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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 11/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 13/02/2019	Any day expiry	13.76970	13.76970		13.60750	13.60750		15.56	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry	13.77260	13.77260		13.61050	13.61050		15.19	0.00	0.00	0	6.00
\$ / R	On 15/02/2019	Any day expiry	13.76	Put	81.78090	0.08178	203.97780	0.20398	81.781	15.30	0.47	0	684.00
\$ / R	On 15/02/2019	Any day expiry	13.81	Call	73.64380	0.07364	43.11790	0.04312	73.644	15.82	0.44	0	684.00
\$ / R	On 15/02/2019	Any day expiry	13.87	Put	151.50480	0.15150	291.88640	0.29189	151.505	16.45	0.66	0	22,000.00
\$ / R	On 21/02/2019	Any day expiry			13.78170	13.78170	13.62000	13.62000		15.20	0.00	0	0.00
\$ / R	On 21/02/2019	Any day expiry	13.29	Put	16.06560	0.01607	42.21320	0.04221	16.066	16.58	0.09	31,072,948.75	25,000
\$ / R	On 21/02/2019	Any day expiry	13.55	Put	56.24990	0.05625	0.00000	0.00000	56.250	15.88	0.26	87,647,802.00	25,000
\$ / R	On 25/02/2019	Any day expiry			13.78820	13.78820	13.62640	13.62640		15.23	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry			13.78980	13.78980	13.62800	13.62800		15.31	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry	13.75	Put	150.89350	0.15089	255.07260	0.25507	150.894	15.27	0.46	0	25,000.00
\$ / R	On 28/02/2019	Any day expiry			13.79310	13.79310	13.63120	13.63120		15.43	0.00	0	5,759.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	5.80020	0.00580	12.05400	0.01205	5.800	15.03	0.03	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	137.79640	0.13780	232.52730	0.23253	137.796	15.26	0.41	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	470.24010	0.47024	616.18840	0.61619	470.240	17.09	0.78	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	55.21500	0.05521	41.71260	0.04171	55.215	17.30	0.20	0	600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	512.11500	0.51212	660.51260	0.66051	512.115	17.30	0.80	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	25.92590	0.02593	19.13740	0.01914	25.926	18.40	0.10	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	12.81260	0.01281	9.43440	0.00943	12.813	19.10	0.05	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	2.77920	0.00278	2.31840	0.00232	2.779	20.95	0.01	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	1.28420	0.00128	1.10820	0.00111	1.284	22.82	0.01	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.79950	13.79950	13.63750	13.63750		15.20	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.80120	13.80120	13.63910	13.63910		15.25	0.00	0.00	0	10,080.00
\$ / R	On 05/03/2019	Any day expiry	13.40	Call	454.37870	0.45438	345.85010	0.34585	454.379	14.27	0.80	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.50	Call	380.74170	0.38074	285.13540	0.28514	380.742	14.52	0.74	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.70	Call	256.71520	0.25672	188.10800	0.18811	256.715	15.01	0.59	0.00	0	100,000.00
\$ / R	On 11/03/2019	Any day expiry			13.81100	13.81100	13.64860	13.64860		15.17	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	310.59780	0.31060	429.15430	0.42915	310.598	15.70	0.58	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	15.07910	0.01508	11.92320	0.01192	15.079	19.83	0.05	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.82240	13.82240	13.65990	13.65990		15.27	0.00	1,064,186,576.00	76,990	548,468.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.01990	0.00002	0.02790	0.00003	0.020	25.11	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.48680	0.00049	0.86180	0.00086	0.487	18.57	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	4.96450	0.00496	8.54300	0.00854	4.964	16.26	0.02	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	5.61860	0.00562	9.66070	0.00966	5.619	16.13	0.02	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	13.55300	0.01355	22.98500	0.02299	13.553	15.22	0.05	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	18.21610	0.01822	30.64740	0.03065	18.216	14.91	0.06	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	19.31460	0.01931	32.43830	0.03244	19.315	14.84	0.07	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	24.36560	0.02437	40.59720	0.04060	24.366	14.59	0.08	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	28.12450	0.02812	48.98050	0.04898	28.124	14.43	0.10	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	34.29980	0.03430	62.77790	0.06278	34.300	14.21	0.11	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	37.31240	0.03731	69.46960	0.06947	37.312	14.12	0.12	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	54.30770	0.05431	95.37690	0.09538	54.308	14.30	0.16	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	71.50090	0.07150	120.31980	0.12032	71.501	14.44	0.20	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	78.84320	0.07884	130.67790	0.13068	78.843	14.49	0.22	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	107.07020	0.10707	169.25930	0.16926	107.070	14.67	0.27	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Call	442.44160	0.44244	346.35570	0.34636	442.442	14.74	0.71	0.00	0	245.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	120.04160	0.12004	186.45570	0.18646	120.042	14.74	0.29	0.00	0	12,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	137.65160	0.13765	209.36410	0.20936	137.652	14.83	0.32	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	379.23690	0.37924	293.73700	0.29374	379.237	14.92	0.65	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	156.83690	0.15684	233.83700	0.23384	156.837	14.92	0.35	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	164.95440	0.16495	244.06020	0.24406	164.954	14.95	0.37	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	190.83690	0.19084	277.05990	0.27706	190.837	15.06	0.40	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	199.97300	0.19997	288.82890	0.28883	199.973	15.09	0.42	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	209.36290	0.20936	300.82990	0.30083	209.363	15.13	0.43	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	244.21150	0.24421	344.61930	0.34462	244.212	15.25	0.47	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	260.66260	0.26066	364.20080	0.36420	260.663	15.34	0.49	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	277.95270	0.27795	384.24750	0.38425	277.953	15.44	0.51	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	283.83620	0.28384	391.03140	0.39103	283.836	15.48	0.51	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	307.95870	0.30796	418.65740	0.41866	307.959	15.62	0.54	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	211.79490	0.21179	164.14990	0.16415	211.795	15.79	0.44	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 18/03/2019	Foreign Exchange Future	14.00	Call	194.59370	0.19459	150.85210	0.15085	194.594	15.96	0.41	0.00	0	100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	372.19370	0.37219	490.95210	0.49095	372.194	15.96	0.59	0.00	0	29,200.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	399.36310	0.39936	521.06810	0.52107	399.363	16.10	0.61	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	137.95010	0.13795	107.39930	0.10740	137.950	16.66	0.31	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	126.47120	0.12647	98.64200	0.09864	126.471	16.83	0.29	0.00	0	750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	577.63590	0.57764	713.83850	0.71384	577.636	16.93	0.72	0.00	0	7,028.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	593.52520	0.59353	730.70790	0.73071	593.525	17.00	0.73	0.00	0	3,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	115.92520	0.11593	90.60790	0.09061	115.925	17.00	0.27	0.00	0	250.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	633.84600	0.63385	773.34020	0.77334	633.846	17.18	0.75	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	708.40860	0.70841	851.09410	0.85109	708.409	17.49	0.78	0.00	0	7,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	716.83860	0.71684	859.84960	0.85985	716.839	17.52	0.79	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	87.69610	0.08770	68.52690	0.06853	87.696	17.56	0.21	0.00	0	6,332.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	84.69160	0.08469	66.14570	0.06615	84.692	17.63	0.20	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	81.78920	0.08179	63.84650	0.06385	81.789	17.70	0.20	0.00	0	225,780.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	759.38920	0.75939	903.94650	0.90395	759.389	17.70	0.80	0.00	0	50.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	785.05690	0.78506	930.64930	0.93065	785.057	17.79	0.81	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	810.95070	0.81095	957.52320	0.95752	810.951	17.88	0.82	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	889.88160	0.88988	1,039.09630	1.03910	889.882	18.14	0.84	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	970.48270	0.97048	1,121.93150	1.12193	970.483	18.41	0.86	0.00	0	24,325.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	47.42610	0.04743	37.66470	0.03766	47.426	18.59	0.12	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,034.17390	1.03417	1,187.11340	1.18711	1,034.174	18.62	0.88	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,043.33730	1.04334	1,196.47390	1.19647	1,043.337	18.65	0.88	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,052.51600	1.05252	1,205.84590	1.20585	1,052.516	18.68	0.88	0.00	0	10,010.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,061.70970	1.06171	1,215.22910	1.21523	1,061.710	18.71	0.88	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	33.05110	0.03305	26.64310	0.02664	33.051	19.19	0.09	0.00	0	1,260.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,248.36330	1.24836	1,404.98040	1.40498	1,248.363	19.31	0.92	0.00	0	63,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,305.23720	1.30524	1,462.11590	1.46212	1,305.237	19.49	0.92	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,324.27050	1.32427	1,481.20260	1.48120	1,324.270	19.54	0.93	0.00	0	99,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,333.80050	1.33380	1,490.75950	1.49076	1,333.800	19.57	0.93	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	24.40540	0.02441	18.97390	0.01897	24.405	19.69	0.07	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,391.15710	1.39116	1,548.28050	1.54828	1,391.157	19.75	0.93	0.00	0	41,300.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,400.73920	1.40074	1,557.89570	1.55790	1,400.739	19.78	0.94	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	22.17660	0.02218	17.04960	0.01705	22.177	19.81	0.06	0.00	0	2,785.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	20.80380	0.02080	15.98520	0.01599	20.804	19.85	0.06	0.00	0	1,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,515.50820	1.51551	1,673.84280	1.67384	1,515.508	19.96	0.95	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	15.07000	0.01507	11.54840	0.01155	15.070	20.07	0.04	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	13.52130	0.01352	10.35170	0.01035	13.521	20.14	0.04	0.00	0	20,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	13.23020	0.01323	10.12740	0.01013	13.230	20.16	0.04	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	12.12600	0.01213	9.27510	0.00928	12.126	20.22	0.04	0.00	0	3,050.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	11.11110	0.01111	8.49250	0.00849	11.111	20.27	0.03	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	8.53570	0.00854	6.50920	0.00651	8.536	20.45	0.03	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	6.12340	0.00612	4.65520	0.00466	6.123	20.66	0.02	0.00	0	10.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	5.85700	0.00586	4.45100	0.00445	5.857	20.69	0.02	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	5.12450	0.00512	3.88920	0.00389	5.125	20.78	0.02	0.00	0	4,145.00	

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\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	4.00830	0.00401	3.03430	0.00303	4.008	20.94	0.01	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	2.99570	0.00300	2.26050	0.00226	2.996	21.13	0.01	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	2.67790	0.00268	2.01790	0.00202	2.678	21.20	0.01	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	2.04540	0.00205	1.53610	0.00154	2.045	21.37	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	1.70900	0.00171	1.28040	0.00128	1.709	21.49	0.01	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	1.09100	0.00109	1.20400	0.00120	1.091	21.78	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	1.04320	0.00104	1.20270	0.00120	1.043	21.81	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	1.05110	0.00105	1.19920	0.00120	1.051	24.09	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	1.05170	0.00105	1.19960	0.00120	1.052	24.15	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	1.05540	0.00106	1.20180	0.00120	1.055	24.47	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	1.06040	0.00106	1.20530	0.00121	1.060	24.85	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	1.06130	0.00106	1.20600	0.00121	1.061	24.91	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	1.06220	0.00106	1.20660	0.00121	1.062	24.97	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	1.07590	0.00108	1.21730	0.00122	1.076	25.80	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	1.08460	0.00108	1.22450	0.00122	1.085	26.24	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	1.11410	0.00111	1.25000	0.00125	1.114	27.50	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	1.09050	0.00109	0.79080	0.00079	1.090	30.35	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.48990	0.00049	0.35140	0.00035	0.490	30.35	0.00	0.00	0	7,100.00
\$ / R	On 22/03/2019	Any day expiry			13.82890	13.82890	13.80140	13.80140		15.54	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	292.97210	0.29297	0.00000	0.00000	292.972	15.45	0.53	218,034,517.20	30,000	30,000.00
\$ / R	On 27/03/2019	Any day expiry			13.83710	13.83710	13.67440	13.67440		15.50	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	321.35020	0.32135	426.49880	0.42650	321.350	15.60	0.51	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	396.34850	0.39635	510.60780	0.51061	396.348	15.98	0.57	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.84030	13.84030	13.67760	13.67760		15.56	0.00	0.00	0	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	37.40550	0.03741	58.91540	0.05892	37.406	14.50	0.11	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	133.25870	0.13326	195.13110	0.19513	133.259	14.86	0.28	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	291.98250	0.29198	232.51640	0.23252	291.983	15.63	0.50	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	541.22450	0.54122	667.01570	0.66702	541.224	16.66	0.66	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	578.43170	0.57843	706.95090	0.70695	578.432	16.82	0.68	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	135.43830	0.13544	108.13440	0.10813	135.438	17.28	0.27	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	90.65720	0.09066	72.35380	0.07235	90.657	18.08	0.19	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	26.62530	0.02663	20.19390	0.02019	26.625	19.74	0.06	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	13.21430	0.01321	9.86030	0.00986	13.214	20.06	0.03	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.84680	13.84680	13.68410	13.68410		15.50	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.85170	13.85170	13.68890	13.68890		15.58	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	279.92490	0.27992	369.60170	0.36960	279.925	15.43	0.44	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	169.07640	0.16908	136.48790	0.13649	169.076	17.05	0.30	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.86810	13.86810	13.70540	13.70540		15.67	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			13.88650	13.88650	13.72360	13.72360		16.21	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			13.89150	13.89150	13.72860	13.72860		16.21	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			13.89320	13.89320	13.73030	13.73030		16.26	0.00	0.00	0	319.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	80.85700	0.08086	114.88540	0.11489	80.857	14.80	0.16	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	626.07150	0.62607	530.82030	0.53082	626.072	15.53	0.67	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	611.60340	0.61160	725.12860	0.72513	611.603	17.04	0.59	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	646.44160	0.64644	762.33300	0.76233	646.442	17.17	0.61	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	158.49160	0.15849	132.41500	0.13242	158.492	18.66	0.24	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	72.10050	0.07210	59.77380	0.05977	72.101	20.38	0.12	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	50.29750	0.05030	41.87640	0.04188	50.298	21.06	0.08	0.00	0	250.00
\$ / R	On 09/05/2019	Any day expiry			13.90830	13.90830	13.86400	13.86400		16.46	0.00	692,512,500.00	50,000	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	534.82450	0.53482	0.00000	0.00000	534.824	16.14	0.58	404,898,120.00	50,000	50,000.00
\$ / R	On 31/05/2019	Any day expiry			13.94610	13.94610	13.78250	13.78250		16.41	0.00	0.00	0	264.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	118.08490	0.11808	156.40190	0.15640	118.085	14.92	0.18	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	657.47210	0.65747	765.73010	0.76573	657.472	16.98	0.56	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	691.00980	0.69101	801.43260	0.80143	691.010	17.09	0.57	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	206.81810	0.20682	178.59000	0.17859	206.818	18.81	0.25	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	109.61080	0.10961	94.04920	0.09405	109.611	20.36	0.14	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	82.14010	0.08214	70.68610	0.07069	82.140	21.01	0.11	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			13.95130	13.95130	13.78760	13.78760		16.35	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			13.95300	13.95300	13.78930	13.78930		16.35	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			13.96340	13.96340	13.79950	13.79950		16.31	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	445.58080	0.44558	533.42950	0.53343	445.581	16.10	0.44	0.00	0	45,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.97030	13.97030	13.80630	13.80630		16.33	0.00	14,305,587.20	1,024	105,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	2.95700	0.00296	3.71970	0.00372	2.957	18.70	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	35.55800	0.03556	46.04540	0.04605	35.558	15.07	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	65.92520	0.06593	90.32400	0.09032	65.925	14.53	0.11	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	81.43540	0.08144	109.82560	0.10983	81.435	14.63	0.13	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	126.96200	0.12696	165.62590	0.16563	126.962	14.85	0.19	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	131.62190	0.13162	171.24120	0.17124	131.622	14.87	0.19	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	197.01270	0.19701	251.76590	0.25177	197.013	15.10	0.26	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	200.13540	0.20014	255.63950	0.25564	200.135	15.11	0.26	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	764.64490	0.76464	670.12050	0.67012	764.645	15.55	0.66	0.00	0	10,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	708.39880	0.70840	619.39070	0.61939	708.399	15.72	0.63	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	451.54800	0.45155	539.19810	0.53920	451.548	16.12	0.44	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	478.49850	0.47850	569.39740	0.56940	478.498	16.21	0.45	63,223,626.56	10,070	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	559.80240	0.55980	487.98740	0.48799	559.802	16.24	0.54	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	525.46350	0.52546	458.30030	0.45830	525.463	16.39	0.52	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	517.35790	0.51736	451.16340	0.45116	517.358	16.43	0.51	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	547.05790	0.54706	644.86340	0.64486	547.058	16.43	0.49	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	589.62300	0.58962	690.73910	0.69074	589.623	16.59	0.51	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	672.39850	0.67240	779.34610	0.77935	672.399	16.87	0.55	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	705.46420	0.70546	814.53970	0.81454	705.464	16.97	0.56	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	393.83120	0.39383	342.97540	0.34298	393.831	17.19	0.41	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	372.94430	0.37294	324.78480	0.32478	372.944	17.34	0.40	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	329.40740	0.32941	286.91350	0.28691	329.407	17.69	0.36	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	976.62580	0.97663	1,099.76120	1.09976	976.626	17.79	0.65	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	991.77610	0.99178	1,115.54750	1.11555	991.776	17.84	0.66	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	273.88760	0.27389	238.74340	0.23874	273.888	18.20	0.31	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	238.92400	0.23892	208.49430	0.20849	238.924	18.59	0.27	0.00	0	20,000.00

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	15.10	Call	221.65890	0.22166	193.57550	0.19358	221.659	18.81	0.26	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	188.40720	0.18841	163.73200	0.16373	188.407	19.28	0.22	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	164.02270	0.16402	142.39730	0.14240	164.023	19.60	0.20	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	149.50950	0.14951	129.87210	0.12987	149.510	19.81	0.18	12,580,456.04	5,035	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	147.22930	0.14723	127.90420	0.12790	147.229	19.85	0.18	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	130.30130	0.13030	113.30710	0.11331	130.301	20.12	0.16	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	121.73170	0.12173	105.91970	0.10592	121.732	20.28	0.15	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	119.01450	0.11901	103.57760	0.10358	119.015	20.33	0.15	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	112.09570	0.11210	97.61600	0.09762	112.096	20.47	0.14	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	104.84620	0.10485	91.36900	0.09137	104.846	20.63	0.13	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	33.80370	0.03380	30.98710	0.03099	33.804	24.35	0.04	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			13.98050	13.98050	13.81650	13.81650		16.37	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			13.99420	13.99420	13.83010	13.83010		16.34	0.00	10,518,506.40	753	753.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	144.43450	0.14443	184.94530	0.18495	144.435	14.83	0.20	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	685.84350	0.68584	791.35690	0.79136	685.844	16.76	0.54	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	718.53410	0.71853	826.10990	0.82611	718.534	16.86	0.55	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	238.41660	0.23842	210.30870	0.21031	238.417	18.77	0.26	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	135.77500	0.13578	119.15380	0.11915	135.775	20.16	0.16	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	105.67220	0.10567	93.06480	0.09306	105.672	20.76	0.13	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			13.99940	13.99940	13.83530	13.83530		16.30	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.00280	14.00280	13.83870	13.83870		16.31	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.05130	14.05130	13.88620	13.88620		16.27	0.00	0.00	0	26.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	172.25970	0.17226	214.64130	0.21464	172.260	14.78	0.21	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	713.46630	0.71347	816.49300	0.81649	713.466	16.56	0.51	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	745.33460	0.74533	850.33120	0.85033	745.335	16.65	0.53	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	274.05800	0.27406	244.81460	0.24481	274.058	18.73	0.27	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	165.36320	0.16536	147.77350	0.14777	165.363	19.97	0.17	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	132.70560	0.13271	119.06290	0.11906	132.706	20.51	0.14	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.05310	14.05310	13.88790	13.88790		16.27	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.07400	14.07400	13.90860	13.90860		16.22	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	907.21420	0.90721	1,019.61480	1.01961	907.214	17.00	0.57	49,983,439.22	6,294	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	162.66490	0.16266	146.40120	0.14640	162.665	20.12	0.16	7,161,164.79	3,147	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.10360	14.10360	13.93830	13.93830		16.28	0.00	0.00	0	65.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	194.77290	0.19477	238.86970	0.23887	194.773	14.74	0.21	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	736.49030	0.73649	837.39700	0.83740	736.490	16.45	0.50	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	767.78480	0.76778	870.54850	0.87055	767.785	16.54	0.51	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	301.51310	0.30151	271.10880	0.27111	301.513	18.85	0.27	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	189.92010	0.18992	171.54150	0.17154	189.920	19.98	0.18	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	155.28400	0.15528	140.66530	0.14067	155.284	20.50	0.15	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.10880	14.10880	13.94360	13.94360		16.24	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.11220	14.11220	13.94710	13.94710		16.25	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.11400	14.11400	13.94890	13.94890		16.25	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	57.18350	0.05718	50.03000	0.05003	57.184	23.70	0.06	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.13310	14.13310	13.96810	13.96810		16.30	0.00	4,310,595.50	305	15,525.00

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	10.75	Put	7.10440		0.00710		8.00650	0.00801	7.104	16.02	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	100.36850		0.10037		123.88770	0.12389	100.369	14.42	0.12	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	250.52490		0.25052		301.25400	0.30125	250.525	14.85	0.25	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	283.43000		0.28343		338.31560	0.33832	283.430	14.94	0.27	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	929.93590		0.92994		842.45000	0.84245	929.936	15.47	0.64	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	470.98390		0.47098		550.60790	0.55061	470.984	15.55	0.37	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	612.60220		0.61260		703.18830	0.70319	612.602	16.00	0.44	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	629.46770		0.62947		721.29980	0.72130	629.468	16.05	0.45	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	753.62150		0.75362		853.67350	0.85367	753.621	16.40	0.49	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,603.93500		1.60393	1,736.05670	1.73606	1,603.935	18.46	0.70	0.00	0	5,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,752.38670		1.75239	1,885.28450	1.88528	1,752.387	18.78	0.72	0.00	0	2,571.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	274.40210		0.27440	247.78270	0.24778	274.402	19.21	0.24	0.00	0	1,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	140.63520		0.14064	131.70810	0.13171	140.635	21.26	0.13	0.00	0	800.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	122.11690		0.12212	115.04660	0.11505	122.117	22.11	0.11	0.00	0	5,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	114.19620		0.11420	107.90350	0.10790	114.196	22.54	0.10	0.00	0	2,700.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	111.41560		0.11142	105.39380	0.10539	111.416	22.70	0.10	0.00	0	2,571.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	91.32860		0.09133	80.46620	0.08047	91.329	23.57	0.08	0.00	0	1,200.00	
\$ / R	On 30/09/2019	Any day expiry			14.15730		14.15730	13.99260	13.99260			16.27	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	215.21860		0.21522	260.62150	0.26062	215.219	14.69	0.22	0.00	0	500.00	
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	756.75330		0.75675	855.26680	0.85527	756.753	16.35	0.48	0.00	0	250.00	
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	787.53810		0.78754	887.81750	0.88782	787.538	16.43	0.49	0.00	0	250.00	
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	328.93230		0.32893	298.43160	0.29843	328.932	18.85	0.27	0.00	0	500.00	
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	215.73320		0.21573	196.57060	0.19657	215.733	19.96	0.19	0.00	0	250.00	
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	178.34460		0.17834	164.49860	0.16450	178.345	20.48	0.16	0.00	0	250.00	
\$ / R	On 02/10/2019	Any day expiry			14.16070		14.16070	13.99610	13.99610			16.28	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.21290		14.21290	14.04700	14.04700			16.30	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	234.92390		0.23492	281.76750	0.28177	234.924	14.70	0.22	0.00	0	500.00	
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	775.39360		0.77539	872.55870	0.87256	775.394	16.30	0.47	0.00	0	250.00	
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	805.71100		0.80571	904.56430	0.90456	805.711	16.37	0.48	0.00	0	250.00	
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	351.51360		0.35151	320.45130	0.32045	351.514	18.95	0.27	0.00	0	500.00	
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	238.68420		0.23868	218.61710	0.21862	238.684	20.03	0.19	0.00	0	250.00	
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	201.73530		0.20174	188.91460	0.18891	201.735	20.56	0.17	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry			14.26570		14.26570	14.09760	14.09760			16.32	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	251.85010		0.25185	300.13370	0.30013	251.850	14.70	0.22	0.00	0	500.00	
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	790.38060		0.79038	887.14610	0.88715	790.381	16.24	0.46	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	820.48610		0.82049	918.69210	0.91869	820.486	16.32	0.47	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	373.88490		0.37388	342.35220	0.34235	373.885	19.00	0.27	0.00	0	500.00	
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	260.86610		0.26087	239.87530	0.23988	260.866	20.07	0.20	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	225.89040		0.22589	211.83030	0.21183	225.890	20.66	0.17	0.00	0	250.00	
\$ / R	On 02/12/2019	Any day expiry			14.27110		14.27110	14.10290	14.10290			16.30	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.27470		14.27470	14.10630	14.10630			16.31	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.29090		14.29090	14.12230	14.12230			16.37	0.00	0.00	0	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	42.61120		0.04261	58.84030	0.05884	42.611	13.14	0.06	0.00	0	1,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	506.37480		0.50637	584.79140	0.58479	506.375	15.35	0.35	0.00	0	1,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	721.01650	0.72102	814.01380	0.81401	721.016	16.00	0.43	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	282.05280	0.28205	259.86540	0.25987	282.053	19.96	0.21	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	233.70110	0.23370	219.60560	0.21961	233.701	20.75	0.17	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	81.72570	0.08173	71.15090	0.07115	81.726	22.95	0.07	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.32330	14.32330	14.15460	14.15460		16.33	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	268.92210	0.26892	317.98660	0.31799	268.922	14.70	0.22	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	804.46220	0.80446	900.18970	0.90019	804.462	16.17	0.45	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	834.24980	0.83425	931.25890	0.93126	834.250	16.25	0.46	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	395.77930	0.39578	364.29780	0.36430	395.779	19.05	0.27	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	284.09570	0.28410	263.45880	0.26346	284.096	20.09	0.20	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	250.29960	0.25030	235.33130	0.23533	250.300	20.70	0.18	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.32680	14.32680	14.15820	14.15820		16.40	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.37880	14.37880	14.20920	14.20920		16.42	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.43540	14.43540	14.26500	14.26500		16.50	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.46120	14.46120	14.29040	14.29040		16.53	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	46.78210	0.04678	62.53450	0.06253	46.782	12.21	0.06	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	732.16070	0.73216	820.09620	0.82010	732.161	15.86	0.39	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	327.17730	0.32718	309.84330	0.30984	327.177	20.84	0.20	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.49260	14.49260	14.32120	14.32120		16.63	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.54240	14.54240	14.37020	14.37020		16.72	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.60640	14.60640	14.43330	14.43330		16.82	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.62540	14.62540	14.45210	14.45210		16.89	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.71280	14.71280	14.53830	14.53830		16.96	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.80730	14.80730	14.63140	14.63140		17.06	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.82240	13.82240	13.65990	13.65990		15.27	0.00	0.00	0	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.97030	13.97030	13.80630	13.80630		16.33	0.00	0.00	0	10.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.13310	14.13310	13.96810	13.96810		16.30	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.29090	14.29090	14.12230	14.12230		16.37	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.46120	14.46120	14.29040	14.29040		16.53	0.00	0.00	0	0.00
£ / R	On 28/02/2019	Any day expiry			17.77760	17.77760	17.66720	17.66720		14.42	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.83210	17.83210	17.72100	17.72100		14.88	0.00	1,515,728.50	85	398,019.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	425.23370	0.42523	510.55940	0.51056	425.234	15.12	0.57	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	47.14830	0.04715	44.39820	0.04440	47.148	16.38	0.11	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,389.72950	1.38973	1,499.83860	1.49984	1,389.730	16.48	0.92	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	7.62520	0.00763	8.62960	0.00863	7.625	18.00	0.02	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	6.14050	0.00614	6.94650	0.00695	6.140	18.58	0.02	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	1.89920	0.00190	2.33360	0.00233	1.899	22.73	0.00	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			17.86590	17.86590	17.75450	17.75450		15.29	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			17.91810	17.91810	17.80630	17.80630		15.49	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			17.95170	17.95170	17.83990	17.83990		15.66	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			17.96080	17.96080	17.84900	17.84900		15.61	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.10370	18.10370	17.99070	17.99070		15.59	0.00	0.00	0	5,824.00



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	18.00	Call	704.80610		0.70481		658.53780	0.65854	704.806	15.59	0.54	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.39890		18.39890		18.28500	18.28500		15.45	0.00	0.00	0	16,469.00
£ / R	On 13/12/2019	Foreign Exchange Future			18.68200		18.68200		18.56280	18.56280		15.48	0.00	0.00	0	12,690.00
£ / R	On 16/03/2020	Foreign Exchange Future			18.98830		18.98830		18.86560	18.86560		15.82	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12550		0.12550		0.12490	0.12490		18.34	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12780		0.12780		0.12710	0.12710		18.25	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13030		0.13030		0.12960	0.12960		18.15	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13270		0.13270		0.13200	0.13200		18.08	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13550		0.13550		0.13470	0.13470		19.53	0.00	0.00	0	0.00
€ / R	On 20/02/2019	Any day expiry			15.57310		15.57310		15.46090	15.46090		13.43	0.00	0.00	0	0.00
€ / R	On 28/02/2019	Any day expiry			15.59800		15.59800		15.48580	15.48580		14.06	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.65530		15.65530		15.54260	15.54260		13.99	0.00	3,365,889.50	215	139,440.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	154.19290		0.15419		133.50740	0.13351	154.193	15.09	0.33	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			15.69090		15.69090		15.57800	15.57800		14.24	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			15.74610		15.74610		15.63270	15.63270		14.41	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			15.78160		15.78160		15.66800	15.66800		14.88	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.94250		15.94250		15.82740	15.82740		15.13	0.00	223,195.00	14	29,425.00
€ / R	On 14/08/2019	Any day expiry			16.14710		16.14710		16.03000	16.03000		15.12	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	103.21250		0.10321		99.33320	0.09933	103.213	20.36	0.10	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.25780		16.25780		16.14100	16.14100		15.14	0.00	0.00	0	21,578.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	233.38530		0.23339		221.20800	0.22121	233.385	18.61	0.19	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.56170		16.56170		16.44030	16.44030		15.26	0.00	0.00	0	17,899.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	53.66920		0.05367		61.69790	0.06170	53.669	13.59	0.06	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	686.67650		0.68668		752.02430	0.75202	686.676	14.72	0.40	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	232.74420		0.23274		230.16380	0.23016	232.744	21.27	0.15	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			16.77230		16.77230		16.64790	16.64790		15.30	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,071.46560		1.07147		1,022.13550	1.02214	1,071.466	15.17	0.55	0.00	0	21,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			16.89530		16.89530		16.76900	16.76900		15.48	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.63000		96.63000		96.50000	96.50000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			626.15800		626.15800		628.83700	628.83700			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			637.81100		637.81100		640.54600	640.54600			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			722.82900		722.82900		728.66400	728.66400			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			736.28200		736.28200		742.23100	742.23100			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			654.04500		654.04500		661.32400	661.32400			0.00	0.00	0	885.00
ALBI	On 01/08/2019	Index Future			666.21800		666.21800		673.63800	673.63800			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			9.77610		9.77610		9.70240	9.70240		12.03	0.00	9,776.10	1	5,731.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			9.89310		9.89310		9.81850	9.81850		12.50	0.00	0.00	0	15,741.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.02230		10.02230		9.94790	9.94790		12.34	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.15000		10.15000		10.07260	10.07260		12.41	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	217.66930		0.21767		202.35950	0.20236	217.669	14.01	0.29	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.28720		10.28720		10.20920	10.20920		12.74	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.40980		10.40980		10.29970	10.29970		12.86	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.54190		10.54190		10.43070	10.43070		13.50	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.68500		10.68500		10.57300	10.57300		13.41	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.82230		10.82230		10.70680	10.70680		13.42	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			10.96950		10.96950		10.85230	10.85230		13.72	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			0.69000		0.69000		0.40000	0.40000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			13.81110		13.81110		13.69690	13.69690		14.40	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.07710		14.07710		13.96100	13.96100		15.72	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.37040		14.37040		14.25250	14.25250		16.00	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.65350		14.65350		14.53130	14.53130		16.35	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			14.96610		14.96610		14.83970	14.83970		16.55	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.03410		2.03410		2.01650	2.01650		13.68	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.05590		2.05590		2.03820	2.03820		13.91	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.09790		2.09790		2.08300	2.08300		13.45	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.13730		2.13730		2.12220	2.12220		14.10	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.18070		2.18070		2.16520	2.16520		14.12	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.22230		2.22230		2.20630	2.20630		13.93	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.26820		2.26820		2.25110	2.25110		14.34	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future			10.80000		79.12681		10.80000	79.12681			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future			11.03092		75.90243		10.86709	76.85788			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future			11.14095		77.31583		10.97122	78.28925			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

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 07/02/2019	Bond Future		11.04500	81.40210		11.04500	81.40210			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.28056	77.60493		11.11657	78.69593			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.38811	79.05054		11.21833	80.16210			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		647.48400	647.48400		655.00600	655.00600			0.00	6,474,840.00	1	441.00
GOVI	On 01/08/2019	GOVI		659.53500	659.53500		667.20300	667.20300			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.76370	1.76370		1.74360	1.74360		15.25	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.78730	1.78730		1.76700	1.76700		16.46	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		133.54407	133.54407		133.54407	133.54407			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.68011	135.68011		135.73323	135.73323			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		136.78180	136.78180		138.24664	138.24664			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		101.54910	101.54910		101.54910	101.54910			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.16672	102.16672		100.90740	100.90740			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future		104.09358	104.09358		104.12663	104.12663			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		104.08875	104.08875		104.08875	104.08875			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		104.73281	104.73281		104.77299	104.77299			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		106.70792	106.70792		106.74921	106.74921			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		121.73815	121.73815		121.73815	121.73815			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		123.57068	123.57068		123.89592	123.89592			0.00	0.00	0	10,004.00
I2038	On 01/08/2019	Bond Future		124.26188	124.26188		126.18027	126.18027			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		116.26979	116.26979		116.26979	116.26979			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		116.52396	116.52396		103.52092	103.52092			0.00	0.00	0	12,517.00
I2046	On 01/08/2019	Bond Future		118.72165	118.72165		118.75556	118.75556			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		120.43405	120.43405		120.43405	120.43405			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		122.30265	122.30265		122.47703	122.47703			0.00	0.00	0	10,644.00
I2050	On 01/08/2019	Bond Future		122.79174	122.79174		122.96963	122.96963			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		260.75800	260.75800		260.86800	260.86800			0.00	0.00	0	737.00
IGOV	On 01/08/2019	Index Future		265.67400	265.67400		265.78800	265.78800			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
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	7.13000			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.13680		0.13680		0.13520	0.13520			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13630		0.13630		0.13430	0.13430			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13620		0.13620		0.13400	0.13400			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13570		0.13570		0.13340	0.13340			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13520		0.13520		0.13220	0.13220			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.59320		1.59320		1.58970	1.58970		12.83	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.61590		1.61590		1.61240	1.61240		12.98	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.31910		9.31910		9.22860	9.22860		12.06	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.43430		9.43430		9.34290	9.34290		12.72	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.56070		9.56070		9.46940	9.46940		12.74	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.68300		9.68300		9.58920	9.58920		13.06	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			9.81410		9.81410		9.71870	9.71870		13.46	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31090		1.31090		1.30490	1.30490			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.31580		1.31580		1.31130	1.31130			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.29010		1.29010		1.29730	1.29730			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.29590		1.29590		1.30310	1.30310			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.30180		1.30180		1.30910	1.30910			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.30730		1.30730		1.31440	1.31440			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.31300		1.31300		1.32020	1.32020			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.13260		1.13260		1.13780	1.13780			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.14120		1.14120		1.14640	1.14640			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15030		1.15030		1.15560	1.15560			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.15890		1.15890		1.16410	1.16410			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.16830		1.16830		1.17350	1.17350			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.67000		111.77595		8.67000	111.77595		6.32	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.83696		113.01575		8.69689	113.82965		6.51	0.00	4,017,935,944.00	35,552	67,445.00
R186	On 02/05/2019	Bond Future	8.50	Call	590.60000		0.59060		881.79000	0.88179	590.600	6.36	0.29	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	825.27000		0.82527		1,182.02000	1.18202	825.270	6.43	0.36	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	892.20000		0.89220		1,265.54000	1.26554	892.200	6.45	0.38	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,011.23000		1.01123		1,412.18000	1.41218	1,011.230	6.48	0.41	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,278.62000		1.27862		1,733.90000	1.73390	1,278.620	6.55	0.48	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	1,220.29000		1.22029		913.54000	0.91354	1,220.290	6.62	0.45	0.00	0	4,250.00

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
R186	On 02/05/2019	Bond Future	9.00	Call	1,924.42000	1.92442		2,479.75000	2.47975	1,924.420	6.69	0.61	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.05	Put	887.13000	0.88713		650.77000	0.65077	887.130	6.74	0.36	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.20	Call	2,710.08000	2.71008		3,346.58000	3.34658	2,710.080	6.90	0.72	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	9.25	Call	2,922.85000	2.92285		3,576.40000	3.57640	2,922.850	6.95	0.75	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.30	Call	3,142.48000	3.14248		3,811.65000	3.81165	3,142.480	7.01	0.77	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	9.75	Put	174.44000	0.17444		121.29000	0.12129	174.440	7.56	0.09	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.96	Put	88.79000	0.08879		60.08000	0.06008	88.790	7.56	0.05	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	10.02	Put	72.32000	0.07232		48.56000	0.04856	72.320	7.56	0.04	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	10.07	Put	60.69000	0.06069		40.51000	0.04051	60.690	7.56	0.04	0.00	0	200.00	
R186	On 01/08/2019	Bond Future			8.89920	109.82103		8.75225	110.65035		6.83	0.00	0.00	0	0.00	
R186	On 01/08/2019	Bond Future	8.30	Call	709.89000	0.70989		955.74000	0.95574	709.890	6.46	0.25	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	9.05	Call	2,565.11000	2.56511		3,082.63000	3.08263	2,565.110	7.09	0.57	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	10.08	Put	404.84000	0.40484		317.25000	0.31725	404.840	7.99	0.13	0.00	0	6,000.00	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 07/02/2019	Bond Future			300.08252	300.08252		300.08252	300.08252			0.00	0.00	0	0.00	
R197	On 02/05/2019	Bond Future			304.92010	304.92010		305.04070	305.04070			0.00	0.00	0	2,350.00	
R197	On 01/08/2019	Bond Future			303.11639	303.11639		303.24015	303.24015			0.00	0.00	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R202	On 07/02/2019	Bond Future			234.39139	234.39139		234.39139	234.39139			0.00	0.00	0	0.00	
R202	On 02/05/2019	Bond Future			238.41183	238.41183		238.50452	238.50452			0.00	0.00	0	8,786.00	
R202	On 01/08/2019	Bond Future			238.89563	238.89563		238.99058	238.99058			0.00	0.00	0	0.00	
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2023	On 07/02/2019	Bond Future			7.84000	103.21958		7.84000	103.21958		2.90	0.00	0.00	0	0.00	
R2023	On 02/05/2019	Bond Future			7.98698	100.64806		7.84878	101.09440		3.11	0.00	5,032,403.00	50	69,199.00	
R2023	On 01/08/2019	Bond Future			8.01800	102.52200		7.86857	102.97698		3.35	0.00	0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2030	On 07/02/2019	Bond Future			9.15000	92.40280		9.15000	92.40280		8.80	0.00	0.00	0	0.00	
R2030	On 02/05/2019	Bond Future			9.34357	93.11444		9.18932	94.09023		9.09	0.00	54,285,718.52	583	47,197.00	
R2030	On 02/05/2019	Bond Future	8.90	Call	516.79000	0.51679		814.11000	0.81411	516.790	8.71	0.24	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	9.40	Call	1,788.79000	1.78879		2,393.67000	2.39367	1,788.790	9.25	0.54	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	10.20	Put	270.40000	0.27040		187.32000	0.18732	270.400	10.51	0.12	0.00	0	3,000.00	
R2030	On 01/08/2019	Bond Future			9.41238	90.84316		9.25216	91.83736		9.52	0.00	0.00	0	0.00	
R2030	On 01/08/2019	Bond Future	8.35	Call	269.27000	0.26927		407.28000	0.40728	269.270	8.45	0.11	0.00	0	2,025.00	
R2030	On 01/08/2019	Bond Future	9.15	Call	1,630.13000	1.63013		2,084.74000	2.08474	1,630.130	9.42	0.40	0.00	0	2,025.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 07/02/2019	Bond Future			9.37000		94.68065		9.37000	94.68065		9.58	0.00	0.00	0	0.00
R2032	On 02/05/2019	Bond Future			9.56776		91.17109		9.40354	92.30120		10.31	0.00	0.00	0	40,947.00
R2032	On 01/08/2019	Bond Future			9.63387		92.86901		9.46391	94.02041		10.30	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.54500		98.58998		9.54500	98.58998		10.26	0.00	0.00	0	0.00
R2035	On 02/05/2019	Bond Future			9.73540		94.74292		9.57154	95.99742		11.09	0.00	0.00	0	74,673.00
R2035	On 01/08/2019	Bond Future			9.80063		96.50696		9.63133	97.78513		11.11	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.62000		90.78549		9.62000	90.78549		11.31	0.00	0.00	0	0.00
R2037	On 02/05/2019	Bond Future			9.81760		91.26036		9.65377	92.52294		11.68	0.00	59,136,713.28	648	57,097.00
R2037	On 01/08/2019	Bond Future			9.88677		88.70427		9.71757	89.99059		12.26	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			9.69500		94.10798		9.69500	94.10798		11.70	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future			9.89198		94.56041		9.72822	95.91880		12.10	0.00	0.00	0	22,321.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,123.24000		1.12324		1,680.41000	1.68041	1,123.240	11.88	0.33	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,694.06000		3.69406		4,707.21000	4.70721	3,694.060	12.89	0.68	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.96069		91.81541		9.79165	93.19938		12.74	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.71500		91.28057		9.71500	91.28057		12.31	0.00	0.00	0	0.00
R2044	On 02/05/2019	Bond Future			9.91434		91.62247		9.74552	93.05002		12.75	0.00	0.00	0	35,981.00
R2044	On 01/08/2019	Bond Future			9.98029		88.94787		9.80618	90.40229		13.44	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,223.47000		1.22347		1,683.40000	1.68340	1,223.470	12.88	0.27	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,840.58000		2.84058		3,604.84000	3.60484	2,840.580	13.59	0.47	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,758.96000		1.75896		1,396.33000	1.39633	1,758.960	14.83	0.29	0.00	0	100.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.69000		94.90033		9.69000	94.90033		12.17	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			9.87862		90.87732		9.70994	92.34997		13.22	0.00	13,813,352.64	152	109,119.00
R2048	On 01/08/2019	Bond Future			9.93717		92.56946		9.76346	94.06968		13.31	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			6.53000		101.18788		6.53000	101.18788		0.23	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			6.48955		102.73503		6.30697	102.85746		0.24	0.00	0.00	0	6,924.00
R207	On 01/08/2019	Bond Future			5.84080		101.00656		5.55510	101.13155		0.20	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.07000		101.86979		7.07000	101.86979		0.98	0.00	0.00	0	0.00

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 02/05/2019	Bond Future			7.15994		99.95690		7.01329	100.21244		1.13	0.00	0.00	0	13,834.00
R208	On 01/08/2019	Bond Future			7.09599		101.81825		6.92577	102.07883		1.23	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			9.50000		75.07132		9.50000	75.07132		11.61	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future			9.68464		72.32821		9.52103	73.39884		12.55	0.00	27,123,078.75	375	106,928.00
R209	On 02/05/2019	Bond Future	9.35	Call	809.58000		0.80958		1,222.94000	1.22294	809.580	12.33	0.31	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,752.40000		2.75240		3,530.00000	3.53000	2,752.400	13.36	0.66	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	365.12000		0.36512		255.17000	0.25517	365.120	14.65	0.14	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	211.78000		0.21178		144.07000	0.14407	211.780	14.65	0.09	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.74282		73.67519		9.57433	74.76597		12.63	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			187.88869		187.88869		187.88869	187.88869			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			188.46534		188.46534		188.52056	188.52056			0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future			192.01987		192.01987		192.07663	192.07663			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			156.20043		156.20043		156.20043	156.20043			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.78528		158.78528		158.80346	158.80346			0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future			159.55972		159.55972		161.72759	161.72759			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.27000		86.91824		9.27000	86.91824		9.31	0.00	0.00	0	0.00
R213	On 02/05/2019	Bond Future			9.45287		84.03934		9.29905	84.99863		10.05	0.00	168,078.68	2	31,394.00
R213	On 01/08/2019	Bond Future			9.51454		85.60410		9.35534	86.58145		10.12	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			9.67500		74.22828		9.67500	74.22828		12.50	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			9.86341		71.25732		9.69999	72.37157		13.51	0.00	12,968,832.24	182	28,570.00
R214	On 01/08/2019	Bond Future			9.92169		72.58409		9.75352	73.71924		13.56	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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	10.17300	10.17300	10.08740	10.08740			13.01	0.00	0.00	0	1,200.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.30100	10.30100	10.21530	10.21530			13.62	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.57160	2.57160	2.54780	2.54780			16.30	0.00	0.00	0	30,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.47990	2.47990	2.45740	2.45740			16.97	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>6,862,489,389.87</b>	<b>321,478</b>	<b>7 677 272.00</b>
<b>Grand Total:</b>											<b>6,862,489,389.87</b>	<b>321,478</b>	<b>7 677 272.00</b>