000		2.16000		2.11860	2.11860		14.78	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.20110		2.20110		2.15830	2.15830		14.85	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.24620		2.24620		2.20180	2.20180		14.60	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.28920		2.28920		2.24300	2.24300		14.66	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.33710		2.33710		2.28960	2.28960		14.94	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

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
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.19374	74.97017		11.14359	75.25550				0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	11.30477	76.39354		11.25278	76.68443				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 02/05/2019	Bond Future	11.44427	76.54131		11.39918	76.83176				0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.55327	77.99489		11.50653	78.29111				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	639.77200	639.77200		642.09200	642.09200				0.00	0.00	0	441.00
GOVI	On 01/08/2019	GOVI	651.91700	651.91700		654.28300	654.28300				0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.81440	1.81440		1.77970	1.77970			16.84	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.83880	1.83880		1.80310	1.80310			17.41	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	135.47689	135.47689		135.70931	135.70931				0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	136.62442	136.62442		136.86155	136.86155				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.09197	102.09197		102.09712	102.09712				0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	104.05479	104.05479		104.06026	104.06026				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	104.43608	104.43608		104.75625	104.75625				0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	106.44383	106.44383		106.77035	106.77035				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	123.13408	123.13408		123.60034	123.60034				0.00	0.00	0	10,004.00
I2038	On 01/08/2019	Bond Future	123.86204	123.86204		124.33777	124.33777				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	115.44826	115.44826		116.33137	116.33137				0.00	0.00	0	12,517.00
I2046	On 01/08/2019	Bond Future	117.66788	117.66788		118.56825	118.56825				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	121.18939	121.18939		122.20540	122.20540				0.00	0.00	0	10,644.00

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
I2050	On 01/08/2019	Bond Future			121.70154		121.70154		122.73724	122.73724			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			259.81300		259.81300		260.57900	260.57900			0.00	0.00	0	737.00
IGOV	On 01/08/2019	Index Future			264.80800		264.80800		265.58900	265.58900			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future			7.13000		92.87000		7.13000	92.87000			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.14120		0.14120		0.13860	0.13860			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.14020		0.14020		0.13840	0.13840			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13990		0.13990		0.13780	0.13780			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.14030		0.14030		0.13750	0.13750			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13990		0.13990		0.13710	0.13710			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.64480		1.64480		1.61730	1.61730		14.24	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.66860		1.66860		1.64030	1.64030		13.80	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.73340		9.73340		9.52500	9.52500		14.20	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.85600		9.85600		9.64230	9.64230		14.04	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.98860		9.98860		9.76950	9.76950		13.79	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.11400		10.11400		9.89120	9.89120		13.81	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.25030		10.25030		10.02340	10.02340		14.11	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.33360		1.33360		1.31910	1.31910			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34070		1.34070		1.32610	1.32610			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.28140		1.28140		1.29250	1.29250			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.28710		1.28710		1.29830	1.29830			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.29300		1.29300		1.30430	1.30430			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.29850		1.29850		1.30980	1.30980			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.30440		1.30440		1.31590	1.31590			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.13300		1.13300		1.13290	1.13290			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.14150		1.14150		1.14150	1.14150			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15070		1.15070		1.15080	1.15080			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.15930		1.15930		1.15940	1.15940			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.16880		1.16880		1.16910	1.16910			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.99660		112.09767		8.94537	112.39119		6.48	0.00	32,844,617.31	293	70,072.00
R186	On 02/05/2019	Bond Future	8.50	Call	346.74000		0.34674		413.90000	0.41390	346.740	6.33	0.19	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	512.23000		0.51223		600.44000	0.60044	512.230	6.40	0.26	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	8.65	Call	561.04000	0.56104		654.85000	0.65485	561.040	6.42	0.28	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	8.70	Call	649.36000	0.64936		752.74000	0.75274	649.360	6.45	0.31	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	8.80	Call	854.18000	0.85418		977.36000	0.97736	854.180	6.52	0.37	0.00	0	7,500.00	
R186	On 02/05/2019	Bond Future	8.90	Put	1,651.63000	1.65163		1,501.41000	1.50141	1,651.630	6.59	0.56	0.00	0	4,250.00	
R186	On 02/05/2019	Bond Future	9.00	Call	1,377.56000	1.37756		1,540.60000	1.54060	1,377.560	6.66	0.51	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.00	Put	1,358.11000	1.35811		1,227.63000	1.22763	1,358.110	6.66	0.49	413,077,469.40	7,500	7,500.00	
R186	On 02/05/2019	Bond Future	9.05	Put	1,230.08000	1.23008		1,109.16000	1.10916	1,230.080	6.71	0.46	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.20	Call	2,057.54000	2.05754		2,256.68000	2.25668	2,057.540	6.88	0.63	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	9.25	Call	2,247.22000	2.24722		2,454.37000	2.45437	2,247.220	6.93	0.66	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.30	Call	2,444.97000	2.44497		2,659.66000	2.65966	2,444.970	6.99	0.69	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	9.75	Put	261.10000	0.26110		229.70000	0.22970	261.100	7.55	0.13	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.96	Put	137.46000	0.13746		119.58000	0.11958	137.460	7.55	0.08	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	10.02	Put	113.02000	0.11302		98.02000	0.09802	113.020	7.55	0.07	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	10.07	Put	95.60000	0.09560		82.69000	0.08269	95.600	7.55	0.06	0.00	0	200.00	
R186	On 01/08/2019	Bond Future			9.05948	108.92573		9.00570	109.22507		6.82	0.00	0.00	0	0.00	
R186	On 01/08/2019	Bond Future	8.30	Call	450.29000	0.45029		511.66000	0.51166	450.290	6.22	0.18	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	9.05	Call	1,997.10000	1.99710		2,157.83000	2.15783	1,997.100	6.86	0.51	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	10.08	Put	527.92000	0.52792		484.76000	0.48476	527.920	8.01	0.16	0.00	0	6,000.00	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 02/05/2019	Bond Future			304.57804	304.57804		304.98051	304.98051			0.00	0.00	0	2,350.00	
R197	On 01/08/2019	Bond Future			302.87741	302.87741		303.28836	303.28836			0.00	0.00	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R202	On 02/05/2019	Bond Future			237.35976	237.35976		237.64452	237.64452			0.00	0.00	0	8,966.00	
R202	On 01/08/2019	Bond Future			237.90963	237.90963		238.20035	238.20035			0.00	0.00	0	0.00	
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2023	On 02/05/2019	Bond Future			8.05029	100.44441		8.00833	100.57933		3.20	0.00	0.00	0	69,199.00	
R2023	On 01/08/2019	Bond Future			8.07431	102.35121		8.02890	102.48891		3.33	0.00	0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2030	On 02/05/2019	Bond Future			9.52936	91.95742		9.47861	92.27150		9.09	0.00	7,724,423.28	84	47,530.00	
R2030	On 02/05/2019	Bond Future	8.90	Call	277.18000	0.27718		333.00000	0.33300	277.180	8.72	0.15	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	9.40	Call	1,196.58000	1.19658		1,345.80000	1.34580	1,196.580	9.25	0.43	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	10.20	Put	416.70000	0.41670		372.50000	0.37250	416.700	10.51	0.17	0.00	0	3,000.00	
R2030	On 01/08/2019	Bond Future			9.59983	89.69815		9.54708	90.01840		9.54	0.00	0.00	0	0.00	
R2030	On 01/08/2019	Bond Future	8.35	Call	150.72000	0.15072		176.35000	0.17635	150.720	8.34	0.07	0.00	0	2,025.00	
R2030	On 01/08/2019	Bond Future	9.15	Call	1,136.75000	1.13675		1,249.61000	1.24961	1,136.750	9.17	0.32	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	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/05/2019	Bond Future			9.74839		89.95045		9.69775	90.29032		10.37	0.00	15,381,526.95	171	43,624.00
R2032	On 01/08/2019	Bond Future			9.81587		91.65838		9.76342	92.00492		10.36	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/05/2019	Bond Future			9.90021		93.50590		9.84967	93.88263		11.12	0.00	0.00	0	76,709.00
R2035	On 01/08/2019	Bond Future			9.96630		95.28092		9.91404	95.66506		11.14	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/05/2019	Bond Future			9.98321		90.01121		9.93267	90.38957		11.70	0.00	0.00	0	58,355.00
R2037	On 01/08/2019	Bond Future			10.05340		87.46467		10.00116	87.85043		12.29	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future			10.05775		93.21719		10.00721	93.62337		12.11	0.00	4,660,859.50	50	25,658.00
R2040	On 02/05/2019	Bond Future	9.60	Call	643.89000		0.64389		753.57000	0.75357	643.890	11.42	0.23	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	2,717.65000		2.71765		2,978.66000	2.97866	2,717.650	12.41	0.60	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.12755		90.48126		10.07535	90.89528		12.74	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/05/2019	Bond Future			10.08038		90.25483		10.02985	90.66728		12.71	0.00	32,672,248.46	362	35,126.00
R2044	On 01/08/2019	Bond Future			10.14750		87.58774		10.09534	88.00824		13.38	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	792.31000		0.79231		886.54000	0.88654	792.310	12.38	0.20	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,128.88000		2.12888		2,310.80000	2.31080	2,128.880	13.20	0.40	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	2,037.49000		2.03749		1,906.54000	1.90654	2,037.490	14.24	0.34	0.00	0	100.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.04431		89.47098		9.99379	89.89564		13.14	0.00	0.00	0	110,079.00
R2048	On 01/08/2019	Bond Future			10.10397		91.16944		10.05190	91.60231		13.21	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			6.48303		102.73939		6.46740	102.74987		0.26	0.00	616,436.34	6	6,918.00
R207	On 01/08/2019	Bond Future			5.74541		101.04826		5.72051	101.05915		0.22	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			7.16420		99.94948		7.14718	99.97910		1.20	0.00	55,372,011.92	554	13,813.00
R208	On 01/08/2019	Bond Future			7.07708		101.84716		7.05720	101.87755		1.26	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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 02/05/2019	Bond Future			9.85055		71.26591		9.80002	71.58699		12.52	0.00	129,490,158.47	1,817	102,783.00
R209	On 02/05/2019	Bond Future	9.35	Call	457.72000		0.45772	537.78000	0.53778	457.720		11.88	0.21	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	1,997.50000		1.99750	2,196.20000	2.19620	1,997.500		12.82	0.57	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	461.31000		0.46131	413.79000	0.41379	461.310		14.02	0.18	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	299.44000		0.29944	267.78000	0.26778	299.440		14.52	0.12	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.90957		72.61906	9.85750	72.94639			12.63	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	937.01000		0.93701	0.00000	0.00000	937.010		12.01	0.27	148,089,181.20	7,560	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,176.32000		2.17632	0.00000	0.00000	2,176.320		12.70	0.47	259,787,284.89	7,560	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	1,325.19000		1.32519	0.00000	0.00000	1,325.190		13.89	0.29	160,713,536.90	7,560	7,560.00
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 02/05/2019	Bond Future			187.96829		187.96829	188.35628	188.35628				0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future			191.58210		191.58210	191.97796	191.97796				0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.53945		158.53945	158.72677	158.72677				0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future			159.36731		159.36731	159.55858	159.55858				0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213	On 02/05/2019	Bond Future			9.63826		82.90273	9.58248	83.24249			10.03	0.00	0.00	0	27,886.00
R213	On 01/08/2019	Bond Future			9.70138		84.47652	9.64361	84.82294			10.13	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			10.02900		70.15643	9.98365	70.45516			13.49	0.00	0.00	0	24,306.00
R214	On 01/08/2019	Bond Future			10.08823		71.48823	10.04152	71.79280			13.57	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future			10.48330		10.48330	10.28660	10.28660			14.91	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.61830		10.61830	10.41600	10.41600			14.61	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future			2.63690		2.63690	2.60290	2.60290			17.47	0.00	31,642,800.00	12,000	18,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.54460		2.54460	2.51000	2.51000			17.84	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
Total for Derivatives :											7,257,736,964.28	1,031,632	8 333 668.00
Grand Total:											7,257,736,964.28	1,031,632	8 333 668.00