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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/02/2019

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	14.12300	14.12300		14.16750	14.16750		11.81	0.00	9,744,870.00	690	0.00
\$ / R	On 21/02/2019	Any day expiry	14.13310	14.13310		14.17750	14.17750		18.65	0.00	0.00	0	0.00
\$ / R	On 21/02/2019	Any day expiry	13.80	Put	34.16520	0.03417	38.81590	0.03882	34.165	20.03	0.17	0	25,000.00
\$ / R	On 25/02/2019	Any day expiry	14.13990	14.13990		14.18440	14.18440		18.14	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry	14.14170	14.14170		14.18610	14.18610		18.14	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry	13.75	Put	41.85000	0.04185	40.14960	0.04015	41.850	17.69	0.18	0	25,000.00
\$ / R	On 28/02/2019	Any day expiry	14.14510	14.14510		14.18960	14.18960		18.13	0.00	0.00	0	5,759.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	2.96740	0.00297	3.66560	0.00367	2.967	20.78	0.01	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	37.44410	0.03744	35.32770	0.03533	37.444	17.00	0.16	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	224.63920	0.22464	207.35970	0.20736	224.639	18.37	0.54	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	150.77900	0.15078	176.04340	0.17604	150.779	18.60	0.42	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	255.67900	0.25568	236.44340	0.23644	255.679	18.60	0.58	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	77.19040	0.07719	92.81860	0.09282	77.190	19.88	0.25	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	42.58370	0.04258	52.13520	0.05214	42.584	20.97	0.15	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	9.58430	0.00958	12.25750	0.01226	9.584	22.82	0.04	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	3.42240	0.00342	4.28720	0.00429	3.422	24.17	0.02	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 04/03/2019	Any day expiry		14.15190	14.15190	14.19640	14.19640		17.58	0.00	0.00	0	74.00
\$ / R		On 05/03/2019	Any day expiry		14.15360	14.15360	14.19820	14.19820		17.61	0.00	0.00	0	10,080.00
\$ / R	13.40	On 05/03/2019	Any day expiry	Call	765.43890	0.76544	811.58380	0.81158	765.439	15.66	0.94	0.00	0	50,000.00
\$ / R	13.50	On 05/03/2019	Any day expiry	Call	671.74340	0.67174	715.41410	0.71541	671.743	15.43	0.92	0.00	0	50,000.00
\$ / R	13.70	On 05/03/2019	Any day expiry	Call	502.59420	0.50259	543.50480	0.54350	502.594	16.10	0.82	0.00	0	100,000.00
\$ / R		On 11/03/2019	Any day expiry		14.16390	14.16390	14.20860	14.20860		17.33	0.00	0.00	0	0.00
\$ / R	13.94	On 11/03/2019	Any day expiry	Put	145.97680	0.14598	133.78300	0.13378	145.977	16.81	0.35	0.00	0	27,500.00
\$ / R	15.15	On 11/03/2019	Any day expiry	Call	40.83790	0.04084	46.01420	0.04601	40.838	21.14	0.11	0.00	0	27,500.00
\$ / R		On 18/03/2019	Foreign Exchange Future		14.17600	14.17600	14.22080	14.22080		17.35	0.00	1,211,948,768.00	85,493	599,453.00
\$ / R	10.33	On 18/03/2019	Foreign Exchange Future	Put	0.01620	0.00002	0.02050	0.00002	0.016	28.49	0.00	0.00	0	1,000.00
\$ / R	11.74	On 18/03/2019	Foreign Exchange Future	Put	0.24400	0.00024	0.28460	0.00028	0.244	21.14	0.00	0.00	0	1,000.00
\$ / R	12.47	On 18/03/2019	Foreign Exchange Future	Put	2.24510	0.00225	2.51600	0.00252	2.245	18.68	0.01	0.00	0	721.00
\$ / R	12.51	On 18/03/2019	Foreign Exchange Future	Put	2.52900	0.00253	2.82610	0.00283	2.529	18.54	0.01	0.00	0	720.00
\$ / R	12.80	On 18/03/2019	Foreign Exchange Future	Put	5.97610	0.00598	6.48150	0.00648	5.976	17.58	0.02	0.00	0	7,520.00
\$ / R	12.90	On 18/03/2019	Foreign Exchange Future	Put	8.08530	0.00809	8.57880	0.00858	8.085	17.29	0.03	0.00	0	16,000.00
\$ / R	12.92	On 18/03/2019	Foreign Exchange Future	Put	8.58480	0.00858	9.07000	0.00907	8.585	17.23	0.03	0.00	0	139,342.00
\$ / R	13.00	On 18/03/2019	Foreign Exchange Future	Put	10.88870	0.01089	11.31880	0.01132	10.889	16.99	0.04	0.00	0	15,434.00
\$ / R	13.05	On 18/03/2019	Foreign Exchange Future	Put	12.61300	0.01261	12.98510	0.01299	12.613	16.84	0.04	0.00	0	1,155.00
\$ / R	13.12	On 18/03/2019	Foreign Exchange Future	Put	15.46180	0.01546	15.71410	0.01571	15.462	16.63	0.05	0.00	0	138,000.00
\$ / R	13.15	On 18/03/2019	Foreign Exchange Future	Put	16.85860	0.01686	17.04310	0.01704	16.859	16.54	0.06	0.00	0	10,125.00
\$ / R	13.25	On 18/03/2019	Foreign Exchange Future	Put	22.41040	0.02241	22.28330	0.02228	22.410	16.24	0.07	0.00	0	225,407.00
\$ / R	13.33	On 18/03/2019	Foreign Exchange Future	Put	28.02390	0.02802	27.52900	0.02753	28.024	16.01	0.09	0.00	0	135,043.00
\$ / R	13.36	On 18/03/2019	Foreign Exchange Future	Put	30.44350	0.03044	29.77900	0.02978	30.443	15.92	0.10	0.00	0	134,750.00
\$ / R	13.46	On 18/03/2019	Foreign Exchange Future	Put	40.38340	0.04038	38.57130	0.03857	40.383	15.67	0.12	0.00	0	20,000.00
\$ / R	13.50	On 18/03/2019	Foreign Exchange Future	Call	722.81710	0.72282	763.51930	0.76352	722.817	15.76	0.86	0.00	0	145.00
\$ / R	13.50	On 18/03/2019	Foreign Exchange Future	Put	46.81710	0.04682	42.71930	0.04272	46.817	15.76	0.14	0.00	0	7,550.00
\$ / R	13.55	On 18/03/2019	Foreign Exchange Future	Put	55.87590	0.05588	50.91500	0.05091	55.876	15.87	0.16	0.00	0	10,000.00
\$ / R	13.60	On 18/03/2019	Foreign Exchange Future	Call	642.13360	0.64213	681.01100	0.68101	642.134	15.99	0.82	0.00	0	500.00
\$ / R	13.60	On 18/03/2019	Foreign Exchange Future	Put	66.13360	0.06613	60.21100	0.06021	66.134	15.99	0.18	0.00	0	6,570.00
\$ / R	13.62	On 18/03/2019	Foreign Exchange Future	Put	70.58710	0.07059	64.25330	0.06425	70.587	16.03	0.19	0.00	0	6,432.00
\$ / R	13.68	On 18/03/2019	Foreign Exchange Future	Put	85.19900	0.08520	77.54610	0.07755	85.199	16.17	0.22	0.00	0	14,200.00
\$ / R	13.70	On 18/03/2019	Foreign Exchange Future	Put	90.49920	0.09050	82.37760	0.08238	90.499	16.21	0.23	0.00	0	2,500.00
\$ / R	13.72	On 18/03/2019	Foreign Exchange Future	Put	96.01940	0.09602	87.41670	0.08742	96.019	16.26	0.24	0.00	0	10,000.00
\$ / R	13.79	On 18/03/2019	Foreign Exchange Future	Put	117.11120	0.11711	106.72090	0.10672	117.111	16.42	0.27	0.00	0	262,812.00
\$ / R	13.82	On 18/03/2019	Foreign Exchange Future	Put	127.00970	0.12701	115.81250	0.11581	127.010	16.49	0.29	0.00	0	2,100.00
\$ / R	13.85	On 18/03/2019	Foreign Exchange Future	Put	137.43320	0.13743	125.40450	0.12540	137.433	16.55	0.31	0.00	0	1,000.00
\$ / R	13.86	On 18/03/2019	Foreign Exchange Future	Put	141.02610	0.14103	128.71460	0.12871	141.026	16.58	0.31	0.00	0	721.00
\$ / R	13.90	On 18/03/2019	Foreign Exchange Future	Put	155.98560	0.15599	142.52560	0.14253	155.986	16.67	0.33	0.00	0	720.00
\$ / R	13.95	On 18/03/2019	Foreign Exchange Future	Call	402.01970	0.40202	431.88120	0.43188	402.020	16.78	0.64	0.00	0	1,000.00
\$ / R	14.00	On 18/03/2019	Foreign Exchange Future	Call	373.54240	0.37354	401.88940	0.40189	373.542	16.89	0.61	0.00	0	100.00
\$ / R	14.00	On 18/03/2019	Foreign Exchange Future	Put	197.54240	0.19754	181.08940	0.18109	197.542	16.89	0.39	0.00	0	29,200.00
\$ / R	14.04	On 18/03/2019	Foreign Exchange Future	Put	215.82590	0.21583	198.14420	0.19814	215.826	16.98	0.41	0.00	0	7,100.00
\$ / R	14.20	On 18/03/2019	Foreign Exchange Future	Call	274.27790	0.27428	296.43890	0.29644	274.278	17.35	0.50	0.00	0	2,000.00
\$ / R	14.25	On 18/03/2019	Foreign Exchange Future	Call	254.20550	0.25421	275.04610	0.27505	254.205	17.53	0.47	0.00	0	750.00

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	14.28	Put	346.80370	0.34680	322.06890	0.32207	346.804	17.65	0.55	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	359.46230	0.35946	334.21810	0.33422	359.462	17.72	0.56	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	235.46230	0.23546	255.01810	0.25502	235.462	17.72	0.44	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	391.98490	0.39198	365.49870	0.36550	391.985	17.91	0.58	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	453.52420	0.45352	424.92040	0.42492	453.524	18.24	0.63	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	460.58660	0.46059	431.75830	0.43176	460.587	18.28	0.63	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	183.69390	0.18369	199.44140	0.19944	183.694	18.32	0.37	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	178.03300	0.17803	193.34000	0.19334	178.033	18.39	0.36	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	172.54050	0.17254	187.41540	0.18742	172.540	18.47	0.35	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	496.54050	0.49654	466.61540	0.46662	496.541	18.47	0.65	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	518.60510	0.51861	488.04850	0.48805	518.605	18.58	0.67	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	541.02310	0.54102	509.85250	0.50985	541.023	18.69	0.68	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	610.26490	0.61026	577.37260	0.57737	610.265	19.03	0.71	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	682.22840	0.68223	647.78480	0.64778	682.228	19.36	0.75	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	107.55610	0.10756	116.97070	0.11697	107.556	19.59	0.23	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	739.87430	0.73987	704.33960	0.70434	739.874	19.62	0.77	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	748.21930	0.74822	712.53720	0.71254	748.219	19.66	0.77	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	756.59180	0.75659	720.76320	0.72076	756.592	19.70	0.78	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	764.98910	0.76499	729.01700	0.72902	764.989	19.74	0.78	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	77.96520	0.07797	85.07690	0.08508	77.965	20.28	0.18	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	937.00100	0.93700	898.87900	0.89888	937.001	20.40	0.83	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	990.14300	0.99014	951.41590	0.95142	990.143	20.59	0.85	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,008.00500	1.00800	969.08720	0.96909	1,008.005	20.66	0.85	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,016.96240	1.01696	977.95130	0.97795	1,016.962	20.69	0.85	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	58.96160	0.05896	64.39080	0.06439	58.962	20.81	0.14	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,071.05930	1.07106	1,031.51650	1.03152	1,071.059	20.88	0.87	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,080.13180	1.08013	1,040.50480	1.04050	1,080.132	20.91	0.87	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	54.32180	0.05432	59.33130	0.05933	54.322	20.97	0.13	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	51.71960	0.05172	56.49150	0.05649	51.720	21.07	0.12	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,190.13490	1.19013	1,149.59200	1.14959	1,190.135	21.29	0.89	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	40.50900	0.04051	44.24390	0.04424	40.509	21.54	0.10	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	37.35970	0.03736	40.80030	0.04080	37.360	21.70	0.09	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	36.76130	0.03676	40.14570	0.04015	36.761	21.73	0.09	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	34.46650	0.03447	37.63460	0.03763	34.467	21.86	0.09	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	32.32180	0.03232	35.28720	0.03529	32.322	21.98	0.08	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	26.01030	0.02601	29.00550	0.02901	26.010	22.23	0.07	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	19.11060	0.01911	21.44240	0.02144	19.111	22.39	0.05	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	18.33170	0.01833	20.58590	0.02059	18.332	22.41	0.05	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	16.16950	0.01617	18.20480	0.01820	16.170	22.47	0.04	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	12.81360	0.01281	14.49590	0.01450	12.814	22.58	0.04	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	9.69460	0.00969	11.03250	0.01103	9.695	22.72	0.03	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	8.69920	0.00870	9.92270	0.00992	8.699	22.77	0.03	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	6.69180	0.00669	7.67740	0.00768	6.692	22.89	0.02	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	5.60880	0.00561	6.46020	0.00646	5.609	22.98	0.02	0.00	0	134,750.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	3.58800	0.00359	4.17560	0.00418	3.588	23.18	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	3.43000	0.00343	3.99590	0.00400	3.430	23.20	0.01	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	1.50930	0.00151	1.79420	0.00179	1.509	23.57	0.01	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	1.47490	0.00147	1.75440	0.00175	1.475	23.58	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	1.37060	0.00137	1.56790	0.00157	1.371	23.74	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	1.35660	0.00136	1.45600	0.00146	1.357	24.12	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	1.35440	0.00135	1.45290	0.00145	1.354	24.18	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	1.35230	0.00135	1.44980	0.00145	1.352	24.24	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	1.32850	0.00133	1.41450	0.00141	1.328	25.06	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	1.31850	0.00132	1.39880	0.00140	1.318	25.50	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	1.29880	0.00130	1.36470	0.00136	1.299	26.77	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	1.29660	0.00130	1.33430	0.00133	1.297	29.92	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	1.33200	0.00133	1.35180	0.00135	1.332	32.44	0.00	0.00	0	7,100.00
\$ / R	On 22/03/2019	Any day expiry			14.18300	14.18300	14.22780	14.22780		17.35	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	516.12380	0.51612	550.06350	0.55006	516.124	16.47	0.71	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	295.73400	0.29573	318.96190	0.31896	295.734	17.35	0.50	0.00	0	30,000.00
\$ / R	On 27/03/2019	Any day expiry			14.19170	14.19170	14.23650	14.23650		17.19	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	174.66640	0.17467	161.65780	0.16166	174.666	16.49	0.33	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	225.26220	0.22526	209.07060	0.20907	225.262	16.75	0.39	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.19520	14.19520	14.24000	14.24000		17.22	0.00	0.00	0	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	15.23220	0.01523	16.29710	0.01630	15.232	15.78	0.05	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	59.86730	0.05987	56.91250	0.05691	59.867	15.70	0.15	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	502.32890	0.50233	533.80420	0.53380	502.329	16.50	0.67	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	333.11790	0.33312	311.32080	0.31132	333.118	17.22	0.49	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	362.61800	0.36262	338.42650	0.33843	362.618	17.38	0.51	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	253.15070	0.25315	270.50570	0.27051	253.151	17.88	0.42	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	177.23800	0.17724	189.60570	0.18961	177.238	18.78	0.31	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	63.59270	0.06359	68.22790	0.06823	63.593	21.08	0.13	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	37.27380	0.03727	40.93150	0.04093	37.274	21.82	0.08	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.20210	14.20210	14.24690	14.24690		17.07	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.20740	14.20740	14.25210	14.25210		17.11	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	154.33670	0.15434	142.99140	0.14299	154.337	16.20	0.28	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	300.00050	0.30000	318.44990	0.31845	300.000	17.58	0.45	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.22480	14.22480	14.26950	14.26950		16.91	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.24390	14.24390	14.28900	14.28900		17.32	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.24910	14.24910	14.29430	14.29430		17.31	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.25090	14.25090	14.29610	14.29610		17.36	0.00	0.00	0	662.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	39.76950	0.03977	37.40320	0.03740	39.769	15.31	0.09	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	886.86950	0.88687	924.90570	0.92491	886.869	15.87	0.79	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	415.88380	0.41588	393.09320	0.39309	415.884	17.26	0.47	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	443.78380	0.44378	419.85260	0.41985	443.784	17.36	0.48	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	254.69180	0.25469	264.84340	0.26484	254.692	18.93	0.33	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	123.68270	0.12368	127.47470	0.12747	123.683	20.87	0.18	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	88.67550	0.08868	91.31850	0.09132	88.675	21.62	0.13	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 09/05/2019	Any day expiry			14.26650	14.26650	14.31210	14.31210	17.51	0.00	0.00	0	25,000.00
\$ / R	13.72	Call	On 09/05/2019	Any day expiry	764.20070	0.76420	798.01340	0.79801	764.201	16.45	0.70	0.00	0	50,000.00	
\$ / R	14.20	Call	On 09/05/2019	Any day expiry	505.25370	0.50525	528.10150	0.52810	505.254	17.41	0.54	0.00	0	50,000.00	
\$ / R			On 13/05/2019	Any day expiry	14.27350	14.27350	14.31920	14.31920		17.53	0.00	0.00	0	93.00	
\$ / R			On 31/05/2019	Any day expiry	14.30530	14.30530	14.35140	14.35140		17.53	0.00	0.00	0	416.00	
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	69.85940	0.06986	67.36940	0.06737	69.859	15.47	0.12	0.00	0	500.00	
\$ / R	14.20	Put	On 31/05/2019	Any day expiry	477.52990	0.47753	454.35350	0.45435	477.530	17.34	0.45	0.00	0	250.00	
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	505.26340	0.50526	481.01200	0.48101	505.263	17.44	0.46	0.00	0	250.00	
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	313.36030	0.31336	322.24720	0.32225	313.360	19.18	0.34	0.00	0	500.00	
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	176.17280	0.17617	179.25800	0.17926	176.173	20.95	0.21	0.00	0	250.00	
\$ / R	16.15	Call	On 31/05/2019	Any day expiry	134.44440	0.13444	136.00890	0.13601	134.444	21.63	0.16	0.00	0	250.00	
\$ / R			On 03/06/2019	Any day expiry	14.31060	14.31060	14.35670	14.35670		17.45	0.00	0.00	0	0.00	
\$ / R			On 04/06/2019	Any day expiry	14.31240	14.31240	14.35850	14.35850		17.46	0.00	0.00	0	74.00	
\$ / R			On 10/06/2019	Any day expiry	14.32310	14.32310	14.36920	14.36920		17.38	0.00	0.00	0	0.00	
\$ / R	13.83	Put	On 10/06/2019	Any day expiry	309.29980	0.30930	293.74780	0.29375	309.300	16.47	0.34	0.00	0	45,000.00	
\$ / R	14.06	Put	On 10/06/2019	Any day expiry	416.03280	0.41603	395.66400	0.39566	416.033	16.92	0.40	0.00	0	18,000.00	
\$ / R	14.15	Put	On 10/06/2019	Any day expiry	462.42740	0.46243	440.14900	0.44015	462.427	17.09	0.43	0.00	0	18,000.00	
\$ / R	14.25	Put	On 10/06/2019	Any day expiry	516.90500	0.51691	492.52350	0.49252	516.905	17.28	0.46	0.00	0	18,000.00	
\$ / R			On 14/06/2019	Foreign Exchange Future	14.33020	14.33020	14.37640	14.37640		17.48	0.00	7,523,355.00	525	107,688.00	
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	2.46190	0.00246	2.48090	0.00248	2.462	20.15	0.00	0.00	0	1,000.00	
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	26.87000	0.02687	27.17070	0.02717	26.870	16.55	0.05	0.00	0	1,000.00	
\$ / R	12.65	Put	On 14/06/2019	Foreign Exchange Future	45.93960	0.04594	46.10550	0.04611	45.940	15.77	0.08	0.00	0	1,050.00	
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	52.93880	0.05294	53.02090	0.05302	52.939	15.56	0.09	0.00	0	1,000.00	
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	77.12210	0.07712	74.20130	0.07420	77.122	15.33	0.12	0.00	0	911.00	
\$ / R	13.00	Put	On 14/06/2019	Foreign Exchange Future	80.31260	0.08031	77.22880	0.07723	80.313	15.36	0.12	0.00	0	165,703.00	
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	126.40770	0.12641	120.96310	0.12096	126.408	15.63	0.18	0.00	0	30,000.00	
\$ / R	13.25	Put	On 14/06/2019	Foreign Exchange Future	128.65930	0.12866	123.10080	0.12310	128.659	15.64	0.18	0.00	0	4,582.00	
\$ / R	13.30	Put	On 14/06/2019	Foreign Exchange Future	140.33580	0.14034	134.18770	0.13419	140.336	15.70	0.19	309,845.04	114	143,800.00	
\$ / R	13.50	Call	On 14/06/2019	Foreign Exchange Future	1,024.46550	1.02447	1,061.87170	1.06187	1,024.466	15.92	0.76	0.00	0	10,000.00	
\$ / R	13.60	Call	On 14/06/2019	Foreign Exchange Future	955.94980	0.95595	991.85860	0.99186	955.950	16.04	0.73	0.00	0	700.00	
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	315.37790	0.31538	299.76950	0.29977	315.378	16.48	0.34	0.00	0	25,000.00	
\$ / R	13.90	Call	On 14/06/2019	Foreign Exchange Future	776.32510	0.77633	805.51830	0.80552	776.325	16.61	0.64	0.00	0	100.00	
\$ / R	13.98	Call	On 14/06/2019	Foreign Exchange Future	733.40870	0.73341	760.99080	0.76099	733.409	16.77	0.62	0.00	0	1,000.00	
\$ / R	14.00	Call	On 14/06/2019	Foreign Exchange Future	723.00350	0.72300	750.17590	0.75018	723.004	16.80	0.61	0.00	0	11,000.00	
\$ / R	14.00	Put	On 14/06/2019	Foreign Exchange Future	392.80350	0.39280	373.77590	0.37378	392.803	16.80	0.39	627,993.84	114	287,700.00	
\$ / R	14.07	Put	On 14/06/2019	Foreign Exchange Future	427.37150	0.42737	406.92180	0.40692	427.372	16.94	0.41	0.00	0	39,589.00	
\$ / R	14.20	Put	On 14/06/2019	Foreign Exchange Future	495.60100	0.49560	472.50960	0.47251	495.601	17.19	0.44	0.00	0	13,600.00	
\$ / R	14.25	Put	On 14/06/2019	Foreign Exchange Future	523.19940	0.52320	499.10270	0.49910	523.199	17.28	0.46	0.00	0	1,282.00	
\$ / R	14.30	Put	On 14/06/2019	Foreign Exchange Future	551.53380	0.55153	526.43360	0.52643	551.534	17.38	0.47	0.00	0	30,000.00	
\$ / R	14.35	Call	On 14/06/2019	Foreign Exchange Future	560.78200	0.56078	580.89540	0.58090	560.782	17.48	0.51	0.00	0	1,050.00	
\$ / R	14.42	Call	On 14/06/2019	Foreign Exchange Future	533.28770	0.53329	551.60540	0.55161	533.288	17.63	0.50	0.00	0	30.00	
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	475.36760	0.47537	491.02460	0.49102	475.368	17.98	0.45	0.00	0	1,000.00	
\$ / R	14.63	Put	On 14/06/2019	Foreign Exchange Future	758.40470	0.75840	727.06650	0.72707	758.405	18.09	0.56	0.00	0	8,203.00	
\$ / R	14.65	Put	On 14/06/2019	Foreign Exchange Future	771.87000	0.77187	740.21890	0.74022	771.870	18.14	0.56	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 14/06/2019	Foreign Exchange Future	14.82	Call	400.27120	0.40027	412.29060	0.41229	400.271	18.51	0.40	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	352.18160	0.35218	361.77850	0.36178	352.182	18.91	0.36	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	328.17220	0.32817	336.54920	0.33655	328.172	19.13	0.34	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	281.41050	0.28141	287.81060	0.28781	281.410	19.62	0.29	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	248.66110	0.24866	253.68150	0.25368	248.661	20.01	0.26	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	232.34990	0.23235	236.69310	0.23669	232.350	20.23	0.25	406,078.23	114	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	226.17580	0.22618	230.25940	0.23026	226.176	20.32	0.24	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	202.79870	0.20280	206.44630	0.20645	202.799	20.65	0.22	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	190.25660	0.19026	193.42510	0.19343	190.257	20.81	0.21	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	186.26360	0.18626	189.28170	0.18928	186.264	20.87	0.21	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	176.06200	0.17606	178.69720	0.17870	176.062	21.01	0.20	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	165.31650	0.16532	167.55130	0.16755	165.317	21.17	0.18	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	55.59270	0.05559	54.54010	0.05454	55.593	25.01	0.07	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.34090	14.34090	14.38710	14.38710		17.39	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.35520	14.35520	14.40140	14.40140		17.33	0.00	603,099.00	42	753.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	90.38140	0.09038	86.67390	0.08667	90.381	15.26	0.13	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	511.47040	0.51147	488.28600	0.48829	511.470	17.05	0.44	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	538.99750	0.53900	514.86010	0.51486	538.998	17.14	0.45	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	346.08820	0.34609	354.19740	0.35420	346.088	19.06	0.34	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	207.53700	0.20754	210.60910	0.21061	207.537	20.66	0.22	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	163.82140	0.16382	165.40330	0.16540	163.821	21.27	0.17	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.36050	14.36050	14.40670	14.40670		17.27	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.36410	14.36410	14.41030	14.41030		17.28	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.41390	14.41390	14.46050	14.46050		17.16	0.00	3,618,014.40	251	430.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	113.47250	0.11347	108.42430	0.10842	113.473	15.12	0.14	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	544.80200	0.54480	521.46220	0.52146	544.802	16.80	0.43	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	572.08350	0.57208	547.88090	0.54788	572.083	16.89	0.44	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	383.39640	0.38340	390.97810	0.39098	383.396	18.96	0.34	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	242.47870	0.24248	245.67800	0.24568	242.479	20.41	0.23	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	196.92420	0.19692	198.66990	0.19867	196.924	20.96	0.19	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.41570	14.41570	14.46230	14.46230		17.15	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.43690	14.43690	14.48380	14.48380		17.15	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	716.29060	0.71629	688.16600	0.68817	716.291	17.20	0.49	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	236.08100	0.23608	238.37740	0.23838	236.081	20.54	0.21	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.46730	14.46730	14.51500	14.51500		17.10	0.00	3,646,868.40	252	187.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	133.67650	0.13368	128.01830	0.12802	133.676	15.06	0.15	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	571.99380	0.57199	547.31380	0.54731	571.994	16.66	0.42	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	599.11980	0.59912	573.63020	0.57363	599.120	16.74	0.43	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	410.09300	0.41009	416.65900	0.41666	410.093	19.02	0.33	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	269.01730	0.26902	271.68880	0.27169	269.017	20.34	0.23	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	222.13980	0.22214	223.64660	0.22365	222.140	20.88	0.19	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.47270	14.47270	14.52050	14.52050		17.06	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.47630	14.47630	14.52420	14.52420		17.15	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.47810	14.47810	14.52600	14.52600		17.15	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	96.66050	0.09666	96.90520	0.09691	96.660	24.90	0.08	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.49770	14.49770	14.54620	14.54620		17.10	0.00	4,392,803.10	303	18,110.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	6.11540	0.00612	6.34480	0.00634	6.115	17.09	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	70.09700	0.07010	66.84600	0.06685	70.097	14.95	0.09	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	178.92000	0.17892	168.56220	0.16856	178.920	15.19	0.18	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	204.81950	0.20482	193.31190	0.19331	204.820	15.29	0.20	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,180.13280	1.18013	1,212.14110	1.21214	1,180.133	15.71	0.71	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	351.15310	0.35115	334.00710	0.33401	351.153	15.76	0.30	8,591,733.90	2,000	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	378.93560	0.37894	0.00000	0.00000	378.936	15.84	0.31	128,897,170.88	28,500	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	469.18550	0.46919	446.70140	0.44670	469.186	16.19	0.36	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	483.61350	0.48361	460.66230	0.46066	483.613	16.24	0.37	5,272,134.80	1,000	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	543.58670	0.54359	0.00000	0.00000	543.587	16.45	0.39	1,006,552.32	177	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	590.88670	0.59089	564.70840	0.56471	590.887	16.60	0.41	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	753.87830	0.75388	771.95340	0.77195	753.878	17.10	0.53	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	848.86790	0.84887	0.00000	0.00000	848.868	17.36	0.51	21,847,057.50	3,000	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	571.07970	0.57108	0.00000	0.00000	571.080	18.01	0.42	2,171,873.32	354	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,360.11670	1.36012	1,319.55200	1.31955	1,360.117	18.62	0.63	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	447.93430	0.44793	0.00000	0.00000	447.934	18.86	0.35	142,177,485.45	28,500	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,499.33110	1.49933	1,457.29030	1.45729	1,499.331	18.94	0.66	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	1,546.66670	1.54667	0.00000	0.00000	1,546.667	19.05	0.67	481,003,683.06	43,287	21.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	376.14220	0.37614	380.41340	0.38041	376.142	19.50	0.30	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	193.86260	0.19366	194.27930	0.19428	193.663	21.43	0.17	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	165.27490	0.16527	164.33870	0.16434	165.275	22.18	0.14	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	154.57080	0.15457	153.38680	0.15339	154.571	22.63	0.13	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	150.80860	0.15081	149.54130	0.14954	150.809	22.80	0.13	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	136.53510	0.13654	0.00000	0.00000	136.535	23.53	0.12	83,003,471.81	43,287	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	129.27540	0.12928	127.56190	0.12756	129.275	23.95	0.11	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.52270	14.52270	14.57190	14.57190		17.05	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	153.88410	0.15388	144.83050	0.14483	153.884	15.05	0.16	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	596.42530	0.59643	569.22780	0.56923	596.425	16.54	0.41	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	623.40460	0.62340	595.48830	0.59549	623.405	16.62	0.42	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	440.83740	0.44084	446.72510	0.44673	440.837	19.06	0.33	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	298.15880	0.29816	301.24640	0.30125	298.159	20.28	0.24	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	248.59350	0.24859	250.42980	0.25043	248.593	20.82	0.20	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.52630	14.52630	14.57560	14.57560		17.14	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.57900	14.57900	14.62860	14.62860		17.14	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	172.29230	0.17229	160.37420	0.16037	172.292	15.03	0.17	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	619.08170	0.61908	590.01640	0.59002	619.082	16.47	0.40	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	645.88940	0.64589	616.17690	0.61618	645.889	16.55	0.41	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	465.05570	0.46506	469.73110	0.46973	465.056	19.18	0.33	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	323.30700	0.32331	325.53400	0.32553	323.307	20.34	0.24	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	274.13800	0.27414	275.49650	0.27550	274.138	20.86	0.21	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.63190	14.63190	14.68180	14.68180		17.15	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	186.89520	0.18690	172.67680	0.17268	186.895	14.98	0.17	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	14.20	Put	637.94690	0.63795	607.31840	0.60732	637.947	16.41	0.39	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	664.61810	0.66462	633.39470	0.63339	664.618	16.49	0.40	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	489.56460	0.48956	493.58750	0.49359	489.565	19.27	0.33	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	347.45140	0.34745	349.49700	0.34950	347.451	20.37	0.24	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	298.54250	0.29854	299.85760	0.29986	298.543	20.87	0.21	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry	14.63730		14.63730	14.63730	14.68740	14.68740		17.12	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry	14.64090		14.64090	14.64090	14.69100	14.69100		17.13	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.65710		14.65710	14.65710	14.70770	14.70770		17.11	0.00	0.00	0	10,550.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	23.41070	0.02341	24.31310	0.02431	23.411	12.96	0.03	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	401.35550	0.40136	377.70890	0.37771	401.356	15.68	0.29	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	456.42300	0.45642	431.18680	0.43119	456.423	15.81	0.31	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	579.93520	0.57994	549.92240	0.54992	579.935	16.18	0.36	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	481.85490	0.48185	486.43510	0.48644	481.855	19.42	0.32	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	372.48970	0.37249	374.96730	0.37497	372.490	20.24	0.25	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	305.25990	0.30526	306.58170	0.30658	305.260	20.92	0.21	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	125.99680	0.12600	126.89850	0.12690	125.997	23.88	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry	14.68970		14.68970	14.68970	14.74150	14.74150		17.13	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	199.90900	0.19991	183.43300	0.18343	199.909	14.86	0.17	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	656.05620	0.65606	623.19490	0.62319	656.056	16.34	0.38	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	682.56230	0.68256	649.14620	0.64915	682.562	16.42	0.39	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	512.81760	0.51282	516.88560	0.51689	512.818	19.33	0.32	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	372.92340	0.37292	374.89670	0.37490	372.923	20.38	0.25	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	324.26930	0.32427	325.63890	0.32564	324.269	20.86	0.22	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry	14.69330		14.69330	14.69330	14.74530	14.74530		17.13	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry	14.74640		14.74640	14.74640	14.80010	14.80010		17.14	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry	14.80660		14.80660	14.80660	14.85990	14.85990		17.18	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.83510		14.83510	14.83510	14.88720	14.88720		17.25	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	23.00650	0.02301	21.21090	0.02121	23.007	11.72	0.03	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	601.77040	0.60177	571.17870	0.57118	601.770	16.03	0.33	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	407.15880	0.40716	407.42170	0.40742	407.159	20.89	0.24	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry	14.86960		14.86960	14.86960	14.92030	14.92030		17.28	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry	14.92450		14.92450	14.92450	14.97300	14.97300		17.35	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry	14.99110		14.99110	14.99110	15.04110	15.04110		17.48	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future	15.01010		15.01010	15.01010	15.06160	15.06160		17.48	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry	15.09750		15.09750	15.09750	15.15570	15.15570		17.58	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future	15.19830		15.19830	15.19830	15.25580	15.25580		17.67	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future	14.17600		14.17600	14.17600	14.22080	14.22080		17.35	0.00	0.00	0	430.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future	14.33020		14.33020	14.33020	14.37640	14.37640		17.48	0.00	0.00	0	10.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future	14.49770		14.49770	14.49770	14.54620	14.54620		17.10	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future	14.65710		14.65710	14.65710	14.70770	14.70770		17.11	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future	14.83510		14.83510	14.83510	14.88720	14.88720		17.25	0.00	0.00	0	0.00
£ / R	On 28/02/2019	Any day expiry	18.14400		18.14400	18.14400	18.16550	18.16550		16.62	0.00	0.00	0	47.00

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			18.20010	18.20010			18.22210	18.22210			16.05	0.00	0.00	0	326,106.00
£ / R	18.00	Put	On 18/03/2019	Foreign Exchange Future	244.99150	0.24499		240.90720	0.24091	244.992	15.95	0.40	0.00	0	500.00				
£ / R	19.00	Call	On 18/03/2019	Foreign Exchange Future	107.09830	0.10710		113.31270	0.11331	107.098	17.60	0.21	0.00	0	2,500.00				
£ / R	19.19	Put	On 18/03/2019	Foreign Exchange Future	1,069.18390	1.06918		1,052.29420	1.05229	1,069.184	17.93	0.84	0.00	0	1,000.00				
£ / R	20.00	Call	On 18/03/2019	Foreign Exchange Future	19.87690	0.01988		22.00600	0.02201	19.877	19.14	0.05	0.00	0	500.00				
£ / R	20.18	Call	On 18/03/2019	Foreign Exchange Future	15.22120	0.01522		16.63080	0.01663	15.221	19.58	0.04	0.00	0	1,500.00				
£ / R	21.44	Call	On 18/03/2019	Foreign Exchange Future	2.79150	0.00279		2.88670	0.00289	2.791	22.68	0.01	0.00	0	500.00				
£ / R			On 29/03/2019	Any day expiry	18.23540	18.23540		18.25740	18.25740		16.40	0.00	0.00	0	80.00				
£ / R			On 15/04/2019	Any day expiry	18.28990	18.28990		18.31190	18.31190		16.46	0.00	0.00	0	43.00				
£ / R			On 26/04/2019	Any day expiry	18.32460	18.32460		18.34700	18.34700		16.53	0.00	0.00	0	120.00				
£ / R			On 29/04/2019	Any day expiry	18.33400	18.33400		18.35650	18.35650		16.50	0.00	0.00	0	27.00				
£ / R			On 14/06/2019	Foreign Exchange Future	18.47980	18.47980		18.50380	18.50380		16.33	0.00	0.00	0	5,824.00				
£ / R	18.00	Call	On 14/06/2019	Foreign Exchange Future	940.49640	0.94050		958.69160	0.95869	940.496	16.22	0.63	0.00	0	1,000.00				
£ / R			On 16/09/2019	Foreign Exchange Future	18.78200	18.78200		18.80890	18.80890		15.99	0.00	0.00	0	16,469.00				
£ / R			On 13/12/2019	Foreign Exchange Future	19.06840	19.06840		19.09740	19.09740		15.96	0.00	0.00	0	12,690.00				
£ / R			On 16/03/2020	Foreign Exchange Future	19.38720	19.38720		19.41890	19.41890		16.23	0.00	0.00	0	0.00				
¥ / R			On 18/03/2019	Foreign Exchange Future	0.12870	0.12870		0.12900	0.12900		18.46	0.00	0.00	0	10,000.00				
¥ / R			On 14/06/2019	Foreign Exchange Future	0.13100	0.13100		0.13130	0.13130		18.58	0.00	0.00	0	0.00				
¥ / R			On 16/09/2019	Foreign Exchange Future	0.13360	0.13360		0.13390	0.13390		18.30	0.00	0.00	0	0.00				
¥ / R			On 13/12/2019	Foreign Exchange Future	0.13600	0.13600		0.13640	0.13640		19.77	0.00	0.00	0	0.00				
¥ / R			On 16/03/2020	Foreign Exchange Future	0.13880	0.13880		0.13920	0.13920		19.75	0.00	0.00	0	0.00				
€ / R			On 20/02/2019	Any day expiry	15.93370	15.93370		16.02670	16.02670		16.42	0.00	0.00	0	0.00				
€ / R			On 28/02/2019	Any day expiry	15.95970	15.95970		16.05280	16.05280		16.74	0.00	0.00	0	29.00				
€ / R			On 18/03/2019	Foreign Exchange Future	16.01860	16.01860		16.11250	16.11250		15.76	0.00	160,186.00	10	139,585.00				
€ / R	16.00	Call	On 18/03/2019	Foreign Exchange Future	302.67300	0.30267		351.17980	0.35118	302.673	15.76	0.52	0.00	0	650.00				
€ / R			On 29/03/2019	Any day expiry	16.05580	16.05580		16.14980	16.14980		15.77	0.00	0.00	0	53.00				
€ / R			On 15/04/2019	Any day expiry	16.11330	16.11330		16.20760	16.20760		15.58	0.00	0.00	0	4.00				
€ / R			On 26/04/2019	Any day expiry	16.15010	16.15010		16.24490	16.24490		15.96	0.00	0.00	0	1.00				
€ / R			On 10/06/2019	Any day expiry	16.30090	16.30090		16.39760	16.39760		16.20	0.00	0.00	0	0.00				
€ / R			On 14/06/2019	Foreign Exchange Future	16.31440	16.31440		16.41120	16.41120		16.18	0.00	16,314.40	1	30,026.00				
€ / R			On 14/08/2019	Any day expiry	16.52480	16.52480		16.62290	16.62290		15.95	0.00	0.00	0	0.00				
€ / R	19.65	Call	On 14/08/2019	Any day expiry	147.13040	0.14713		153.00410	0.15300	147.130	20.61	0.13	0.00	0	62,400.00				
€ / R			On 16/09/2019	Foreign Exchange Future	16.63870	16.63870		16.73890	16.73890		15.94	0.00	0.00	0	21,578.00				
€ / R	15.62	Put	On 16/09/2019	Foreign Exchange Future	317.76290	0.31776		0.00000	0.00000	317.763	14.55	0.27	63,736,518.29	14,429	14,429.00				
€ / R	18.27	Call	On 16/09/2019	Foreign Exchange Future	372.23700	0.37224		0.00000	0.00000	372.237	18.44	0.28	132,307,725.53	28,858	14,429.00				
€ / R	18.60	Call	On 16/09/2019	Foreign Exchange Future	319.27840	0.31928		333.92950	0.33393	319.278	18.87	0.24	0.00	0	55,000.00				
€ / R			On 13/12/2019	Foreign Exchange Future	16.94690	16.94690		17.05020	17.05020		15.88	0.00	0.00	0	17,899.00				
€ / R	13.73	Put	On 13/12/2019	Foreign Exchange Future	36.19110	0.03619		33.03430	0.03303	36.191	13.76	0.04	0.00	0	17,150.00				
€ / R	16.15	Put	On 13/12/2019	Foreign Exchange Future	542.89970	0.54290		503.29600	0.50330	542.900	14.77	0.34	0.00	0	17,150.00				
€ / R	20.62	Call	On 13/12/2019	Foreign Exchange Future	273.24250	0.27324		276.24240	0.27624	273.243	20.82	0.17	0.00	0	17,150.00				
€ / R			On 10/02/2020	Any day expiry	17.16340	17.16340		17.27140	17.27140		15.86	0.00	0.00	0	0.00				
€ / R	16.65	Call	On 10/02/2020	Any day expiry	1,294.17350	1.29417		1,350.40150	1.35040	1,294.174	15.20	0.61	0.00	0	21,000.00				

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 10/02/2020	Any day expiry	16.91	Call	1,179.43410		1.17943	1,230.58700	1.23059	1,179.434		15.54	0.57	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,142.35120		1.14235	1,191.81540	1.19182	1,142.351		15.66	0.56	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,114.41130		1.11441	1,162.57820	1.16258	1,114.411		15.75	0.55	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.29450		17.29450	17.39990	17.39990			16.00	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.84000		96.84000	96.92000	96.92000				0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			625.85700		625.85700	624.76500	624.76500				0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			637.73700		637.73700	636.62500	636.62500				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			718.98500		718.98500	715.96800	715.96800				0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			732.63300		732.63300	729.56000	729.56000				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			650.14500		650.14500	646.58500	646.58500				0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future			662.48600		662.48600	658.85900	658.85900				0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.09360		10.09360	10.10810	10.10810			13.76	0.00	0.00	0	5,731.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.21510		10.21510	10.23070	10.23070			13.63	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.34850		10.34850	10.36520	10.36520			13.26	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.47780		10.47780	10.49530	10.49530			13.15	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	323.58710		0.32359	324.12140	0.32412	323.587		14.03	0.38	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.62200		10.62200	10.64000	10.64000			13.24	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.69400		10.69400	10.68200	10.68200			14.70	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.83270		10.83270	10.82110	10.82110			14.67	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.98140		10.98140	10.97080	10.97080			14.28	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.12120		11.12120	11.11140	11.11140			14.17	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.27660		11.27660	11.26680	11.26680			14.41	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			12.94000		12.94000	14.93000	14.93000				0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.12780		14.12780	14.18370	14.18370			16.18	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.40230		14.40230	14.46000	14.46000			16.68	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.70270		14.70270	14.76420	14.76420			16.64	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.98990		14.98990	15.05290	15.05290			16.78	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.31420		15.31420	15.37790	15.37790			16.83	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.09040		2.09040	2.09880	2.09880			15.43	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.11370		2.11370	2.12250	2.12250			14.96	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.14720		2.14720	2.16000	2.16000			15.04	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.18790		2.18790	2.20110	2.20110			15.03	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.23270		2.23270	2.24620	2.24620			14.79	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.27510		2.27510	2.28920	2.28920			14.88	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
DKK / R	On 16/03/2020	Foreign Exchange Future			2.32280		2.32280		2.33710	2.33710		14.86	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future			11.10995		75.44779		11.19374	74.97017			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future			11.21798		76.88007		11.30477	76.39354			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			11.36564		77.04903		11.44427	76.54131			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future			11.47186		78.51212		11.55327	77.99489			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			643.46900		643.46900		639.77200	639.77200			0.00	0.00	0	441.00
GOVI	On 01/08/2019	GOVI			655.68300		655.68300		651.91700	651.91700			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future			1.80850		1.80850		1.81440	1.81440		17.10	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			1.83300		1.83300		1.83880	1.83880		17.62	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future			135.24521		135.24521		135.47689	135.47689			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future			136.38796		136.38796		136.62442	136.62442			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			101.62501		101.62501		102.09197	102.09197			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future			103.57864		103.57864		104.05479	104.05479			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			104.05448		104.05448		104.43608	104.43608			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future			106.05460		106.05460		106.44383	106.44383			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			123.12829		123.12829		123.13408	123.13408			0.00	0.00	0	10,004.00
I2038	On 01/08/2019	Bond Future			123.85606		123.85606		123.86204	123.86204			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

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
I2046	On 02/05/2019	Bond Future		115.88062	115.88062		115.44826	115.44826			0.00	0.00	0	12,517.00
I2046	On 01/08/2019	Bond Future		118.10826	118.10826		117.66788	117.66788			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		121.18418	121.18418		121.18939	121.18939			0.00	0.00	0	10,644.00
I2050	On 01/08/2019	Bond Future		121.69580	121.69580		121.70154	121.70154			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		259.53700	259.53700		259.81300	259.81300			0.00	0.00	0	737.00
IGOV	On 01/08/2019	Index Future		264.52600	264.52600		264.80800	264.80800			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		0.14070	0.14070		0.14120	0.14120			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13980	0.13980		0.14020	0.14020			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13920	0.13920		0.13990	0.13990			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.13840	0.13840		0.14030	0.14030			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13700	0.13700		0.13990	0.13990			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.63930	1.63930		1.64480	1.64480		14.45	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.66290	1.66290		1.66860	1.66860		13.91	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.73150	9.73150		9.73340	9.73340		14.40	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.85310	9.85310		9.85600	9.85600		14.23	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.98500	9.98500		9.98860	9.98860		14.00	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.10980	10.10980		10.11400	10.11400		14.06	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.24620	10.24620		10.25030	10.25030		14.36	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.32800	1.32800		1.33360	1.33360			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.33490	1.33490		1.34070	1.34070			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future		1.28390	1.28390		1.28140	1.28140			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future		1.28960	1.28960		1.28710	1.28710			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future		1.29550	1.29550		1.29300	1.29300			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future		1.30100	1.30100		1.29850	1.29850			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future		1.30680	1.30680		1.30440	1.30440			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future		1.13000	1.13000		1.13300	1.13300			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future		1.13850	1.13850		1.14150	1.14150			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future		1.14770	1.14770		1.15070	1.15070			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future		1.15620	1.15620		1.15930	1.15930			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
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.16580		1.16580		1.16880	1.16880			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.92296		112.51991		8.99660	112.09767		6.48	0.00	36,681,490.66	326	69,836.00
R186	On 02/05/2019	Bond Future	8.50	Call	430.25000		0.43025		346.74000	0.34674	430.250	6.33	0.23	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	623.82000		0.62382		512.23000	0.51223	623.820	6.40	0.30	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	680.21000		0.68021		561.04000	0.56104	680.210	6.42	0.32	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	781.58000		0.78158		649.36000	0.64936	781.580	6.45	0.35	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,013.76000		1.01376		854.18000	0.85418	1,013.760	6.52	0.42	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	1,417.26000		1.41726		1,651.63000	1.65163	1,417.260	6.59	0.51	0.00	0	4,250.00
R186	On 02/05/2019	Bond Future	9.00	Put	1,152.00000		1.15200		1,358.11000	1.35811	1,152.000	6.66	0.44	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,593.69000		1.59369		1,377.56000	1.37756	1,593.690	6.66	0.56	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	1,037.77000		1.03777		1,230.08000	1.23008	1,037.770	6.71	0.41	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,326.48000		2.32648		2,057.54000	2.05754	2,326.480	6.88	0.68	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,528.15000		2.52815		2,247.22000	2.24722	2,528.150	6.93	0.71	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,737.26000		2.73726		2,444.97000	2.44497	2,737.260	6.99	0.73	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	205.44000		0.20544		261.10000	0.26110	205.440	7.55	0.11	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	104.81000		0.10481		137.46000	0.13746	104.810	7.55	0.06	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	85.37000		0.08537		113.02000	0.11302	85.370	7.55	0.05	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	71.65000		0.07165		95.60000	0.09560	71.650	7.55	0.04	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.98228		109.35576		9.05948	108.92573		6.82	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	530.66000		0.53066		450.29000	0.45029	530.660	6.22	0.21	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,215.54000		2.21554		1,997.10000	1.99710	2,215.540	6.86	0.54	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	457.00000		0.45700		527.92000	0.52792	457.000	8.01	0.15	0.00	0	6,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.81737		304.81737		304.57804	304.57804			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			303.12070		303.12070		302.87741	302.87741			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			236.53090		236.53090		237.35976	237.35976			0.00	0.00	0	8,966.00
R202	On 01/08/2019	Bond Future			237.06447		237.06447		237.90963	237.90963			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			7.99657		100.61718		8.05029	100.44441		3.20	0.00	1,710,492.06	17	69,216.00
R2023	On 01/08/2019	Bond Future			8.01633		102.52707		8.07431	102.35121		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			9.45114		92.44212		9.52936	91.95742		9.09	0.00	0.00	0	47,530.00
R2030	On 02/05/2019	Bond Future	8.90	Call	350.46000		0.35046		277.18000	0.27718	350.460	8.72	0.18	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,405.30000		1.40530		1,196.58000	1.19658	1,405.300	9.25	0.48	0.00	0	3,000.00

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
R2030	On 02/05/2019	Bond Future	10.20	Put	333.52000	0.33352		416.70000	0.41670	333.520	10.51	0.14	0.00	0	3,000.00	
R2030	On 01/08/2019	Bond Future			9.51862	90.19182		9.59983	89.69815		9.54	0.00	0.00	0	0.00	
R2030	On 01/08/2019	Bond Future	8.35	Call	185.73000	0.18573		150.72000	0.15072	185.730	8.34	0.08	0.00	0	2,025.00	
R2030	On 01/08/2019	Bond Future	9.15	Call	1,297.85000	1.29785		1,136.75000	1.13675	1,297.850	9.17	0.35	0.00	0	2,025.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 02/05/2019	Bond Future			9.67546	90.44049		9.74839	89.95045		10.37	0.00	0.00	0	43,624.00	
R2032	On 01/08/2019	Bond Future			9.74042	92.15748		9.81587	91.65838		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			9.81719	94.12596		9.90021	93.50590		11.12	0.00	15,530,783.40	165	76,874.00	
R2035	On 01/08/2019	Bond Future			9.88054	95.91257		9.96630	95.28092		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			9.90021	90.63388		9.98321	90.01121		11.70	0.00	0.00	0	58,355.00	
R2037	On 01/08/2019	Bond Future			9.96769	88.09896		10.05340	87.46467		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			9.97992	93.84391		10.05775	93.21719		12.11	0.00	15,108,869.51	161	25,497.00	
R2040	On 02/05/2019	Bond Future	9.60	Call	791.12000	0.79112		643.89000	0.64389	791.120	11.42	0.27	0.00	0	1,150.00	
R2040	On 02/05/2019	Bond Future	10.20	Call	3,092.08000	3.09208		2,717.65000	2.71765	3,092.080	12.41	0.64	0.00	0	1,150.00	
R2040	On 01/08/2019	Bond Future			10.04722	91.11964		10.12755	90.48126		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			9.99750	90.93306		10.08038	90.25483		12.71	0.00	212,783,360.40	2,340	36,296.00	
R2044	On 01/08/2019	Bond Future			10.06202	88.27864		10.14750	87.58774		13.38	0.00	0.00	0	0.00	
R2044	On 01/08/2019	Bond Future	9.36	Call	933.55000	0.93355		792.31000	0.79231	933.550	12.38	0.23	0.00	0	100.00	
R2044	On 01/08/2019	Bond Future	9.86	Call	2,408.08000	2.40808		2,128.88000	2.12888	2,408.080	13.20	0.43	0.00	0	100.00	
R2044	On 01/08/2019	Bond Future	10.53	Put	1,802.36000	1.80236		2,037.49000	2.03749	1,802.360	14.24	0.31	0.00	0	100.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 02/05/2019	Bond Future			9.95643	90.21201		10.04431	89.47098		13.14	0.00	2,706,360.30	30	110,109.00	
R2048	On 01/08/2019	Bond Future			10.01345	91.92437		10.10397	91.16944		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			6.39375	102.79923		6.48303	102.73939		0.26	0.00	0.00	0	6,918.00	
R207	On 01/08/2019	Bond Future			5.60656	101.10902		5.74541	101.04826		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			7.08621	100.08526		7.16420	99.94948		1.20	0.00	0.00	0	13,813.00	
R208	On 01/08/2019	Bond Future			6.98680	101.98530		7.07708	101.84716		1.26	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	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future			9.76777		71.79303		9.85055	71.26591		12.52	0.00	16,153,431.75	225	102,783.00
R209	On 02/05/2019	Bond Future	9.35	Call	572.42000		0.57242	457.72000	0.45772	572.420		11.88	0.25	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,300.93000		2.30093	1,997.50000	1.99750	2,300.930		12.82	0.62	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	367.11000		0.36711	461.31000	0.46131	367.110		14.02	0.15	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	234.47000		0.23447	299.44000	0.29944	234.470		14.52	0.10	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.82434		73.15601	9.90957	72.61906			12.63	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,083.88000		1.08388	937.01000	0.93701	1,083.880		12.01	0.30	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,432.15000		2.43215	2,176.32000	2.17632	2,432.150		12.70	0.51	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	1,168.33000		1.16833	1,325.19000	1.32519	1,168.330		13.89	0.27	0.00	0	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			187.35553		187.35553	187.96829	187.96829				0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future			190.95724		190.95724	191.58210	191.58210				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			158.35272		158.35272	158.53945	158.53945				0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future			159.17670		159.17670	159.36731	159.36731				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			9.56544		83.34666	9.63826	82.90273			10.03	0.00	0.00	0	27,886.00
R213	On 01/08/2019	Bond Future			9.62603		84.92875	9.70138	84.47652			10.13	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			9.95144		70.66860	10.02900	70.15643			13.49	0.00	0.00	0	24,306.00
R214	On 01/08/2019	Bond Future			10.00841		72.01000	10.08823	71.48823			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			10.44160		10.44160	10.48330	10.48330			14.96	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 14/06/2019	Foreign Exchange Future	10.57530	10.57530		10.61830	10.61830		14.81	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.63540	2.63540		2.63690	2.63690		16.65	0.00	0.00	0	18,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.54550	2.54550		2.54460	2.54460		17.37	0.00	0.00	0	0.00
Total for Derivatives :											2,613,688,390.34	284,565	8 406 416.00
Grand Total:											2,613,688,390.34	284,565	8 406 416.00