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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 13/02/2019	Any day expiry	13.50950	13.50950		13.40940	13.40940		13.71	0.00	0.00	0	70.00	
\$ / R	On 15/02/2019	Any day expiry	13.51260	13.51260		13.41240	13.41240		14.29	0.00	0.00	0	6.00	
\$ / R	On 15/02/2019	Any day expiry	13.76	Put	292.68080	0.29268	373.85510	0.37386	292.681	15.72	0.77	0.00	684.00	
\$ / R	On 15/02/2019	Any day expiry	13.81	Call	36.57780	0.03658	20.79430	0.02079	36.578	15.99	0.20	0.00	684.00	
\$ / R	On 15/02/2019	Any day expiry	13.87	Put	385.59800	0.38560	473.26730	0.47327	385.598	16.32	0.84	0.00	22,000.00	
\$ / R	On 21/02/2019	Any day expiry	13.52210	13.52210		13.48340	13.48340		14.29	0.00	108,548,615.00	8,050	8,050.00	
\$ / R	On 21/02/2019	Any day expiry	13.29	Put	66.35340	0.06635	0.00000	0.00000	66.353	14.36	0.27	91,383,743.50	25,000	25,000.00
\$ / R	On 25/02/2019	Any day expiry	13.52840	13.52840		13.42740	13.42740		14.29	0.00	0.00	0	0.00	
\$ / R	On 26/02/2019	Any day expiry	13.53000	13.53000		13.42890	13.42890		14.35	0.00	0.00	0	0.00	
\$ / R	On 26/02/2019	Any day expiry	13.75	Put	322.28860	0.32229	393.82870	0.39383	322.289	15.12	0.67	0.00	25,000.00	
\$ / R	On 28/02/2019	Any day expiry	13.53320	13.53320		13.43190	13.43190		14.46	0.00	0.00	0	5,759.00	
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	21.53940	0.02154	36.32680	0.03633	21.539	13.09	0.10	0.00	500.00	
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	294.82200	0.29482	362.78060	0.36278	294.822	15.03	0.62	0.00	600.00	
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	702.15410	0.70215	791.88700	0.79189	702.154	16.94	0.87	0.00	250.00	
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	30.49120	0.03049	20.34050	0.02034	30.491	17.05	0.11	0.00	600.00	
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	747.29120	0.74729	838.44050	0.83844	747.291	17.05	0.89	0.00	250.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	13.34820	0.01335	8.53610	0.00854	13.348	17.66	0.05	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	6.43410	0.00643	3.98710	0.00399	6.434	18.17	0.03	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	1.71950	0.00172	1.16590	0.00117	1.719	20.16	0.01	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	0.84140	0.00084	0.58160	0.00058	0.841	21.78	0.00	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.53940	13.53940	13.43790	13.43790		14.31	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.54100	13.54100	13.43940	13.43940		14.36	0.00	0.00	0	80.00
\$ / R	On 05/03/2019	Any day expiry	13.40	Call	284.16750	0.28417	225.99460	0.22599	284.168	14.10	0.61	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.50	Call	230.48330	0.23048	181.24710	0.18125	230.483	14.27	0.54	0.00	0	50,000.00
\$ / R	On 11/03/2019	Any day expiry			13.55040	13.55040	13.44880	13.44880		14.43	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	499.86490	0.49986	577.53750	0.57754	499.865	15.77	0.72	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	8.38040	0.00838	5.97560	0.00598	8.380	19.20	0.03	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.56150	13.56150	13.45980	13.45980		14.55	0.00	588,324,993.00	43,382	533,047.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.02750	0.00003	0.03810	0.00004	0.028	22.50	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	1.06900	0.00107	1.67810	0.00168	1.069	16.84	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	10.92080	0.01092	15.35930	0.01536	10.921	14.70	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	12.35510	0.01236	17.21800	0.01722	12.355	14.59	0.05	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	29.39460	0.02939	38.69310	0.03869	29.395	13.79	0.10	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	39.14720	0.03915	55.76160	0.05576	39.147	13.51	0.13	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	42.26700	0.04227	59.75610	0.05976	42.267	13.54	0.13	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	56.61830	0.05662	77.83200	0.07783	56.618	13.67	0.17	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	67.21700	0.06722	90.92420	0.09092	67.217	13.75	0.19	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	84.33140	0.08433	111.71230	0.11171	84.331	13.86	0.23	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	92.51680	0.09252	121.52850	0.12153	92.517	13.91	0.24	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	123.67510	0.12368	158.31180	0.15831	123.675	14.07	0.30	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	153.04750	0.15305	192.32090	0.19232	153.048	14.20	0.35	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	165.10360	0.16510	206.13230	0.20613	165.104	14.24	0.37	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	209.42460	0.20942	256.63150	0.25663	209.425	14.40	0.43	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Call	290.42750	0.29043	239.54170	0.23954	290.428	14.47	0.55	0.00	0	245.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	228.92750	0.22893	279.74170	0.27974	228.928	14.47	0.45	0.00	0	12,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	254.71400	0.25471	309.98430	0.30998	254.714	14.55	0.48	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	244.98120	0.24498	201.47380	0.20147	244.981	14.71	0.49	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	283.48120	0.28348	341.67380	0.34167	283.481	14.71	0.51	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	295.40620	0.29541	354.73840	0.35474	295.406	14.77	0.53	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	332.57120	0.33257	395.20310	0.39520	332.571	14.97	0.56	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	345.40760	0.34541	409.10030	0.40910	345.408	15.03	0.57	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	358.46050	0.35846	423.19380	0.42319	358.461	15.09	0.58	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	405.78040	0.40578	473.99590	0.47400	405.780	15.32	0.62	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	426.80590	0.42681	496.43650	0.49644	426.806	15.42	0.63	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	448.25580	0.44826	519.25460	0.51925	448.256	15.51	0.65	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	455.49680	0.45550	526.94190	0.52694	455.497	15.54	0.65	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	484.90520	0.48491	558.08190	0.55808	484.905	15.67	0.67	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	134.12010	0.13412	107.64310	0.10764	134.120	15.83	0.30	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	122.82830	0.12283	98.27330	0.09827	122.828	15.99	0.28	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	561.32830	0.56133	638.47330	0.63847	561.328	15.99	0.72	0.00	0	29,200.00

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	14.04	Put	592.96300	0.59296	671.55700	0.67156	592.963	16.12	0.73	0.00	0	7,100.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	86.26190	0.08626	67.99430	0.06799	86.262	16.64	0.21	0.00	0	2,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	78.96400	0.07896	61.85510	0.06186	78.964	16.80	0.19	0.00	0	750.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	793.24310	0.79324	878.63910	0.87864	793.243	16.88	0.81	0.00	0	7,028.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	810.55110	0.81055	896.46590	0.89647	810.551	16.94	0.82	0.00	0	3,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	72.05110	0.07205	56.26590	0.05627	72.051	16.94	0.18	0.00	0	250.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	854.23390	0.85423	941.37900	0.94138	854.234	17.08	0.83	0.00	0	139,342.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	934.22040	0.93422	1,023.35770	1.02336	934.220	17.33	0.86	0.00	0	7,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	943.20640	0.94321	1,032.54850	1.03255	943.206	17.36	0.86	0.00	0	1,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	53.71100	0.05371	41.55470	0.04155	53.711	17.39	0.14	0.00	0	6,332.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	51.77550	0.05178	40.01300	0.04001	51.776	17.44	0.13	0.00	0	1,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	49.90940	0.04991	38.52850	0.03853	49.909	17.50	0.13	0.00	0	225,780.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	988.40940	0.98841	1,078.72850	1.07873	988.409	17.50	0.87	0.00	0	50.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	1,015.73800	1.01574	1,106.60630	1.10661	1,015.738	17.58	0.88	0.00	0	108.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	1,043.21080	1.04321	1,134.60330	1.13460	1,043.211	17.67	0.88	0.00	0	138,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	1,126.42700	1.12643	1,219.24710	1.21925	1,126.427	17.92	0.90	0.00	0	10,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	1,210.69640	1.21070	1,304.74780	1.30475	1,210.696	18.17	0.91	0.00	0	24,325.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	28.88050	0.02888	21.95650	0.02196	28.881	18.34	0.08	0.00	0	2,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,276.86320	1.27686	1,371.69030	1.37169	1,276.863	18.37	0.92	0.00	0	135,043.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,286.35560	1.28636	1,381.23140	1.38123	1,286.356	18.39	0.92	0.00	0	4,145.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,295.85750	1.29586	1,390.78190	1.39078	1,295.858	18.42	0.92	0.00	0	10,010.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,305.36930	1.30537	1,400.34160	1.40034	1,305.369	18.45	0.93	0.00	0	134,750.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	19.46450	0.01946	14.21640	0.01422	19.465	18.76	0.06	0.00	0	1,260.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,496.35370	1.49635	1,593.22250	1.59322	1,496.354	18.81	0.95	0.00	0	63,500.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,554.17440	1.55417	1,651.61280	1.65161	1,554.174	18.90	0.95	0.00	0	1,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,573.50640	1.57351	1,671.12080	1.67112	1,573.506	18.93	0.96	0.00	0	99,824.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,583.18280	1.58318	1,680.88270	1.68088	1,583.183	18.94	0.96	0.00	0	7,100.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	13.45420	0.01345	9.77950	0.00978	13.454	19.00	0.04	0.00	0	720.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,641.37760	1.64138	1,739.55660	1.73956	1,641.378	19.02	0.96	0.00	0	41,300.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,651.09840	1.65110	1,749.35190	1.74935	1,651.098	19.04	0.96	0.00	0	2,500.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	12.05730	0.01206	8.75570	0.00876	12.057	19.07	0.04	0.00	0	2,785.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	11.28760	0.01129	8.19240	0.00819	11.288	19.11	0.03	0.00	0	1,500.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,768.17240	1.76817	1,867.21370	1.86721	1,768.172	19.21	0.97	0.00	0	262,812.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	8.10080	0.00810	5.87060	0.00587	8.101	19.32	0.03	0.00	0	2,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	7.24830	0.00725	5.25210	0.00525	7.248	19.39	0.02	0.00	0	20,000.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	7.08860	0.00709	5.13640	0.00514	7.089	19.40	0.02	0.00	0	108.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	6.48370	0.00648	4.69830	0.00470	6.484	19.46	0.02	0.00	0	3,050.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	5.92960	0.00593	4.29760	0.00430	5.930	19.51	0.02	0.00	0	721.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	4.53190	0.00453	3.28870	0.00329	4.532	19.68	0.01	0.00	0	139,342.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	3.23470	0.00323	2.35440	0.00235	3.235	19.89	0.01	0.00	0	10.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	3.09240	0.00309	2.25200	0.00225	3.092	19.92	0.01	0.00	0	135,043.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	2.70150	0.00270	1.97070	0.00197	2.701	20.00	0.01	0.00	0	4,145.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	2.10830	0.00211	1.54400	0.00154	2.108	20.16	0.01	0.00	0	1,906.00		
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	1.57290	0.00157	1.15840	0.00116	1.573	20.34	0.01	0.00	0	138,000.00		

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\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	1.40540	0.00141	1.10830	0.00111	1.405	20.41	0.01	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	1.19480	0.00119	1.10480	0.00110	1.195	20.81	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	1.18960	0.00119	1.10490	0.00110	1.190	21.29	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	1.18570	0.00119	1.11240	0.00111	1.186	22.49	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	1.18600	0.00119	1.11370	0.00111	1.186	22.61	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	1.20760	0.00121	1.15150	0.00115	1.208	24.78	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	1.20860	0.00121	1.15290	0.00115	1.209	24.84	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	1.21410	0.00121	1.16030	0.00116	1.214	25.14	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	1.22130	0.00122	1.16970	0.00117	1.221	25.50	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	1.22250	0.00122	1.17140	0.00117	1.223	25.56	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	1.22380	0.00122	1.17300	0.00117	1.224	25.62	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	1.24230	0.00124	1.19600	0.00120	1.242	26.40	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	1.25350	0.00125	1.20960	0.00121	1.253	26.82	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	1.29040	0.00129	1.25220	0.00125	1.290	28.02	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.66460	0.00066	0.45560	0.00046	0.665	28.93	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.29430	0.00029	0.19620	0.00020	0.294	28.93	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.57570	13.57570	13.47400	13.47400		14.79	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	489.03140	0.48903	558.55960	0.55856	489.031	15.64	0.64	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	577.93250	0.57793	652.01890	0.65202	577.933	16.00	0.69	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.57880	13.57880	13.47710	13.47710		14.85	0.00	1,124,152.00	83	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	77.41920	0.07742	101.21970	0.10122	77.419	13.89	0.19	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	234.46470	0.23446	280.29430	0.28029	234.465	14.61	0.42	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	195.47600	0.19548	162.29320	0.16229	195.476	15.65	0.37	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	740.44310	0.74044	819.94010	0.81994	740.443	16.63	0.75	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	781.82630	0.78183	862.47430	0.86247	781.826	16.78	0.77	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	87.64770	0.08765	70.44260	0.07044	87.648	17.17	0.19	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	57.70040	0.05770	45.81300	0.04581	57.700	17.87	0.13	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	14.90840	0.01491	11.06220	0.01106	14.908	19.05	0.04	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	7.21900	0.00722	5.31350	0.00531	7.219	19.39	0.02	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.58520	13.58520	13.48340	13.48340		14.80	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.58990	13.58990	13.48810	13.48810		14.88	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	425.34040	0.42534	487.87120	0.48787	425.340	15.33	0.57	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	112.66790	0.11267	92.28360	0.09228	112.668	16.97	0.22	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.60640	13.60640	13.50430	13.50430		14.86	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			13.62460	13.62460	13.52220	13.52220		14.91	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			13.62960	13.62960	13.52710	13.52710		14.97	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			13.63120	13.63120	13.52870	13.52870		14.99	0.00	0.00	0	319.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	124.28290	0.12428	153.59330	0.15359	124.283	13.98	0.23	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	454.87290	0.45487	400.13840	0.40014	454.873	14.74	0.57	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	775.79490	0.77579	849.22690	0.84923	775.795	16.37	0.69	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	814.68050	0.81468	889.24500	0.88924	814.681	16.50	0.70	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	101.82080	0.10182	85.77200	0.08577	101.821	17.89	0.17	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	42.76930	0.04277	34.67520	0.03468	42.769	19.40	0.08	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	29.12540	0.02913	23.28180	0.02328	29.125	20.05	0.05	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 31/05/2019	Any day expiry		13.68350	13.68350	13.58020	13.58020		15.27	0.00	0.00	0	264.00
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	164.56300	0.16456	195.36450	0.19536	164.563	14.16	0.25	0.00	0	500.00
\$ / R	14.20	Put	On 31/05/2019	Any day expiry	808.38000	0.80838	877.47520	0.87748	808.380	16.38	0.64	0.00	0	250.00
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	845.55210	0.84555	915.81730	0.91582	845.552	16.49	0.65	0.00	0	250.00
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	142.31910	0.14232	123.11010	0.12311	142.319	18.13	0.19	0.00	0	500.00
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	70.96150	0.07096	60.18260	0.06018	70.961	19.52	0.10	0.00	0	250.00
\$ / R	16.15	Call	On 31/05/2019	Any day expiry	52.22920	0.05223	43.97100	0.04397	52.229	20.15	0.08	0.00	0	250.00
\$ / R		On 03/06/2019	Any day expiry		13.68860	13.68860	13.58520	13.58520		15.24	0.00	0.00	0	0.00
\$ / R		On 04/06/2019	Any day expiry		13.69030	13.69030	13.58690	13.58690		15.26	0.00	0.00	0	74.00
\$ / R		On 14/06/2019	Foreign Exchange Future		13.70720	13.70720	13.60350	13.60350		15.33	0.00	38,243,088.00	2,790	104,115.00
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	3.30190	0.00330	4.28580	0.00429	3.302	17.43	0.01	0.00	0	1,000.00
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	44.80390	0.04480	52.64610	0.05265	44.804	13.88	0.08	0.00	0	1,000.00
\$ / R	12.65	Put	On 14/06/2019	Foreign Exchange Future	95.84000	0.09584	114.71260	0.11471	95.840	13.96	0.16	0.00	0	1,050.00
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	116.46500	0.11646	138.01770	0.13802	116.465	14.04	0.18	0.00	0	1,000.00
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	175.43650	0.17544	204.28370	0.20428	175.437	14.23	0.25	0.00	0	911.00
\$ / R	13.00	Put	On 14/06/2019	Foreign Exchange Future	181.36970	0.18137	211.22800	0.21123	181.370	14.25	0.25	0.00	0	165,703.00
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	268.35500	0.26835	305.91700	0.30592	268.355	14.62	0.33	0.00	0	30,000.00
\$ / R	13.25	Put	On 14/06/2019	Foreign Exchange Future	272.43210	0.27243	310.31720	0.31032	272.432	14.63	0.33	0.00	0	4,582.00
\$ / R	13.50	Call	On 14/06/2019	Foreign Exchange Future	593.23540	0.59324	535.40020	0.53540	593.235	15.02	0.59	0.00	0	10,000.00
\$ / R	13.60	Call	On 14/06/2019	Foreign Exchange Future	544.81980	0.54482	490.08960	0.49009	544.820	15.18	0.55	0.00	0	700.00
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	571.17280	0.57117	628.86770	0.62887	571.173	15.60	0.52	0.00	0	25,000.00
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	602.79110	0.60279	661.90790	0.66191	602.791	15.71	0.54	0.00	0	5,035.00
\$ / R	13.90	Call	On 14/06/2019	Foreign Exchange Future	422.84550	0.42285	378.82000	0.37882	422.846	15.75	0.46	0.00	0	100.00
\$ / R	13.98	Call	On 14/06/2019	Foreign Exchange Future	395.41710	0.39542	353.56610	0.35357	395.417	15.92	0.44	0.00	0	1,000.00
\$ / R	14.00	Call	On 14/06/2019	Foreign Exchange Future	388.83960	0.38884	347.51810	0.34752	388.840	15.96	0.43	0.00	0	1,000.00
\$ / R	14.00	Put	On 14/06/2019	Foreign Exchange Future	681.63960	0.68164	744.01810	0.74402	681.640	15.96	0.57	0.00	0	143,900.00
\$ / R	14.07	Put	On 14/06/2019	Foreign Exchange Future	729.47100	0.72947	793.65770	0.79366	729.471	16.11	0.59	0.00	0	39,589.00
\$ / R	14.20	Put	On 14/06/2019	Foreign Exchange Future	821.64190	0.82164	889.00500	0.88900	821.642	16.38	0.62	0.00	0	13,600.00
\$ / R	14.25	Put	On 14/06/2019	Foreign Exchange Future	858.18100	0.85818	926.70120	0.92670	858.181	16.49	0.64	0.00	0	1,282.00
\$ / R	14.35	Call	On 14/06/2019	Foreign Exchange Future	290.15240	0.29015	257.19410	0.25719	290.152	16.70	0.34	0.00	0	1,050.00
\$ / R	14.42	Call	On 14/06/2019	Foreign Exchange Future	273.73470	0.27373	242.28540	0.24229	273.735	16.85	0.32	0.00	0	30.00
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	239.66340	0.23966	211.56110	0.21156	239.663	17.18	0.29	0.00	0	1,000.00
\$ / R	14.63	Put	On 14/06/2019	Foreign Exchange Future	1,152.77090	1.15277	1,229.34510	1.22935	1,152.771	17.28	0.72	0.00	0	8,203.00
\$ / R	14.65	Put	On 14/06/2019	Foreign Exchange Future	1,169.01330	1.16901	1,245.96820	1.24597	1,169.013	17.32	0.72	0.00	0	1,000.00
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	196.84470	0.19684	173.12870	0.17313	196.845	17.67	0.24	0.00	0	30,000.00
\$ / R	15.00	Call	On 14/06/2019	Foreign Exchange Future	170.26440	0.17026	149.37350	0.14937	170.264	18.04	0.21	0.00	0	20,000.00
\$ / R	15.10	Call	On 14/06/2019	Foreign Exchange Future	157.25460	0.15725	136.91280	0.13691	157.255	18.25	0.20	0.00	0	1,500.00
\$ / R	15.32	Call	On 14/06/2019	Foreign Exchange Future	130.64930	0.13065	113.22600	0.11323	130.649	18.61	0.17	0.00	0	1,980.00
\$ / R	15.50	Call	On 14/06/2019	Foreign Exchange Future	112.47600	0.11248	97.12080	0.09712	112.476	18.91	0.15	0.00	0	145,182.00
\$ / R	15.62	Call	On 14/06/2019	Foreign Exchange Future	101.89860	0.10190	87.77930	0.08778	101.899	19.11	0.14	0.00	0	5,035.00
\$ / R	15.64	Call	On 14/06/2019	Foreign Exchange Future	100.24570	0.10025	86.31960	0.08632	100.246	19.15	0.13	0.00	0	39,589.00
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future	88.03090	0.08803	75.56740	0.07557	88.031	19.41	0.12	0.00	0	1,000.00
\$ / R	15.89	Call	On 14/06/2019	Foreign Exchange Future	81.89380	0.08189	70.17900	0.07018	81.894	19.56	0.11	0.00	0	6,800.00
\$ / R	15.92	Call	On 14/06/2019	Foreign Exchange Future	79.95410	0.07995	68.47890	0.06848	79.954	19.61	0.11	0.00	0	911.00

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	16.00	Call	75.03220	0.07503	64.16750	0.06417	75.032	19.75	0.10	0.00	0	20.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	69.89960	0.06990	59.67750	0.05968	69.900	19.90	0.10	0.00	0	6,800.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	19.13270	0.01913	13.72410	0.01372	19.133	23.04	0.03	0.00	0	8,203.00		
\$ / R	On 20/06/2019	Any day expiry			13.71730	13.71730	13.61350	13.61350		15.33	0.00	0.00	0	0.00		
\$ / R	On 28/06/2019	Any day expiry			13.73080	13.73080	13.62680	13.62680		15.46	0.00	0.00	0	359.00		
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	196.72280	0.19672	226.70860	0.22671	196.723	14.30	0.26	0.00	0	500.00		
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	833.44940	0.83345	899.27600	0.89928	833.449	16.36	0.61	0.00	0	250.00		
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	869.45200	0.86945	936.42120	0.93642	869.452	16.46	0.62	0.00	0	250.00		
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	173.08230	0.17308	151.72450	0.15172	173.082	18.28	0.21	0.00	0	500.00		
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	94.11760	0.09412	81.46700	0.08147	94.118	19.54	0.12	0.00	0	250.00		
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	72.26750	0.07227	62.24310	0.06224	72.268	20.11	0.09	0.00	0	250.00		
\$ / R	On 01/07/2019	Any day expiry			13.73580	13.73580	13.63170	13.63170		15.43	0.00	0.00	0	55.00		
\$ / R	On 03/07/2019	Any day expiry			13.73920	13.73920	13.63510	13.63510		15.46	0.00	0.00	0	0.00		
\$ / R	On 31/07/2019	Any day expiry			13.78680	13.78680	13.68190	13.68190		15.58	0.00	0.00	0	26.00		
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	229.47040	0.22947	258.18180	0.25818	229.470	14.42	0.26	0.00	0	500.00		
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	858.22760	0.85823	920.77040	0.92077	858.228	16.31	0.58	0.00	0	250.00		
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	893.16290	0.89316	956.80060	0.95680	893.163	16.40	0.59	0.00	0	250.00		
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	206.81120	0.20681	183.43870	0.18344	206.811	18.36	0.22	0.00	0	500.00		
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	120.82160	0.12082	106.02680	0.10603	120.822	19.51	0.14	0.00	0	250.00		
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	95.95730	0.09596	84.32530	0.08433	95.957	20.03	0.11	0.00	0	250.00		
\$ / R	On 01/08/2019	Any day expiry			13.78850	13.78850	13.68350	13.68350		15.58	0.00	0.00	0	55.00		
\$ / R	On 13/08/2019	Any day expiry			13.80910	13.80910	13.70380	13.70380		15.58	0.00	0.00	0	0.00		
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	1,066.97800	1.06698	1,134.81140	1.13481	1,066.978	16.79	0.63	0.00	0	3,147.00		
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	120.79490	0.12079	106.50060	0.10650	120.795	19.72	0.13	0.00	0	3,147.00		
\$ / R	On 30/08/2019	Any day expiry			13.83850	13.83850	13.73270	13.73270		15.69	0.00	0.00	0	65.00		
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	254.65620	0.25466	284.17190	0.28417	254.656	14.47	0.26	0.00	0	500.00		
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	878.86620	0.87887	940.03730	0.94004	878.866	16.30	0.56	0.00	0	250.00		
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	913.05960	0.91306	975.26500	0.97526	913.060	16.39	0.57	0.00	0	250.00		
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	233.69210	0.23369	209.50770	0.20951	233.692	18.54	0.22	0.00	0	500.00		
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	144.45520	0.14446	128.36550	0.12837	144.455	19.65	0.15	0.00	0	250.00		
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	118.59480	0.11859	106.27700	0.10628	118.595	20.22	0.12	0.00	0	250.00		
\$ / R	On 02/09/2019	Any day expiry			13.84370	13.84370	13.73780	13.73780		15.66	0.00	0.00	0	55.00		
\$ / R	On 04/09/2019	Any day expiry			13.84710	13.84710	13.74120	13.74120		15.68	0.00	0.00	0	74.00		
\$ / R	On 05/09/2019	Any day expiry			13.84890	13.84890	13.74290	13.74290		15.69	0.00	0.00	0	0.00		
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	37.47110	0.03747	31.22940	0.03123	37.471	22.78	0.04	0.00	0	20,000.00		
\$ / R	On 16/09/2019	Foreign Exchange Future			13.86800	13.86800	13.76120	13.76120		15.68	0.00	291,228.00	21	14,320.00		
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	7.76280	0.00776	9.13420	0.00913	7.763	15.09	0.01	0.00	0	1,000.00		
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	132.21670	0.13222	151.34950	0.15135	132.217	14.04	0.16	0.00	0	1,000.00		
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	319.52960	0.31953	355.04680	0.35505	319.530	14.59	0.30	0.00	0	11,333.00		
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	360.88940	0.36089	398.96770	0.39897	360.889	14.75	0.33	0.00	0	3,900.00		
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	772.28370	0.77228	713.47250	0.71347	772.284	15.37	0.58	0.00	0	5,666.00		
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	581.46990	0.58147	630.64410	0.63064	581.470	15.45	0.44	0.00	0	2,000.00		
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	739.66490	0.73966	795.63210	0.79563	739.665	15.88	0.50	0.00	0	800.00		
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	758.40450	0.75840	815.03400	0.81503	758.404	15.94	0.51	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 16/09/2019	Foreign Exchange Future	14.21	Put	895.12400	0.89512	956.17910	0.95618	895.124	16.29	0.55	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,796.64670	1.79665	1,875.73010	1.87573	1,796.647	18.29	0.74	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,948.32930	1.94833	2,029.71680	2.02972	1,948.329	18.53	0.77	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	214.61270	0.21461	192.72040	0.19272	214.613	18.94	0.20	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	111.22660	0.11123	100.03230	0.10003	111.227	21.12	0.11	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	96.21850	0.09622	86.39910	0.08640	96.219	21.92	0.09	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	89.80790	0.08981	80.58390	0.08058	89.808	22.33	0.09	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	87.56000	0.08756	77.63620	0.07764	87.560	22.49	0.08	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	63.13290	0.06313	52.79990	0.05280	63.133	22.72	0.06	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			13.89240	13.89240	13.78430	13.78430		15.76	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	276.76090	0.27676	307.53530	0.30754	276.761	14.48	0.26	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	896.10940	0.89611	957.16990	0.95717	896.109	16.26	0.54	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	929.64230	0.92964	991.71070	0.99171	929.642	16.34	0.55	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	262.23540	0.26224	236.79360	0.23679	262.235	18.65	0.23	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	169.43710	0.16944	151.78590	0.15179	169.437	19.72	0.16	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	142.87330	0.14287	128.97930	0.12898	142.873	20.38	0.13	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			13.89590	13.89590	13.78760	13.78760		15.78	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			13.94630	13.94630	13.83830	13.83830		15.83	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	297.56510	0.29757	329.55050	0.32955	297.565	14.52	0.27	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	912.03370	0.91203	972.56010	0.97256	912.034	16.23	0.52	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	944.98500	0.94499	1,006.45880	1.00646	944.985	16.31	0.53	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	284.09270	0.28409	259.29990	0.25930	284.093	18.77	0.23	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	190.72850	0.19073	174.77760	0.17478	190.728	19.83	0.16	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	165.18180	0.16518	152.03220	0.15203	165.182	20.52	0.14	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			13.99700	13.99700	13.88760	13.88760		15.91	0.00	727,485.20	52	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	315.91250	0.31591	348.76790	0.34877	315.913	14.56	0.26	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	925.91390	0.92591	985.80690	0.98581	925.914	16.21	0.51	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	958.37860	0.95838	1,019.17110	1.01917	958.379	16.29	0.52	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	306.58650	0.30659	281.01690	0.28102	306.587	18.88	0.24	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	213.20340	0.21320	196.01750	0.19602	213.203	19.96	0.17	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	187.83380	0.18783	172.43660	0.17244	187.834	20.66	0.15	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.00230	14.00230	13.89270	13.89270		15.89	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.00580	14.00580	13.89600	13.89600		15.90	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.02150	14.02150	13.91140	13.91140		15.90	0.00	0.00	0	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	65.81500	0.06582	77.35720	0.07736	65.815	13.33	0.08	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	614.34370	0.61434	663.82890	0.66383	614.344	15.38	0.40	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	850.26420	0.85026	907.56020	0.90756	850.264	16.01	0.48	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	231.02390	0.23102	214.04590	0.21405	231.024	19.83	0.18	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	195.43580	0.19544	180.89430	0.18089	195.436	20.76	0.15	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	58.29380	0.05829	50.04030	0.05004	58.294	22.28	0.05	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.05270	14.05270	13.94250	13.94250		15.95	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	333.97600	0.33398	367.27990	0.36728	333.976	14.58	0.26	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	938.80090	0.93880	997.78560	0.99779	938.801	16.17	0.50	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	970.77570	0.97078	1,030.62180	1.03062	970.776	16.25	0.51	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 31/12/2019	Any day expiry	16.21	Call	328.89840	0.32890	302.77080	0.30277	328.898	18.97	0.24	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	238.16040	0.23816	219.77000	0.21977	238.160	20.10	0.18	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	212.14040	0.21214	195.31590	0.19532	212.140	20.77	0.16	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.05620	14.05620	13.94590	13.94590		15.96	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.10620	14.10620	13.99870	13.99870		16.01	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.16080	14.16080	14.05270	14.05270		16.13	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.18560	14.18560	14.07680	14.07680		16.22	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	74.00470	0.07400	90.57000	0.09057	74.005	12.55	0.08	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	856.64890	0.85665	909.72010	0.90972	856.649	15.94	0.44	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	283.64000	0.28364	265.24380	0.26524	283.640	20.95	0.18	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.21570	14.21570	14.10600	14.10600		16.26	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.26360	14.26360	14.15250	14.15250		16.35	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.32550	14.32550	14.21420	14.21420		16.51	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.34380	14.34380	14.23250	14.23250		16.52	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.42800	14.42800	14.31680	14.31680		16.66	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.51900	14.51900	14.40890	14.40890		16.72	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.56150	13.56150	13.45980	13.45980		14.55	0.00	0.00	0	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.70720	13.70720	13.60350	13.60350		15.33	0.00	0.00	0	10.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			13.86800	13.86800	13.76120	13.76120		15.68	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.02150	14.02150	13.91140	13.91140		15.90	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.18560	14.18560	14.07680	14.07680		16.22	0.00	0.00	0	0.00
£ / R	On 28/02/2019	Any day expiry			17.56970	17.56970	17.43760	17.43760		14.05	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.62300	17.62300	17.49030	17.49030		14.38	0.00	17,711,115.00	1,005	398,018.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	570.82980	0.57083	662.15290	0.66215	570.830	14.90	0.66	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	33.98170	0.03398	24.79750	0.02480	33.982	16.00	0.08	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,590.33310	1.59033	1,716.49080	1.71649	1,590.333	16.17	0.94	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	6.65860	0.00666	4.99800	0.00500	6.659	17.95	0.02	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	5.30630	0.00531	4.06510	0.00407	5.306	18.43	0.01	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	1.87520	0.00188	1.63140	0.00163	1.875	22.46	0.00	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			17.65590	17.65590	17.52290	17.52290		14.64	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			17.70710	17.70710	17.57350	17.57350		14.72	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			17.74040	17.74040	17.60630	17.60630		14.81	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			17.74950	17.74950	17.68100	17.68100		14.76	0.00	477,387.00	27	27.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.89070	17.89070	17.75470	17.75470		14.99	0.00	17,890.70	1	5,824.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	584.91270	0.58491	514.17640	0.51418	584.913	15.06	0.49	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.18290	18.18290	18.04170	18.04170		15.09	0.00	0.00	0	15,609.00
£ / R	On 13/12/2019	Foreign Exchange Future			18.45940	18.45940	18.31340	18.31340		15.12	0.00	0.00	0	12,690.00
£ / R	On 16/03/2020	Foreign Exchange Future			18.75530	18.75530	18.61140	18.61140		15.52	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12400	0.12400	0.12280	0.12280		15.26	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12620	0.12620	0.12500	0.12500		18.47	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.12870	0.12870	0.12750	0.12750		18.57	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
¥ / R	On 13/12/2019		Foreign Exchange Future	0.13110	0.13110		0.12980	0.12980		18.75	0.00	0.00	0	0.00	
¥ / R	On 16/03/2020		Foreign Exchange Future	0.13370	0.13370		0.13250	0.13250		18.82	0.00	0.00	0	0.00	
€ / R	On 20/02/2019		Any day expiry	15.40920	15.40920		15.33960	15.33960		13.09	0.00	0.00	0	0.00	
€ / R	On 28/02/2019		Any day expiry	15.43400	15.43400		15.36370	15.36370		13.29	0.00	0.00	0	29.00	
€ / R	On 18/03/2019		Foreign Exchange Future	15.49070	15.49070		15.42000	15.42000		13.48	0.00	11,106,831.90	717	139,440.00	
€ / R	On 18/03/2019		Foreign Exchange Future	16.00	Call	118.06780	0.11807	100.92480	0.10092	118.068	14.82	0.26	0.00	0	650.00
€ / R	On 29/03/2019		Any day expiry	15.52580	15.52580		15.45490	15.45490		13.72	0.00	0.00	0	53.00	
€ / R	On 15/04/2019		Any day expiry	15.58010	15.58010		15.50890	15.50890		13.76	0.00	0.00	0	4.00	
€ / R	On 26/04/2019		Any day expiry	15.61540	15.61540		15.54380	15.54380		13.75	0.00	0.00	0	1.00	
€ / R	On 14/06/2019		Foreign Exchange Future	15.77520	15.77520		15.70250	15.70250		14.28	0.00	473,256.00	30	29,425.00	
€ / R	On 14/08/2019		Any day expiry	15.97770	15.97770		15.90310	15.90310		14.60	0.00	0.00	0	0.00	
€ / R	On 14/08/2019		Any day expiry	19.65	Call	81.53590	0.08154	72.73140	0.07273	81.536	19.76	0.08	0.00	0	62,400.00
€ / R	On 16/09/2019		Foreign Exchange Future	16.08880	16.08880		16.01260	16.01260		14.71	0.00	0.00	0	21,578.00	
€ / R	On 16/09/2019		Foreign Exchange Future	18.60	Call	196.33240	0.19633	179.53700	0.17954	196.332	18.21	0.17	0.00	0	55,000.00
€ / R	On 13/12/2019		Foreign Exchange Future	16.38980	16.38980		16.30960	16.30960		14.96	0.00	0.00	0	17,899.00	
€ / R	On 13/12/2019		Foreign Exchange Future	13.73	Put	63.88010	0.06388	70.17810	0.07018	63.880	13.45	0.07	0.00	0	17,150.00
€ / R	On 13/12/2019		Foreign Exchange Future	16.15	Put	760.24940	0.76025	792.52530	0.79253	760.249	14.64	0.43	0.00	0	17,150.00
€ / R	On 13/12/2019		Foreign Exchange Future	20.62	Call	212.46520	0.21247	199.32700	0.19933	212.465	21.23	0.14	0.00	0	17,150.00
€ / R	On 16/03/2020		Foreign Exchange Future	16.71630	16.71630		16.63820	16.63820		15.20	0.00	0.00	0	0.00	
5Y STND	On 21/12/2021		Interest Rate Swap	96.51000	96.51000		96.45000	96.45000			0.00	0.00	0	51.00	
AL37	On 07/02/2019		Index Future	618.73700	618.73700		619.65700	619.65700			0.00	0.00	0	0.00	
AL37	On 02/05/2019		Index Future	629.23900	629.23900		630.17700	630.17700			0.00	0.00	0	0.00	
AL37	On 01/08/2019		Index Future	641.29000	641.29000		642.24700	642.24700			0.00	0.00	0	0.00	
AL7T	On 07/02/2019		Index Future	716.89900	716.89900		718.45600	718.45600			0.00	0.00	0	0.00	
AL7T	On 02/05/2019		Index Future	729.06700	729.06700		730.65300	730.65300			0.00	0.00	0	0.00	
AL7T	On 01/08/2019		Index Future	743.03000	743.03000		744.64700	744.64700			0.00	0.00	0	0.00	
ALBI	On 07/02/2019		Index Future	650.51800	650.51800		652.02000	652.02000			0.00	0.00	0	24.00	
ALBI	On 02/05/2019		Index Future	661.56000	661.56000		663.08900	663.08900			0.00	0.00	0	885.00	
ALBI	On 01/08/2019		Index Future	674.22900	674.22900		675.78900	675.78900			0.00	0.00	0	0.00	
AU\$ / R	On 18/03/2019		Foreign Exchange Future	9.67600	9.67600		9.74760	9.74760		11.57	0.00	483,800.00	50	5,731.00	
AU\$ / R	On 14/06/2019		Foreign Exchange Future	9.79180	9.79180		9.86320	9.86320		12.04	0.00	489,590.00	50	15,741.00	
AU\$ / R	On 16/09/2019		Foreign Exchange Future	9.92050	9.92050		9.99080	9.99080		12.08	0.00	0.00	0	513.00	
AU\$ / R	On 13/12/2019		Foreign Exchange Future	10.04520	10.04520		10.11400	10.11400		12.04	0.00	0.00	0	400.00	
AU\$ / R	On 13/12/2019		Foreign Exchange Future	11.00	Call	185.88530	0.18589	196.12890	0.19613	185.885	13.79	0.26	0.00	0	1,000.00
AU\$ / R	On 16/03/2020		Foreign Exchange Future	10.18060	10.18060		10.24960	10.24960		12.40	0.00	0.00	0	0.00	
CAD/ R	On 18/03/2019		Foreign Exchange Future	10.30000	10.30000		10.25550	10.25550		12.01	0.00	0.00	0	500.00	
CAD/ R	On 14/06/2019		Foreign Exchange Future	10.43100	10.43100		10.38560	10.38560		12.61	0.00	0.00	0	650.00	

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
CAD/ R	On 16/09/2019	Foreign Exchange Future	10.57250		10.57250		10.52480	10.52480		12.83	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	10.70630		10.70630		10.65620	10.65620		13.05	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	10.84910		10.84910		10.80000	10.80000		13.45	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future	0.58000		0.58000		0.40000	0.40000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future	13.60340		13.60340		13.51240	13.51240		14.07	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.86660		13.86660		13.77300	13.77300		14.84	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	14.15690		14.15690		14.06000	14.06000		15.59	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	14.43570		14.43570		14.33480	14.33480		16.08	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	14.73970		14.73970		14.63860	14.63860		16.36	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.00290		2.00290		1.99080	1.99080		12.66	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.02450		2.02450		2.01210	2.01210		13.07	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.07570		2.07570		2.06620	2.06620		13.22	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.11470		2.11470		2.10500	2.10500		13.20	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.15790		2.15790		2.14740	2.14740		13.59	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.19910		2.19910		2.18820	2.18820		13.79	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.24420		2.24420		2.23300	2.23300		14.24	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	10.77125		79.29835		10.74496	79.45570			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	10.86772		76.85417		10.84045	77.01492			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	10.96483		78.32626		10.93649	78.49071			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	11.01618		81.59887		10.98968	81.78053			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.11247		78.72355		11.08498	78.90910			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.20780		80.23194		11.17929	80.42157			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	644.27300		644.27300		645.79100	645.79100			0.00	103,083,680.00	16	46.00

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
GOVI	On 02/05/2019	GOVI	655.20800		655.20800		656.75500	656.75500			0.00	52,416,640.00	8	442.00
GOVI	On 01/08/2019	GOVI	667.75600		667.75600		669.33400	669.33400			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.73130		1.73130		1.71850	1.71850		15.03	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.75440		1.75440		1.74140	1.74140		15.25	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	133.58915		133.58915		133.59814	133.59814			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	135.88737		135.88737		135.89772	135.89772			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	138.47581		138.47581		138.48724	138.48724			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	101.58314		101.58314		101.45188	101.45188			0.00	0.00	0	80.00
I2029	On 02/05/2019	Bond Future	102.25794		102.25794		102.12536	102.12536			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	104.24104		104.24104		104.10659	104.10659			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	104.24796		104.24796		104.25368	104.25368			0.00	0.00	0	120.00
I2033	On 02/05/2019	Bond Future	104.89638		104.89638		104.90321	104.90321			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	106.93061		106.93061		106.93828	106.93828			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	121.68747		121.68747		121.69312	121.69312			0.00	0.00	0	1,995.00
I2038	On 02/05/2019	Bond Future	123.78083		123.78083		123.78776	123.78776			0.00	0.00	0	10,004.00
I2038	On 01/08/2019	Bond Future	126.12868		126.12868		126.13662	126.13662			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	116.30819		116.30819		116.31384	116.31384			0.00	116,308,190.00	1,000	393.00
I2046	On 02/05/2019	Bond Future	116.62357		116.62357		116.63013	116.63013			0.00	116,623,570.00	1,000	12,458.00
I2046	On 01/08/2019	Bond Future	118.88529		118.88529		118.89286	118.89286			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	120.47378		120.47378		120.73067	120.73067			0.00	0.00	0	3,083.00
I2050	On 02/05/2019	Bond Future	122.54633		122.54633		122.80859	122.80859			0.00	0.00	0	10,593.00
I2050	On 01/08/2019	Bond Future	123.10486		123.10486		123.37304	123.37304			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	256.58500		256.58500		256.66800	256.66800			0.00	25,658,500.00	10	99.00
IGOV	On 02/05/2019	Index Future	260.99900		260.99900		261.08500	261.08500			0.00	0.00	0	734.00
IGOV	On 01/08/2019	Index Future	266.06000		266.06000		266.14800	266.14800			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.13470		0.13470		0.13360	0.13360			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
KES / R	On 14/06/2019		Foreign Exchange Future	0.13420	0.13420		0.13260	0.13260			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019		Foreign Exchange Future	0.13400	0.13400		0.13220	0.13220			0.00	0.00	0	0.00
KES / R	On 13/12/2019		Foreign Exchange Future	0.13360	0.13360		0.13130	0.13130			0.00	0.00	0	0.00
KES / R	On 16/03/2020		Foreign Exchange Future	0.13340	0.13340		0.13010	0.13010			0.00	0.00	0	0.00
NOK/R	On 18/03/2019		Foreign Exchange Future	1.59300	1.59300		1.59240	1.59240		12.17	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.61580	1.61580		1.61510	1.61510		12.36	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019		Foreign Exchange Future	9.29820	9.29820		9.28420	9.28420		11.75	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	9.41280	9.41280		9.39760	9.39760		12.24	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019		Foreign Exchange Future	9.53850	9.53850		9.52120	9.52120		12.60	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019		Foreign Exchange Future	9.65890	9.65890		9.63880	9.63880		12.78	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020		Foreign Exchange Future	9.78490	9.78490		9.76750	9.76750		13.30	0.00	0.00	0	0.00
PULA / R	On 18/03/2019		Foreign Exchange Future	1.30090	1.30090		1.29560	1.29560			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.30730	1.30730		1.30210	1.30210			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019		Foreign Exchange Future	1.29950	1.29950		1.29940	1.29940			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019		Foreign Exchange Future	1.30520	1.30520		1.30520	1.30520			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019		Foreign Exchange Future	1.31110	1.31110		1.31110	1.31110			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019		Foreign Exchange Future	1.31650	1.31650		1.31640	1.31640			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020		Foreign Exchange Future	1.32210	1.32210		1.32210	1.32210			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019		Foreign Exchange Future	1.14230	1.14230		1.14560	1.14560			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019		Foreign Exchange Future	1.15090	1.15090		1.15430	1.15430			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019		Foreign Exchange Future	1.16010	1.16010		1.16360	1.16360			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019		Foreign Exchange Future	1.16890	1.16890		1.17240	1.17240			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020		Foreign Exchange Future	1.17840	1.17840		1.18200	1.18200			0.00	0.00	0	0.00
R186	On 07/02/2019		Bond Future	8.63569	111.98149		8.59266	112.23997		6.32	0.00	336,280,414.47	3,003	55,413.00
R186	On 07/02/2019	8.30	Call	0.00000	0.00000		0.02000	0.00002	0.000	6.18	0.00	0.00	0	210.00
R186	On 07/02/2019	8.50	Call	1.82000	0.00182		35.72000	0.03572	1.820	6.32	0.01	0.00	0	1,000.00
R186	On 07/02/2019	8.77	Call	804.30000	0.80430		1,064.47000	1.06447	804.300	6.57	0.98	0.00	0	1,170.00
R186	On 07/02/2019	9.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	6.85	0.00	0.00	0	7,500.00
R186	On 07/02/2019	9.10	Put	0.00000	0.00000		0.00000	0.00000	0.000	6.97	0.00	0.00	0	1,000.00
R186	On 07/02/2019	9.20	Call	3,318.16000	3.31816		3,576.64000	3.57664	3,318.160	7.10	1.00	0.00	0	3,000.00
R186	On 07/02/2019	9.23	Call	3,490.90000	3.49090		3,749.38000	3.74938	3,490.900	7.14	1.00	0.00	0	3,000.00
R186	On 07/02/2019	9.27	Call	3,720.64000	3.72064		3,979.12000	3.97912	3,720.640	7.18	1.00	0.00	0	1,170.00
R186	On 07/02/2019	9.38	Call	4,349.14000	4.34914		4,607.62000	4.60762	4,349.140	7.30	1.00	0.00	0	6,000.00
R186	On 07/02/2019	9.50	Put	0.00000	0.00000		0.00000	0.00000	0.000	7.42	0.00	0.00	0	5,000.00
R186	On 07/02/2019	9.90	Put	0.00000	0.00000		0.00000	0.00000	0.000	7.42	0.00	0.00	0	1,000.00
R186	On 07/02/2019	9.92	Put	0.00000	0.00000		0.00000	0.00000	0.000	7.42	0.00	0.00	0	1,170.00
R186	On 02/05/2019		Bond Future	8.68789	113.88221		8.64278	114.14617		6.51	0.00	309,304,082.36	2,716	83,096.00
R186	On 02/05/2019	8.50	Call	917.43000	0.91743		1,079.83000	1.07983	917.430	6.36	0.38	0.00	0	7,000.00

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 02/05/2019	Bond Future	8.62	Call	1,222.69000	1.22269	1,407.54000	1.40754	1,222.690	6.43	0.46	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,307.38000	1.30738	1,497.47000	1.49747	1,307.380	6.45	0.48	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,455.85000	1.45585	1,654.30000	1.65430	1,455.850	6.48	0.51	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,780.84000	1.78084	1,994.48000	1.99448	1,780.840	6.55	0.58	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	910.61000	0.91061	873.24000	0.87324	910.610	6.62	0.36	0.00	0	4,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,531.48000	2.53148	2,768.76000	2.76876	2,531.480	6.69	0.70	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	650.80000	0.65080	628.96000	0.62896	650.800	6.74	0.28	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,401.00000	3.40100	3,654.47000	3.65447	3,401.000	6.90	0.79	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,631.21000	3.63121	3,887.54000	3.88754	3,631.210	6.95	0.81	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,866.78000	3.86678	4,125.24000	4.12524	3,866.780	7.01	0.83	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	124.14000	0.12414	126.88000	0.12688	124.140	7.56	0.07	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	62.10000	0.06210	65.04000	0.06504	62.100	7.56	0.04	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	50.35000	0.05035	53.16000	0.05316	50.350	7.56	0.03	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	42.11000	0.04211	44.77000	0.04477	42.110	7.56	0.03	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.73242	110.76289	8.68499	111.03268		6.83	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,001.06000	1.00106	1,165.59000	1.16559	1,001.060	6.46	0.32	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,165.76000	3.16576	3,417.50000	3.41750	3,165.760	7.09	0.64	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	311.80000	0.31180	321.76000	0.32176	311.800	7.99	0.10	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			300.18514	300.18514	300.33650	300.33650			0.00	0.00	0	5.00
R197	On 02/05/2019	Bond Future			305.34940	305.34940	305.50604	305.50604			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			303.71384	303.71384	303.87559	303.87559			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			234.33446	234.33446	234.34716	234.34716			0.00	0.00	0	548.00
R202	On 02/05/2019	Bond Future			238.36577	238.36577	238.38085	238.38085			0.00	0.00	0	8,786.00
R202	On 01/08/2019	Bond Future			238.97433	238.97433	238.99135	238.99135			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			7.80548	103.33716	7.76180	103.48618		2.90	0.00	0.00	0	32,000.00
R2023	On 02/05/2019	Bond Future			7.82764	101.16290	7.78061	101.31548		3.11	0.00	0.00	0	69,199.00
R2023	On 01/08/2019	Bond Future			7.82816	103.10046	7.77713	103.25665		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			9.12073	92.59238	9.09787	92.74081		8.80	0.00	114,073,812.16	1,232	29,518.00
R2030	On 07/02/2019	Bond Future	8.90	Call	0.04000	0.00004	2.49000	0.00249	0.040	8.68	0.00	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.60	Call	3,039.56000	3.03956	3,187.99000	3.18799	3,039.560	9.73	1.00	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	10.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	10.33	0.00	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.17774	94.16405	9.15397	94.31582		9.09	0.00	95,859,002.90	1,018	47,672.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/05/2019	Bond Future	8.90	Call	855.43000	0.85543		972.62000	0.97262	855.430	8.71	0.33	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	9.40	Call	2,459.38000	2.45938		2,622.59000	2.62259	2,459.380	9.25	0.64	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	10.20	Put	189.84000	0.18984		204.91000	0.20491	189.840	10.51	0.08	0.00	0	3,000.00	
R2030	On 01/08/2019	Bond Future			9.23218	91.96236		9.20739	92.11776		9.52	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			9.34074	94.88653		9.31293	95.08281		9.58	0.00	142,234,908.47	1,499	21,390.00	
R2032	On 02/05/2019	Bond Future			9.39778	92.34119		9.36895	92.54175		10.31	0.00	99,820,826.39	1,081	40,947.00	
R2032	On 01/08/2019	Bond Future			9.45079	94.11014		9.42088	94.31516		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			9.51577	98.81841		9.48805	99.03578		10.26	0.00	34,784,080.32	352	11,417.00	
R2035	On 02/05/2019	Bond Future			9.57157	95.99719		9.54291	96.21917		11.09	0.00	8,447,752.72	88	74,020.00	
R2035	On 01/08/2019	Bond Future			9.62468	97.83586		9.59500	98.06279		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			9.59073	91.01589		9.56789	91.19630		11.31	0.00	58,978,296.72	648	33,806.00	
R2037	On 02/05/2019	Bond Future			9.64892	92.56073		9.62530	92.74512		11.68	0.00	91,635,122.70	990	57,745.00	
R2037	On 01/08/2019	Bond Future			9.70619	90.07812		9.68174	90.26662		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			9.66573	94.35605		9.63786	94.59323		11.70	0.00	56,613,630.00	600	8,592.00	
R2040	On 02/05/2019	Bond Future			9.72359	95.95767		9.69483	96.19969		12.10	0.00	97,205,119.71	1,013	22,321.00	
R2040	On 02/05/2019	Bond Future	9.60	Call	1,722.91000	1.72291		1,913.74000	1.91374	1,722.910	11.88	0.44	0.00	0	1,150.00	
R2040	On 02/05/2019	Bond Future	10.20	Call	4,758.74000	4.75874		5,008.53000	5.00853	4,758.740	12.89	0.76	0.00	0	1,150.00	
R2040	On 01/08/2019	Bond Future			9.78076	93.28968		9.75101	93.53707		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			9.68569	91.53395		9.65274	91.82022		12.31	0.00	55,835,709.50	610	20,936.00	
R2044	On 02/05/2019	Bond Future			9.74114	93.08756		9.70717	93.37964		12.75	0.00	134,697,699.32	1,447	35,981.00	
R2044	On 01/08/2019	Bond Future			9.79585	90.48983		9.76077	90.78818		13.44	0.00	0.00	0	0.00	
R2044	On 01/08/2019	Bond Future	9.36	Call	1,729.55000	1.72955		1,824.49000	1.82449	1,729.550	12.88	0.34	0.00	0	100.00	
R2044	On 01/08/2019	Bond Future	9.86	Call	3,671.58000	3.67158		3,859.54000	3.85954	3,671.580	13.59	0.54	0.00	0	100.00	
R2044	On 01/08/2019	Bond Future	10.53	Put	1,391.74000	1.39174		1,299.93000	1.29993	1,391.740	14.83	0.24	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			9.66069	95.16169		9.63273	95.41224		12.17	0.00	59,000,247.80	620	76,086.00	
R2048	On 02/05/2019	Bond Future			9.71086	92.34182		9.68206	92.59746		13.22	0.00	108,593,980.32	1,176	109,119.00	
R2048	On 01/08/2019	Bond Future			9.75881	94.11044		9.72910	94.37166		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			6.46274	101.24757		6.41046	101.29400		0.23	0.00	0.00	0	9,309.00	
R207	On 02/05/2019	Bond Future			6.14529	102.96609		6.07368	103.01427		0.24	0.00	0.00	0	6,924.00	

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 01/08/2019	Bond Future		5.17941	101.29640		5.06611	101.34621		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		7.03972	101.92852		6.99362	102.01802		0.98	0.00	0.00	0	2,144.00
R208	On 02/05/2019	Bond Future		6.98698	100.25837		6.93434	100.35036		1.13	0.00	0.00	0	13,813.00
R208	On 01/08/2019	Bond Future		6.86060	102.17883		6.79913	102.27328		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		9.47066	75.26696		9.44261	75.45473		11.61	0.00	76,772,299.20	1,020	11,555.00
R209	On 02/05/2019	Bond Future		9.52144	73.39613		9.49251	73.58786		12.55	0.00	56,294,831.71	767	107,291.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,241.91000	1.24191	1,328.07000	1.32807	1,241.910	12.33	0.41	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,546.32000	3.54632	3,685.98000	3.68598	3,546.320	13.36	0.73	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	266.46000	0.26646	240.18000	0.24018	266.460	14.65	0.10	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	151.95000	0.15195	157.06000	0.15706	151.950	14.65	0.07	0.00	0	760.00
R209	On 01/08/2019	Bond Future		9.56881	74.80212		9.53896	74.99802		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		187.95168	187.95168		187.96274	187.96274			0.00	0.00	0	840.00
R210	On 02/05/2019	Bond Future		188.62987	188.62987		188.64273	188.64273			0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future		192.28794	192.28794		192.30245	192.30245			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		156.25397	156.25397		156.26687	156.26687			0.00	78,126,985.00	500	1,920.00
R212	On 02/05/2019	Bond Future		158.94211	158.94211		158.95664	158.95664			0.00	79,471,055.00	500	4,973.00
R212	On 01/08/2019	Bond Future		161.95318	161.95318		161.96905	161.96905			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		9.24074	87.10455		9.21291	87.28228		9.31	0.00	37,803,374.70	434	2,102.00
R213	On 02/05/2019	Bond Future		9.29327	85.03497		9.26444	85.21654		10.05	0.00	25,510,491.00	300	31,396.00
R213	On 01/08/2019	Bond Future		9.34207	86.66362		9.31215	86.84927		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

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/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	9.64569		74.43213		9.61773	74.62746		12.50	0.00	45,626,895.69	613	3,224.00
R214	On 02/05/2019	Bond Future	9.69575		72.40086		9.66696	72.60021		13.51	0.00	44,381,727.18	613	28,465.00
R214	On 01/08/2019	Bond Future	9.74354		73.78753		9.71385	73.99129		13.56	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.02490		10.02490		9.96550	9.96550		12.19	0.00	0.00	0	1,200.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.15350		10.15350		10.09280	10.09280		12.79	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.53800		2.53800		2.52860	2.52860		16.71	0.00	647,190.00	255	30,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.44950		2.44950		2.44000	2.44000		17.64	0.00	0.00	0	0.00
Total for Derivatives :												3,521,493,290.64	106,387	7 772 194.00
Grand Total:												3,521,493,290.64	106,387	7 772 194.00