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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/01/2019

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 21/01/2019	Any day expiry	13.85770	13.85770		13.80390	13.80390		14.31	0.00	26,343,487.70	1,901	0.00	
\$ / R	On 25/01/2019	Any day expiry	13.86430	13.86430		13.80400	13.80400		14.92	0.00	0.00	0	51.00	
\$ / R	On 30/01/2019	Any day expiry	13.87240	13.87240		13.81210	13.81210		14.57	0.00	0.00	0	1,018.00	
\$ / R	On 31/01/2019	Any day expiry	13.87410	13.87410		13.81360	13.81360		14.81	0.00	0.00	0	1,922.00	
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	2.01570	0.00202	4.22580	0.00423	2.016	17.96	0.01	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	13.80	Put	103.05470	0.10305	147.51750	0.14752	103.055	14.99	0.41	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	13.95	Put	180.54730	0.18055	237.60810	0.23761	180.547	15.17	0.58	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.00	Call	87.10870	0.08711	85.82670	0.08583	87.109	15.35	0.37	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Call	39.34490	0.03934	42.55520	0.04256	39.345	16.06	0.19	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	365.24490	0.36524	428.95520	0.42896	365.245	16.06	0.81	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	407.72770	0.40773	471.78580	0.47179	407.728	16.24	0.84	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	17.97050	0.01797	21.60300	0.02160	17.970	16.71	0.10	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.55	Call	8.22050	0.00822	11.46000	0.01146	8.220	17.32	0.05	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	1.49500	0.00150	2.01600	0.00202	1.495	21.95	0.01	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	0.51690	0.00052	0.74760	0.00075	0.517	23.90	0.00	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry	13.89540	13.89540		13.83320	13.83320		15.40	0.00	0.00	0	70.00	

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 15/02/2019	Any day expiry			13.89870	13.89870		13.83620	13.83620		15.53	0.00	0.00	0	6.00
\$ / R	13.87	Put	On 15/02/2019	Any day expiry	210.24090	0.21024	254.66370	0.25466	210.241	15.47	0.47	0.00	0	22,000.00			
\$ / R			On 25/02/2019	Any day expiry	13.91540	13.91540	13.85130	13.85130		15.39	0.00	0.00	0	15.00			
\$ / R			On 28/02/2019	Any day expiry	13.92030	13.92030	13.85620	13.85620		15.54	0.00	0.00	0	5,899.00			
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	23.05590	0.02306	31.47420	0.03147	23.056	14.98	0.08	0.00	0	500.00			
\$ / R	13.70	Put	On 28/02/2019	Any day expiry	175.04430	0.17504	210.40010	0.21040	175.044	15.25	0.36	0.00	0	600.00			
\$ / R	14.20	Put	On 28/02/2019	Any day expiry	457.43440	0.45743	510.80250	0.51080	457.434	16.40	0.64	0.00	0	250.00			
\$ / R	14.25	Put	On 28/02/2019	Any day expiry	493.22880	0.49323	547.73720	0.54774	493.229	16.55	0.66	0.00	0	250.00			
\$ / R	14.25	Call	On 28/02/2019	Any day expiry	163.52880	0.16353	153.93720	0.15394	163.529	16.55	0.34	0.00	0	600.00			
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	103.45540	0.10346	98.53020	0.09853	103.455	17.33	0.23	0.00	0	500.00			
\$ / R	14.75	Call	On 28/02/2019	Any day expiry	69.06730	0.06907	66.34170	0.06634	69.067	17.94	0.17	0.00	0	600.00			
\$ / R	15.27	Call	On 28/02/2019	Any day expiry	27.20470	0.02720	26.74350	0.02674	27.205	19.26	0.07	0.00	0	250.00			
\$ / R	15.63	Call	On 28/02/2019	Any day expiry	13.15140	0.01315	12.96980	0.01297	13.151	19.84	0.04	0.00	0	250.00			
\$ / R			On 04/03/2019	Any day expiry	13.92690	13.92690	13.86280	13.86280		15.60	0.00	0.00	0	74.00			
\$ / R			On 05/03/2019	Any day expiry	13.92850	13.92850	13.86440	13.86440		15.64	0.00	0.00	0	80.00			
\$ / R			On 11/03/2019	Any day expiry	13.93840	13.93840	13.87430	13.87430		15.64	0.00	0.00	0	0.00			
\$ / R	13.94	Put	On 11/03/2019	Any day expiry	319.15400	0.31915	363.67330	0.36367	319.154	15.63	0.49	0.00	0	27,500.00			
\$ / R	15.15	Call	On 11/03/2019	Any day expiry	53.87450	0.05387	52.44980	0.05245	53.874	18.69	0.12	0.00	0	27,500.00			
\$ / R			On 18/03/2019	Foreign Exchange Future	13.94990	13.94990	13.88580	13.88580		15.67	0.00	616,934,327.50	44,225	528,978.00			
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	0.09740	0.00010	0.13420	0.00013	0.097	22.65	0.00	0.00	0	1,000.00			
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	2.05520	0.00206	2.62580	0.00263	2.055	17.92	0.01	0.00	0	1,000.00			
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	6.55380	0.00655	8.14540	0.00815	6.554	14.41	0.02	0.00	0	721.00			
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future	7.02570	0.00703	8.93410	0.00893	7.026	14.22	0.02	0.00	0	720.00			
\$ / R	12.80	Put	On 18/03/2019	Foreign Exchange Future	19.95400	0.01995	26.72970	0.02673	19.954	14.26	0.06	0.00	0	7,520.00			
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future	28.15800	0.02816	37.09980	0.03710	28.158	14.35	0.08	0.00	0	16,000.00			
\$ / R	12.92	Put	On 18/03/2019	Foreign Exchange Future	30.08120	0.03008	39.50290	0.03950	30.081	14.37	0.08	0.00	0	139,342.00			
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future	38.83020	0.03883	50.32800	0.05033	38.830	14.45	0.10	0.00	0	15,434.00			
\$ / R	13.05	Put	On 18/03/2019	Foreign Exchange Future	45.22660	0.04523	58.14740	0.05815	45.227	14.49	0.11	0.00	0	1,155.00			
\$ / R	13.12	Put	On 18/03/2019	Foreign Exchange Future	55.50110	0.05550	70.56630	0.07057	55.501	14.56	0.13	0.00	0	138,000.00			
\$ / R	13.15	Put	On 18/03/2019	Foreign Exchange Future	60.40820	0.06041	76.44430	0.07644	60.408	14.58	0.14	0.00	0	10,125.00			
\$ / R	13.25	Put	On 18/03/2019	Foreign Exchange Future	79.12470	0.07912	98.78590	0.09879	79.125	14.68	0.18	0.00	0	225,407.00			
\$ / R	13.33	Put	On 18/03/2019	Foreign Exchange Future	97.53120	0.09753	119.84490	0.11984	97.531	14.79	0.21	0.00	0	135,043.00			
\$ / R	13.36	Put	On 18/03/2019	Foreign Exchange Future	105.14510	0.10515	128.47270	0.12847	105.145	14.83	0.22	0.00	0	134,750.00			
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	133.45670	0.13346	160.21700	0.16022	133.457	14.97	0.26	0.00	0	20,000.00			
\$ / R	13.50	Put	On 18/03/2019	Foreign Exchange Future	146.08130	0.14608	174.22420	0.17422	146.081	15.03	0.28	0.00	0	17,050.00			
\$ / R	13.55	Put	On 18/03/2019	Foreign Exchange Future	162.93540	0.16294	192.80430	0.19280	162.935	15.10	0.30	0.00	0	10,000.00			
\$ / R	13.60	Put	On 18/03/2019	Foreign Exchange Future	180.99480	0.18099	212.58500	0.21259	180.995	15.17	0.32	0.00	0	6,570.00			
\$ / R	13.62	Put	On 18/03/2019	Foreign Exchange Future	188.56080	0.18856	220.83210	0.22083	188.561	15.20	0.33	0.00	0	6,432.00			
\$ / R	13.68	Put	On 18/03/2019	Foreign Exchange Future	212.43290	0.21243	246.73360	0.24673	212.433	15.29	0.36	0.00	0	14,200.00			
\$ / R	13.70	Put	On 18/03/2019	Foreign Exchange Future	220.78190	0.22078	255.75300	0.25575	220.782	15.32	0.37	0.00	0	2,500.00			
\$ / R	13.72	Put	On 18/03/2019	Foreign Exchange Future	229.32970	0.22933	264.96440	0.26496	229.330	15.34	0.38	0.00	0	10,000.00			
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future	242.51890	0.24252	279.13800	0.27914	242.519	15.39	0.39	0.00	0	17,981.00			
\$ / R	13.79	Put	On 18/03/2019	Foreign Exchange Future	260.79040	0.26079	298.70560	0.29871	260.790	15.44	0.41	0.00	0	262,812.00			
\$ / R	13.82	Put	On 18/03/2019	Foreign Exchange Future	275.00740	0.27501	313.87540	0.31388	275.007	15.49	0.43	0.00	0	2,100.00			

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	13.85	Put	289.66170	0.28966	329.46940	0.32947	289.662	15.53	0.44	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	294.64250	0.29464	334.76060	0.33476	294.643	15.54	0.45	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	315.04810	0.31505	356.38270	0.35638	315.048	15.60	0.46	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	341.52690	0.34153	321.45730	0.32146	341.527	15.67	0.51	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	320.48830	0.32049	301.83950	0.30184	320.488	15.80	0.49	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	370.58830	0.37059	416.03950	0.41604	370.588	15.80	0.51	0.00	0	35,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	394.58100	0.39458	441.11710	0.44112	394.581	15.90	0.53	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	247.33220	0.24733	233.67130	0.23367	247.332	16.31	0.40	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	231.58800	0.23159	219.00470	0.21900	231.588	16.43	0.38	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	552.69460	0.55269	604.82330	0.60482	552.695	16.51	0.63	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	566.87990	0.56688	619.40420	0.61940	566.880	16.56	0.64	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	216.77990	0.21678	205.20420	0.20520	216.780	16.56	0.36	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	602.96090	0.60296	656.43290	0.65643	602.961	16.69	0.66	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	670.01940	0.67002	725.04020	0.72504	670.019	16.92	0.69	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	677.62930	0.67763	732.81100	0.73281	677.629	16.94	0.69	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	175.16970	0.17517	166.41010	0.16641	175.170	16.97	0.31	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	170.54120	0.17054	162.09010	0.16209	170.541	17.02	0.30	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	166.03120	0.16603	157.88170	0.15788	166.031	17.07	0.29	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	716.13120	0.71613	772.08170	0.77208	716.131	17.07	0.71	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	739.58470	0.73958	795.96750	0.79597	739.585	17.15	0.72	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	763.28880	0.76329	820.08670	0.82009	763.289	17.22	0.73	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	835.83360	0.83583	893.57990	0.89358	835.834	17.45	0.75	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	909.97980	0.90998	968.77650	0.96878	909.980	17.66	0.78	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	110.33200	0.11033	105.65040	0.10565	110.332	17.79	0.21	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	968.91470	0.96891	1,028.43070	1.02843	968.915	17.82	0.79	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	977.41960	0.97742	1,037.03150	1.03703	977.420	17.84	0.80	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	985.94330	0.98594	1,045.64960	1.04565	985.943	17.86	0.80	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	994.48710	0.99449	1,054.28770	1.05429	994.487	17.88	0.80	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	83.63580	0.08364	80.62790	0.08063	83.636	18.25	0.16	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,169.23150	1.16923	1,230.59310	1.23059	1,169.231	18.34	0.84	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,222.93030	1.22293	1,284.66270	1.28466	1,222.930	18.48	0.86	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,240.94450	1.24094	1,302.79250	1.30279	1,240.944	18.52	0.86	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,249.97370	1.24997	1,311.87610	1.31188	1,249.974	18.55	0.86	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	66.12100	0.06612	64.13700	0.06414	66.121	18.64	0.13	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,304.42330	1.30442	1,366.63970	1.36664	1,304.423	18.68	0.87	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,313.54280	1.31354	1,375.80910	1.37581	1,313.543	18.71	0.87	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	61.71990	0.06172	59.98100	0.05998	61.720	18.75	0.13	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	59.22490	0.05922	57.62260	0.05762	59.225	18.82	0.12	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,423.90130	1.42390	1,486.49060	1.48649	1,423.901	18.98	0.89	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	47.52630	0.04753	46.30010	0.04630	47.526	19.09	0.10	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	43.70910	0.04371	42.89550	0.04290	43.709	19.13	0.09	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	42.98050	0.04298	42.24390	0.04224	42.981	19.14	0.09	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	40.17520	0.04018	39.73320	0.03973	40.175	19.17	0.09	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	37.54020	0.03754	37.36600	0.03737	37.540	19.20	0.08	0.00	0	721.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	30.56210	0.03056	31.05580	0.03106	30.562	19.30	0.07	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	23.53620	0.02354	24.61590	0.02462	23.536	19.42	0.05	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	22.72320	0.02272	23.86310	0.02386	22.723	19.43	0.05	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	20.43930	0.02044	21.73710	0.02174	20.439	19.48	0.05	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	16.80410	0.01680	18.31490	0.01831	16.804	19.57	0.04	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	13.29740	0.01330	14.95340	0.01495	13.297	19.67	0.03	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	12.14400	0.01214	13.83080	0.01383	12.144	19.71	0.03	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	9.75390	0.00975	11.46900	0.01147	9.754	19.81	0.02	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	8.41880	0.00842	10.12370	0.01012	8.419	19.87	0.02	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	5.80700	0.00581	7.41570	0.00742	5.807	20.03	0.02	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	5.59400	0.00559	7.18900	0.00719	5.594	20.05	0.01	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	3.85790	0.00386	4.81140	0.00481	3.858	21.11	0.01	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	3.84270	0.00384	4.76770	0.00477	3.843	21.15	0.01	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	3.76930	0.00377	4.55710	0.00456	3.769	21.37	0.01	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	3.68680	0.00369	4.32070	0.00432	3.687	21.64	0.01	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	3.67360	0.00367	4.28280	0.00428	3.674	21.69	0.01	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	3.66060	0.00366	4.24540	0.00425	3.661	21.73	0.01	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	3.50410	0.00350	3.79770	0.00380	3.504	22.31	0.01	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	3.42900	0.00343	3.58290	0.00358	3.429	22.62	0.01	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	3.24510	0.00325	3.05520	0.00306	3.245	23.52	0.01	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	2.93720	0.00294	2.13990	0.00214	2.937	25.75	0.01	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	1.90010	0.00190	1.10830	0.00111	1.900	26.42	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.96490	13.96490	13.90100	13.90100		15.79	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	326.91680	0.32692	368.00860	0.36801	326.917	15.70	0.45	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	392.37860	0.39238	437.87790	0.43788	392.379	15.92	0.50	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.96830	13.96830	13.90470	13.90470		15.86	0.00	28,010.00	2	4,228.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	53.18340	0.05318	67.31040	0.06731	53.183	14.66	0.12	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	154.51240	0.15451	182.37960	0.18238	154.512	15.16	0.27	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	425.81530	0.42582	402.85080	0.40285	425.815	15.75	0.56	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	522.76010	0.52276	572.48100	0.57248	522.760	16.46	0.58	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	556.30750	0.55631	607.00780	0.60701	556.308	16.58	0.60	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	230.33860	0.23034	220.05520	0.22006	230.339	16.94	0.35	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	167.33810	0.16734	160.57360	0.16057	167.338	17.58	0.27	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	66.57680	0.06658	65.20380	0.06520	66.577	19.22	0.12	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	41.78260	0.04178	41.67700	0.04168	41.783	19.80	0.08	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.97500	13.97500	13.91210	13.91210		15.95	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.98010	13.98010	13.91760	13.91760		16.04	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	290.45260	0.29045	327.38150	0.32738	290.453	15.68	0.40	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	269.16440	0.26916	257.87420	0.25787	269.164	16.86	0.38	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.99710	13.99710	13.93610	13.93610		16.06	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.01600	14.01600	13.95600	13.95600		16.18	0.00	0.00	0	349.00
\$ / R	On 30/04/2019	Any day expiry			14.02300	14.02300	13.96280	13.96280		16.17	0.00	0.00	0	345.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	92.50640	0.09251	109.34210	0.10934	92.506	14.97	0.16	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	757.74500	0.75775	727.28170	0.72728	757.745	15.43	0.70	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 30/04/2019	Any day expiry	14.20	Put	579.72560	0.57973	625.51960	0.62552	579.726	16.59	0.54	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	611.86790	0.61187	658.46460	0.65846	611.868	16.69	0.56	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	224.36440	0.22436	217.88350	0.21788	224.364	17.92	0.29	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	111.08510	0.11109	108.95060	0.10895	111.085	19.43	0.16	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	80.43500	0.08043	79.31600	0.07932	80.435	20.03	0.12	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.07690		14.07690	14.07690	14.01580	14.01580		16.52	0.00	0.00	0	238.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	127.49050	0.12749	146.14630	0.14615	127.490	15.16	0.18	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	625.86780	0.62587	670.90950	0.67091	625.868	16.71	0.51	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	657.09840	0.65710	702.85050	0.70285	657.098	16.80	0.53	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	271.00490	0.27100	264.07650	0.26408	271.005	18.23	0.30	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	150.03800	0.15004	147.12780	0.14713	150.038	19.59	0.18	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	113.98030	0.11398	112.27760	0.11228	113.980	20.14	0.14	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.08200	14.08200	14.02090	14.02090		16.49	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.08380	14.08380	14.02260	14.02260		16.51	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.10100	14.10100	14.03970	14.03970		16.57	0.00	0.00	0	109,867.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	3.80030	0.00380	4.83380	0.00483	3.800	18.34	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	44.72140	0.04472	52.18040	0.05218	44.721	15.49	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	92.97230	0.09297	107.64100	0.10764	92.972	15.05	0.13	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	137.87160	0.13787	156.93790	0.15694	137.872	15.22	0.18	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	142.39310	0.14239	161.86170	0.16186	142.393	15.23	0.18	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	204.94920	0.20495	229.39860	0.22940	204.949	15.41	0.24	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	207.89900	0.20790	232.56100	0.23256	207.899	15.41	0.24	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	440.24480	0.44024	477.96300	0.47796	440.245	16.17	0.40	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	465.39000	0.46539	504.03710	0.50404	465.390	16.24	0.42	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	638.88290	0.63888	618.02310	0.61802	638.883	16.39	0.55	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	528.72680	0.52873	569.51590	0.56952	528.727	16.42	0.45	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	567.58040	0.56758	609.75950	0.60976	567.580	16.52	0.47	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	644.37730	0.64438	688.89070	0.68889	644.377	16.75	0.51	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	675.23970	0.67524	720.48340	0.72048	675.240	16.84	0.52	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	465.89610	0.46590	452.13590	0.45214	465.896	17.14	0.44	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	415.34950	0.41535	403.49470	0.40349	415.349	17.43	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	929.70820	0.92971	979.70280	0.97970	929.708	17.52	0.61	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	944.00240	0.94400	994.20780	0.99421	944.002	17.55	0.61	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	349.73760	0.34974	340.44060	0.34044	349.738	17.86	0.35	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	286.85740	0.28686	280.08240	0.28008	286.857	18.37	0.30	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	245.99470	0.24599	240.80140	0.24080	245.995	18.77	0.26	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	217.30540	0.21731	212.66990	0.21267	217.305	19.10	0.23	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	199.11940	0.19912	195.08980	0.19509	199.119	19.27	0.22	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	196.24580	0.19625	192.31220	0.19231	196.246	19.30	0.21	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	174.78530	0.17479	171.54310	0.17154	174.785	19.54	0.19	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	163.82410	0.16382	160.92540	0.16093	163.824	19.67	0.18	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	160.33510	0.16034	157.54260	0.15754	160.335	19.71	0.18	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	151.41750	0.15142	148.89690	0.14890	151.418	19.83	0.17	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	142.01950	0.14202	139.78060	0.13978	142.020	19.96	0.16	0.00	0	6,800.00

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	17.96	Call	47.68640	0.04769	48.39420	0.04839	47.686	23.31	0.06	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.11140	14.11140	14.05000	14.05000		16.57	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.12540	14.12540	14.06370	14.06370		16.68	0.00	0.00	0	333.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	156.60610	0.15661	176.52380	0.17652	156.606	15.29	0.19	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	660.77070	0.66077	705.31530	0.70532	660.771	16.76	0.50	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	691.32580	0.69133	736.55750	0.73656	691.326	16.85	0.51	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	305.33540	0.30534	298.68650	0.29869	305.335	18.45	0.30	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	180.22750	0.18023	177.06950	0.17707	180.228	19.69	0.19	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	141.60580	0.14161	139.70210	0.13970	141.606	20.18	0.15	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.13060	14.13060	14.06880	14.06880		16.65	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.13410	14.13410	14.07220	14.07220		16.67	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	296.08220	0.29608	327.26290	0.32726	296.082	15.63	0.30	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	137.83900	0.13784	136.14180	0.13614	137.839	20.30	0.15	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.18360	14.18360	14.12060	14.12060		16.80	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	186.84980	0.18685	207.70630	0.20771	186.850	15.38	0.20	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	695.74840	0.69575	739.95400	0.73995	695.748	16.80	0.48	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	725.70170	0.72570	770.57570	0.77058	725.702	16.88	0.49	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	345.97190	0.34597	338.94070	0.33894	345.972	18.66	0.30	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	216.03000	0.21603	212.35130	0.21235	216.030	19.79	0.20	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	174.96430	0.17496	172.69560	0.17270	174.964	20.25	0.17	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.18530	14.18530	14.12240	14.12240		16.80	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.20670	14.20670	14.14380	14.14380		16.81	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	881.83490	0.88183	928.75830	0.92876	881.835	17.24	0.53	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	212.67190	0.21267	209.32830	0.20933	212.672	20.01	0.19	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.23710	14.23710	14.17400	14.17400		16.91	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	211.16140	0.21116	232.31530	0.23232	211.161	15.42	0.21	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	724.24550	0.72425	767.32780	0.76733	724.246	16.84	0.47	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	753.70900	0.75371	797.49530	0.79750	753.709	16.91	0.48	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	376.26590	0.37627	368.72970	0.36873	376.266	18.90	0.30	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	245.03160	0.24503	240.56660	0.24057	245.032	19.97	0.21	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	202.10030	0.20210	199.29400	0.19929	202.100	20.42	0.18	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.24250	14.24250	14.17940	14.17940		16.88	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.24610	14.24610	14.18290	14.18290		16.90	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.24790	14.24790	14.18470	14.18470		16.90	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	80.04660	0.08005	78.10920	0.07811	80.047	23.58	0.07	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.26770	14.26770	14.20430	14.20430		16.90	0.00	0.00	0	14,290.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	7.56680	0.00757	8.66080	0.00866	7.567	15.88	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	112.00500	0.11200	126.11060	0.12611	112.005	14.97	0.12	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	298.69580	0.29870	324.51470	0.32451	298.696	15.62	0.26	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	578.50890	0.57851	616.71120	0.61671	578.509	16.40	0.40	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	609.86910	0.60987	648.99320	0.64899	609.869	16.49	0.41	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	675.05720	0.67506	715.95940	0.71596	675.057	16.66	0.44	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	743.43380	0.74343	786.02700	0.78603	743.434	16.84	0.46	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	814.89000	0.81489	859.00860	0.85901	814.890	17.02	0.49	0.00	0	33,151.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,552.31780	1.55232	1,606.51620	1.60652	1,552.318	18.61	0.66	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,695.20700	1.69521	1,750.56480	1.75056	1,695.207	18.89	0.69	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	345.05140	0.34505	337.67250	0.33767	345.051	19.32	0.27	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	179.27960	0.17928	178.32130	0.17832	179.280	21.06	0.15	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	155.04730	0.15505	154.81190	0.15481	155.047	21.82	0.13	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	144.58470	0.14458	144.64180	0.14464	144.585	22.21	0.12	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	140.89620	0.14090	141.05560	0.14106	140.896	22.35	0.12	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	126.09790	0.12610	126.64790	0.12665	126.098	23.02	0.11	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	119.66980	0.11967	119.62690	0.11963	119.670	23.35	0.10	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	111.56730	0.11157	108.78100	0.10878	111.567	23.50	0.09	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	73.36430	0.07336	71.61280	0.07161	73.364	23.50	0.07	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.29280	14.29280	14.22920	14.22920		16.97	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	233.44180	0.23344	255.22080	0.25522	233.442	15.44	0.21	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	748.37030	0.74837	790.58530	0.79059	748.370	16.83	0.45	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	777.56840	0.77757	820.46920	0.82047	777.568	16.90	0.46	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	408.13490	0.40813	400.16640	0.40017	408.135	19.04	0.31	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	274.53710	0.27454	270.12420	0.27012	274.537	20.04	0.22	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	228.76590	0.22877	225.72510	0.22573	228.766	20.51	0.19	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.29640	14.29640	14.23280	14.23280		16.99	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.34830	14.34830	14.28470	14.28470		17.07	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	255.81990	0.25582	277.60560	0.27761	255.820	15.50	0.21	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	772.00940	0.77201	813.41510	0.81342	772.009	16.85	0.44	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	800.97740	0.80098	843.03990	0.84304	800.977	16.92	0.45	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	433.07610	0.43308	424.55310	0.42455	433.076	19.22	0.30	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	300.19230	0.30019	295.70230	0.29570	300.192	20.20	0.22	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	254.62600	0.25463	251.43800	0.25144	254.626	20.66	0.19	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.40020	14.40020	14.33750	14.33750		17.14	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	275.18100	0.27518	296.72650	0.29673	275.181	15.55	0.22	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	791.36450	0.79136	831.67820	0.83168	791.364	16.85	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	820.13080	0.82013	861.07080	0.86107	820.131	16.92	0.44	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	457.05010	0.45705	449.04080	0.44904	457.050	19.33	0.30	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	324.45780	0.32446	320.41890	0.32042	324.458	20.29	0.23	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	278.82760	0.27883	277.20680	0.27721	278.828	20.74	0.20	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.40560	14.40560	14.34300	14.34300		17.12	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.40920	14.40920	14.34670	14.34670		17.13	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.42540	14.42540	14.36310	14.36310		17.20	0.00	59,057,587.60	4,094	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	39.95750	0.03996	47.52020	0.04752	39.958	13.01	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	523.97550	0.52398	554.39950	0.55440	523.976	16.12	0.33	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	727.17300	0.72717	765.88740	0.76589	727.173	16.65	0.41	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	349.10120	0.34910	344.92430	0.34492	349.101	20.22	0.24	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	286.54910	0.28655	287.23610	0.28724	286.549	20.83	0.20	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	109.48290	0.10948	107.69280	0.10769	109.483	23.12	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.45770	14.45770	14.39590	14.39590		17.18	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	294.44100	0.29444	315.87260	0.31587	294.441	15.58	0.22	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 31/12/2019	Any day expiry	14.20	Put	809.63310	0.80963	848.85130	0.84885	809.633	16.83	0.42	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	838.16180	0.83816	877.99450	0.87799	838.162	16.90	0.43	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	480.92640	0.48093	473.10460	0.47310	480.926	19.43	0.30	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	350.74930	0.35075	346.49250	0.34649	350.749	20.38	0.23	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	306.81700	0.30682	304.67420	0.30467	306.817	20.86	0.20	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.46130	14.46130	14.39950	14.39950		17.19	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.51380	14.51380	14.45320	14.45320		17.27	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.57100	14.57100	14.51300	14.51300		17.39	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.59690	14.59690	14.53990	14.53990		17.47	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	69.03240	0.06903	77.02610	0.07703	69.032	13.49	0.07	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	752.24280	0.75224	786.71100	0.78671	752.243	16.67	0.37	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	395.04120	0.39504	393.81160	0.39381	395.041	21.16	0.23	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.62830	14.62830	14.57270	14.57270		17.56	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.67860	14.67860	14.62480	14.62480		17.65	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.74350	14.74350	14.69030	14.69030		17.74	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.76250	14.76250	14.70960	14.70960		17.75	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.85090	14.85090	14.79830	14.79830		17.87	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.94650	14.94650	14.89080	14.89080		17.97	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.94990	13.94990	13.88580	13.88580		15.67	0.00	0.00	0	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.10100	14.10100	14.03970	14.03970		16.57	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.26770	14.26770	14.20430	14.20430		16.90	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.42540	14.42540	14.36310	14.36310		17.20	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.59690	14.59690	14.53990	14.53990		17.47	0.00	0.00	0	0.00
£ / R	On 21/01/2019	Any day expiry			17.82980	17.82980	17.82360	17.82360		14.36	0.00	73,316,137.60	4,112	0.00
£ / R	On 31/01/2019	Any day expiry			17.85980	17.85980	17.84240	17.84240		14.27	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			17.94450	17.94450	17.92080	17.92080		15.04	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.99880	17.99880	17.97510	17.97510		15.16	0.00	0.00	0	394,778.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	427.03570	0.42704	448.16320	0.44816	427.036	15.16	0.49	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	134.32490	0.13432	136.28070	0.13628	134.325	16.50	0.21	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,297.20240	1.29720	1,322.83070	1.32283	1,297.202	16.74	0.83	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	38.09030	0.03809	39.61250	0.03961	38.090	17.84	0.07	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	30.61840	0.03062	32.15860	0.03216	30.618	18.13	0.06	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	7.12420	0.00712	8.12490	0.00812	7.124	20.11	0.01	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.03250	18.03250	18.00980	18.00980		15.30	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			18.08530	18.08530	18.06760	18.06760		15.31	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			18.11960	18.11960	18.10400	18.10400		15.39	0.00	0.00	0	120.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.27230	18.27230	18.25490	18.25490		15.62	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.57200	18.57200	18.55190	18.55190		15.81	0.00	0.00	0	15,609.00
£ / R	On 13/12/2019	Foreign Exchange Future			18.85420	18.85420	18.83320	18.83320		15.96	0.00	165,275,917.20	8,766	4,630.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.16320	19.16320	19.14670	19.14670		16.55	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12780	0.12780	0.12733	0.12733		21.65	0.00	0.00	0	10,779.00

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	0.13010	0.13010		0.12972	0.12972		21.97	0.00	0.00	0	0.00
¥ / R	On 16/09/2019		Foreign Exchange Future	0.13270	0.13270		0.13229	0.13229		21.85	0.00	0.00	0	0.00
¥ / R	On 13/12/2019		Foreign Exchange Future	0.13520	0.13520		0.13475	0.13475		21.75	0.00	0.00	0	0.00
¥ / R	On 16/03/2020		Foreign Exchange Future	0.13800	0.13800		0.13761	0.13761		21.78	0.00	0.00	0	0.00
€ / R	On 21/01/2019		Any day expiry	15.74990	15.74990		15.70760	15.70760		12.73	0.00	76,072,017.00	4,830	0.00
€ / R	On 20/02/2019		Any day expiry	15.84590	15.84590		15.78700	15.78700		13.87	0.00	0.00	0	0.00
€ / R	On 20/02/2019	15.80	Put	227.25840	0.22726		268.99050	0.26899	227.258	13.79	0.46	0.00	0	25,000.00
€ / R	On 28/02/2019		Any day expiry	15.87160	15.87160		15.81070	15.81070		13.98	0.00	0.00	0	29.00
€ / R	On 18/03/2019		Foreign Exchange Future	15.92930	15.92930		15.86850	15.86850		14.19	0.00	87,627,079.30	5,501	127,034.00
€ / R	On 18/03/2019	16.00	Call	322.46070	0.32246		307.95990	0.30796	322.461	14.30	0.48	0.00	0	650.00
€ / R	On 29/03/2019		Any day expiry	15.96550	15.96550		15.85950	15.85950		14.32	0.00	0.00	0	53.00
€ / R	On 15/04/2019		Any day expiry	16.02260	16.02260		15.96790	15.96790		14.45	0.00	0.00	0	4.00
€ / R	On 26/04/2019		Any day expiry	16.05950	16.05950		16.00700	16.00700		14.63	0.00	0.00	0	1.00
€ / R	On 14/06/2019		Foreign Exchange Future	16.22370	16.22370		16.16890	16.16890		15.03	0.00	0.00	0	24,570.00
€ / R	On 14/08/2019		Any day expiry	16.43500	16.43500		16.37640	16.37640		15.42	0.00	0.00	0	0.00
€ / R	On 14/08/2019	17.01	Put	1,128.90240	1.12890		1,178.84990	1.17885	1,128.902	16.19	0.59	0.00	0	16,200.00
€ / R	On 14/08/2019	19.65	Call	142.39290	0.14239		143.33390	0.14333	142.393	19.58	0.13	0.00	0	62,400.00
€ / R	On 16/09/2019		Foreign Exchange Future	16.55000	16.55000		16.49180	16.49180		15.55	0.00	0.00	0	22,079.00
€ / R	On 16/09/2019	18.60	Call	314.12440	0.31412		312.50320	0.31250	314.124	18.24	0.24	0.00	0	55,000.00
€ / R	On 13/12/2019		Foreign Exchange Future	16.86090	16.86090		16.80100	16.80100		15.85	0.00	172,723,059.60	10,244	17,899.00
€ / R	On 13/12/2019	13.73	Put	54.73050	0.05473		61.48950	0.06149	54.731	14.15	0.05	0.00	0	17,150.00
€ / R	On 13/12/2019	16.15	Put	620.25720	0.62026		656.51470	0.65651	620.257	15.01	0.35	0.00	0	17,150.00
€ / R	On 13/12/2019	20.62	Call	282.31700	0.28232		285.10160	0.28510	282.317	20.59	0.17	0.00	0	17,150.00
€ / R	On 16/03/2020		Foreign Exchange Future	17.20600	17.20600		17.11350	17.11350		16.22	0.00	0.00	0	0.00
5Y STND	On 21/12/2021		Interest Rate Swap	96.92000	96.92000		96.92000	96.92000			0.00	0.00	0	51.00
AL37	On 07/02/2019		Index Future	612.81800	612.81800		613.18100	613.18100			0.00	0.00	0	0.00
AL37	On 02/05/2019		Index Future	623.49500	623.49500		623.86900	623.86900			0.00	0.00	0	0.00
AL37	On 01/08/2019		Index Future	635.63700	635.63700		636.02000	636.02000			0.00	0.00	0	0.00
AL7T	On 07/02/2019		Index Future	705.19500	705.19500		705.99200	705.99200			0.00	0.00	0	0.00
AL7T	On 02/05/2019		Index Future	717.48200	717.48200		718.29800	718.29800			0.00	0.00	0	0.00
AL7T	On 01/08/2019		Index Future	731.45400	731.45400		732.28800	732.28800			0.00	0.00	0	0.00
ALBI	On 07/02/2019		Index Future	637.25600	637.25600		638.49500	638.49500			0.00	0.00	0	396.00
ALBI	On 02/05/2019		Index Future	648.36000	648.36000		649.62400	649.62400			0.00	0.00	0	751.00
ALBI	On 01/08/2019		Index Future	660.98500	660.98500		662.27700	662.27700			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019		Foreign Exchange Future	9.97760	9.97760		9.98440	9.98440		12.50	0.00	0.00	0	7,452.00
AU\$ / R	On 14/06/2019		Foreign Exchange Future	10.09790	10.09790		10.10740	10.10740		12.88	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019		Foreign Exchange Future	10.23170	10.23170		10.24010	10.24010		12.95	0.00	0.00	0	813.00
AU\$ / R	On 13/12/2019		Foreign Exchange Future	10.35930	10.35930		10.36930	10.36930		12.93	0.00	0.00	0	400.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	297.42520		0.29743		304.76400	0.30476	297.425	13.93	0.35	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.49890		10.49890		10.51270	10.51270		13.47	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.50230		10.50230		10.48000	10.48000		13.25	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.63690		10.63690		10.61770	10.61770		13.82	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.78270		10.78270		10.76230	10.76230		13.99	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.91910		10.91910		10.77860	10.77860		14.05	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.06640		11.06640		10.91600	10.91600		14.52	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			17.34000		17.34000		18.37000	18.37000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.06060		14.06060		14.02830	14.02830		14.46	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.33380		14.33380		14.30780	14.30780		15.57	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.63790		14.63790		14.61030	14.61030		16.35	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.92790		14.92790		14.89910	14.89910		16.91	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.25080		15.25080		15.18580	15.18580		17.20	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.04940		2.04940		2.04390	2.04390		13.97	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.07070		2.07070		2.06560	2.06560		14.29	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.13410		2.13410		2.12650	2.12650		13.85	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.17450		2.17450		2.16780	2.16780		13.97	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.21930		2.21930		2.21210	2.21210		14.40	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.26180		2.26180		2.25460	2.25460		14.68	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.30880		2.30880		2.37990	2.37990		15.26	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future			11.06439		77.57547		11.03544	77.74307			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future			11.16450		75.13633		11.13457	75.30699			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future			11.26785		76.59994		11.23683	76.77400			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future			11.31320		79.61019		11.28419	79.80065			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
ES42	On 02/05/2019	Bond Future		11.41384	76.73712		11.38384	76.93100			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.51581	78.23214		11.48473	78.42995			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		630.77000	630.77000		632.02400	632.02400			0.00	1,286,770,800.00	204	247.00
GOVI	On 02/05/2019	GOVI		641.76100	641.76100		643.04100	643.04100			0.00	1,277,104,390.00	199	199.00
GOVI	On 01/08/2019	GOVI		654.25800	654.25800		655.56500	655.56500			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.78150	1.78150		1.77350	1.77350		16.19	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.80420	1.80420		1.79640	1.79640		16.49	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		133.37661	133.37661		133.74788	133.74788			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		135.73157	135.73157		136.10964	136.10964			0.00	0.00	0	171.00
I2025	On 01/08/2019	Bond Future		138.36082	138.36082		138.74650	138.74650			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		101.67817	101.67817		101.76735	101.76735			0.00	0.00	0	80.00
I2029	On 02/05/2019	Bond Future		102.40052	102.40052		102.49143	102.49143			0.00	0.00	0	2,954.00
I2029	On 01/08/2019	Bond Future		104.41938	104.41938		104.51226	104.51226			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		104.49950	104.49950		104.49651	104.49651			0.00	0.00	0	120.00
I2033	On 02/05/2019	Bond Future		105.19933	105.19933		105.19647	105.19647			0.00	0.00	0	5,970.00
I2033	On 01/08/2019	Bond Future		107.27335	107.27335		107.27050	107.27050			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		122.05007	122.05007		122.04642	122.04642			0.00	0.00	0	2,995.00
I2038	On 02/05/2019	Bond Future		124.20516	124.20516		124.20150	124.20150			0.00	0.00	0	7,481.00
I2038	On 01/08/2019	Bond Future		126.60129	126.60129		126.59780	126.59780			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		116.30383	116.30383		116.30013	116.30013			0.00	0.00	0	7,984.00
I2046	On 02/05/2019	Bond Future		116.67145	116.67145		116.66773	116.66773			0.00	0.00	0	4,474.00
I2046	On 01/08/2019	Bond Future		118.97172	118.97172		118.96814	118.96814			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		120.46827	120.46827		120.46426	120.46426			0.00	0.00	0	5,794.00
I2050	On 02/05/2019	Bond Future		122.59524	122.59524		122.59146	122.59146			0.00	0.00	0	4,852.00
I2050	On 01/08/2019	Bond Future		123.19394	123.19394		123.19017	123.19017			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 07/02/2019	Index Future		256.81700	256.81700		256.89500	256.89500			0.00	225,998,960.00	88	430.00
IGOV	On 02/05/2019	Index Future		261.35000	261.35000		261.43100	261.43100			0.00	224,761,000.00	86	301.00
IGOV	On 01/08/2019	Index Future		266.50200	266.50200		266.58500	266.58500			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.13580		0.13580		0.13530	0.13530			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13470		0.13470		0.13480	0.13480			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13360		0.13360		0.13450	0.13450			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13450		0.13450		0.13300	0.13300			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13500		0.13500		0.13060	0.13060			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.63050		1.63050		1.62800	1.62800		13.35	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.65410		1.65410		1.65210	1.65210		13.53	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.38480		9.38480		9.40220	9.40220		12.60	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.50110		9.50110		9.52030	9.52030		13.08	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.62990		9.62990		9.64900	9.64900		13.43	0.00	0.00	0	213.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.75190		9.75190		9.77140	9.77140		13.62	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			9.88400		9.88400		10.26550	10.26550		14.30	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31790		1.31790		1.31890	1.31890			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32170		1.32170		1.32330	1.32330			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.29020		1.29020		1.29450	1.29450			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.29580		1.29580		1.30020	1.30020			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.30170		1.30170		1.30610	1.30610			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.30700		1.30700		1.31120	1.31120			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.31280		1.31280		1.31680	1.31680			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14190		1.14190		1.14280	1.14280			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15050		1.15050		1.15170	1.15170			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.16000		1.16000		1.16100	1.16100			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.16880		1.16880		1.16970	1.16970			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17870		1.17870		1.17700	1.17700			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.91357		110.33105		8.89408	110.44576		6.83	0.00	4,302,910.95	39	86,148.00
R186	On 07/02/2019	Bond Future	8.30	Call	4.79000		0.00479		10.76000	0.01076	4.790	6.46	0.01	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	42.36000		0.04236		69.95000	0.06995	42.360	6.64	0.06	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	314.43000		0.31443		401.21000	0.40121	314.430	6.85	0.30	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.00	Put	444.21000		0.44421		455.35000	0.45535	444.210	7.04	0.38	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.10	Put	267.35000		0.26735		284.47000	0.28447	267.350	7.16	0.26	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	1,820.05000		1.82005		1,952.35000	1.95235	1,820.050	7.29	0.84	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,967.85000		1.96785		2,099.58000	2.09958	1,967.850	7.33	0.86	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,169.83000		2.16983		2,300.46000	2.30046	2,169.830	7.38	0.88	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,747.46000		2.74746		2,874.08000	2.87408	2,747.460	7.52	0.94	0.00	0	6,000.00

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
R186	On 07/02/2019	Bond Future	9.50	Put	20.99000	0.02099			28.55000	0.02855	20.990	7.67	0.03	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	0.61000	0.00061			1.25000	0.00125	0.610	7.95	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	0.49000	0.00049			1.03000	0.00103	0.490	7.95	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			8.96930	112.25395			8.94892	112.37082		6.77	0.00	0.00	0	4,739.00
R186	On 02/05/2019	Bond Future	8.50	Call	574.10000	0.57410			622.68000	0.62268	574.100	6.62	0.25	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	778.67000	0.77867			836.69000	0.83669	778.670	6.69	0.31	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	836.54000	0.83654			896.93000	0.89693	836.540	6.71	0.33	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	939.16000	0.93916			1,003.45000	1.00345	939.160	6.74	0.36	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,169.11000	1.16911			1,241.08000	1.24108	1,169.110	6.81	0.41	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,725.23000	1.72523			1,811.24000	1.81124	1,725.230	6.95	0.52	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,414.82000	2.41482			2,512.38000	2.51238	2,414.820	7.17	0.63	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,603.37000	2.60337			2,703.34000	2.70334	2,603.370	7.22	0.65	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,799.00000	2.79900			2,901.19000	2.90119	2,799.000	7.28	0.68	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	406.61000	0.40661			404.42000	0.40442	406.610	7.83	0.16	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	244.23000	0.24423			244.29000	0.24429	244.230	7.83	0.11	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	209.33000	0.20933			209.77000	0.20977	209.330	7.83	0.10	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	183.55000	0.18355			184.23000	0.18423	183.550	7.83	0.09	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.02116	109.13891			8.99976	109.25819		6.88	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	594.63000	0.59463			632.21000	0.63221	594.630	6.28	0.21	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,265.23000	2.26523			2,344.95000	2.34495	2,265.230	6.92	0.52	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	604.82000	0.60482			597.07000	0.59707	604.820	8.06	0.17	0.00	0	6,000.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			300.55396	300.55396			300.54760	300.54760			0.00	0.00	0	43.00
R197	On 02/05/2019	Bond Future			305.86063	305.86063			305.85475	305.85475			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			304.33190	304.33190			304.32623	304.32623			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			235.15169	235.15169			235.14490	235.14490			0.00	0.00	0	6,585.00
R202	On 02/05/2019	Bond Future			239.30361	239.30361			239.29711	239.29711			0.00	19,144,288.80	80	2,300.00
R202	On 01/08/2019	Bond Future			240.00668	240.00668			240.00023	240.00023			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.09019	102.37244			8.07042	102.43906		2.99	0.00	0.00	0	62,388.00
R2023	On 02/05/2019	Bond Future			8.11804	100.22704			8.09682	100.29506		3.16	0.00	0.00	0	226.00
R2023	On 01/08/2019	Bond Future			8.13112	102.17926			8.10815	102.24874		3.27	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.41898	90.68482			9.39449	90.83945		9.46	0.00	0.00	0	53,475.00
R2030	On 07/02/2019	Bond Future	8.90	Call	21.82000	0.02182			41.48000	0.04148	21.820	9.03	0.03	0.00	0	1,320.00

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 07/02/2019	Bond Future	9.18	Call	213.60000	0.21360		296.33000	0.29633	213.600	9.38	0.21	0.00	0	3,960.00	
R2030	On 07/02/2019	Bond Future	9.60	Call	1,466.83000	1.46683		1,634.24000	1.63424	1,466.830	9.96	0.72	0.00	0	1,320.00	
R2030	On 07/02/2019	Bond Future	9.68	Call	1,849.18000	1.84918		2,019.77000	2.01977	1,849.180	10.10	0.80	0.00	0	3,960.00	
R2030	On 07/02/2019	Bond Future	10.20	Put	8.21000	0.00821		12.25000	0.01225	8.210	10.96	0.01	0.00	0	3,960.00	
R2030	On 02/05/2019	Bond Future			9.47961	92.26530		9.45425	92.42279		9.43	0.00	0.00	0	93.00	
R2030	On 02/05/2019	Bond Future	8.90	Call	516.71000	0.51671		570.34000	0.57034	516.710	9.06	0.21	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	9.40	Call	1,624.72000	1.62472		1,726.84000	1.72684	1,624.720	9.59	0.47	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	10.20	Put	575.05000	0.57505		566.23000	0.56623	575.050	10.85	0.19	0.00	0	3,000.00	
R2030	On 01/08/2019	Bond Future			9.54072	90.05712		9.51436	90.21782		9.56	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 07/02/2019	Bond Future			9.64478	92.77838		9.61534	92.97953		10.30	0.00	463,891.90	5	42,475.00	
R2032	On 02/05/2019	Bond Future			9.70542	90.23873		9.67500	90.44360		10.70	0.00	0.00	0	0.00	
R2032	On 01/08/2019	Bond Future			9.76468	91.99658		9.73318	92.20558		10.33	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 07/02/2019	Bond Future			9.81030	96.55361		9.78089	96.77612		10.99	0.00	0.00	0	74,160.00	
R2035	On 02/05/2019	Bond Future			9.86925	93.73641		9.83893	93.96299		11.45	0.00	0.00	0	0.00	
R2035	On 01/08/2019	Bond Future			9.92800	95.56222		9.89666	95.79335		11.08	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 07/02/2019	Bond Future			9.87402	88.82290		9.84452	89.04747		12.09	0.00	46,276,730.90	521	64,176.00	
R2037	On 02/05/2019	Bond Future			9.93514	90.37102		9.90476	90.59958		12.03	0.00	0.00	0	149.00	
R2037	On 01/08/2019	Bond Future			9.99776	87.87563		9.96637	88.10878		12.21	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 07/02/2019	Bond Future			9.95398	91.95794		9.91945	92.24002		12.50	0.00	0.00	0	30,578.00	
R2040	On 02/05/2019	Bond Future			10.01499	93.56066		9.97944	93.84779		12.46	0.00	0.00	0	25.00	
R2040	On 02/05/2019	Bond Future	9.60	Call	1,100.35000	1.10035		1,220.09000	1.22009	1,100.350	12.24	0.30	0.00	0	1,150.00	
R2040	On 02/05/2019	Bond Future	10.20	Call	3,379.94000	3.37994		3,592.35000	3.59235	3,379.940	13.24	0.60	0.00	0	1,150.00	
R2040	On 01/08/2019	Bond Future			10.07763	90.87713		10.04093	91.16993		12.65	0.00	0.00	0	0.00	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 07/02/2019	Bond Future			9.97847	89.05489		9.94392	89.34151		13.12	0.00	2,849,756.48	32	37,856.00	
R2044	On 02/05/2019	Bond Future			10.03721	90.60701		10.00167	90.89872		13.08	0.00	0.00	0	0.00	
R2044	On 01/08/2019	Bond Future			10.09746	87.99108		10.06079	88.28865		13.32	0.00	0.00	0	0.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 07/02/2019	Bond Future			9.95885	92.56272		9.92434	92.85686		12.94	0.00	75,160,928.64	812	106,423.00	
R2048	On 02/05/2019	Bond Future			10.01233	89.73938		9.97686	90.03876		13.55	0.00	538,436.28	6	40.00	
R2048	On 01/08/2019	Bond Future			10.06569	91.48730		10.02914	91.79270		13.16	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	

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
R207	On 07/02/2019	Bond Future			6.26190		101.42612		6.24803	101.43847		0.27	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future			5.80734		103.19381		5.78843	103.20657		0.25	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			4.57742		101.56165		4.54766	101.57480		0.19	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.17264		101.67105		7.15172	101.71152		0.99	0.00	0.00	0	17,335.00
R208	On 02/05/2019	Bond Future			7.11096		100.04215		7.08721	100.08352		1.12	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.98317		101.99086		6.95555	102.03317		1.19	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			9.74297		73.48027		9.71345	73.67084		12.38	0.00	192,297,866.59	2,617	116,490.00
R209	On 07/02/2019	Bond Future	9.04	Call	3.63000		0.00363		9.42000	0.00942	3.630	11.54	0.01	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	301.50000		0.30150		411.53000	0.41153	301.500	12.45	0.26	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	92.45000		0.09245		105.61000	0.10561	92.450	13.85	0.09	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.79610		71.61199		9.76575	71.80597		12.92	0.00	112,359,212.31	1,569	1,569.00
R209	On 02/05/2019	Bond Future	9.35	Call	767.75000		0.76775		846.54000	0.84654	767.750	12.27	0.28	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,497.29000		2.49729		2,641.82000	2.64182	2,497.290	13.22	0.59	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	617.28000		0.61728		601.72000	0.60172	617.280	14.42	0.20	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	434.88000		0.43488		425.86000	0.42586	434.880	14.92	0.15	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.84790		73.00698		9.81663	73.20487		12.58	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			188.03305		188.03305		188.02767	188.02767			0.00	0.00	0	2,020.00
R210	On 02/05/2019	Bond Future			188.79738		188.79738		188.79221	188.79221			0.00	0.00	0	1,238.00
R210	On 01/08/2019	Bond Future			192.51958		192.51958		192.51459	192.51459			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			156.05775		156.05775		156.21187	156.21187			0.00	0.00	0	3,450.00
R212	On 02/05/2019	Bond Future			158.81315		158.81315		158.97031	158.97031			0.00	0.00	0	1,526.00
R212	On 01/08/2019	Bond Future			161.87300		161.87300		162.03347	162.03347			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

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
R213	On 07/02/2019	Bond Future	9.52956		85.28968		9.50010	85.47235		9.98	0.00	0.00	0	31,062.00
R213	On 02/05/2019	Bond Future	9.58503		83.22692		9.55462	83.41290		10.41	0.00	0.00	0	1,200.00
R213	On 01/08/2019	Bond Future	9.63945		84.84796		9.60796	85.03771		10.14	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.93368		72.46873		9.90421	72.66565		13.32	0.00	50,510,704.81	697	28,584.00
R214	On 02/05/2019	Bond Future	9.98656		70.43593		9.95628	70.63646		13.91	0.00	84,523,116.00	1,200	1,200.00
R214	On 01/08/2019	Bond Future	10.03921		71.80791		10.00804	72.01243		13.49	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	10.26930		10.26930		10.24610	10.24610		13.29	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.40410		10.40410		10.38320	10.38320		13.84	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.53040		2.53040		2.52240	2.52240		18.56	0.00	0.00	0	25,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.44150		2.44150		2.43140	2.43140		19.22	0.00	0.00	0	0.00
Total for Derivatives :												4,880,440,617.16	91,830	7 934 999.00
Grand Total:												4,880,440,617.16	91,830	7 934 999.00