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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/01/2019

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On 25/01/2019	Any day expiry		13.86520	13.86520		13.88690	13.88690		14.25	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry		13.87300	13.87300		13.89500	13.89500		13.37	0.00	0.00	0	1,018.00
\$ / R	On 31/01/2019	Any day expiry		13.87460	13.87460		13.89660	13.89660		13.71	0.00	5,819,187.00	418	1,837.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	1.06690	0.00107	1.38730	0.00139	1.067	18.49	0.01	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	13.80	Put	80.89340	0.08089	84.65050	0.08465	80.893	13.99	0.39	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	13.95	Put	159.08250	0.15908	154.44580	0.15445	159.083	14.31	0.60	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.00	Call	67.78850	0.06779	83.13680	0.08314	67.789	14.61	0.34	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Call	27.83490	0.02783	35.93730	0.03594	27.835	15.80	0.16	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	353.23490	0.35323	339.33730	0.33934	353.235	15.80	0.84	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	397.50660	0.39751	382.20380	0.38220	397.507	16.10	0.87	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	12.06330	0.01206	15.96270	0.01596	12.063	16.88	0.08	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.55	Call	5.45830	0.00546	7.22610	0.00723	5.458	17.90	0.04	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	0.80070	0.00080	1.04410	0.00104	0.801	22.81	0.01	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	0.27960	0.00028	0.37430	0.00037	0.280	25.21	0.00	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry		13.89560	13.89560		13.91770	13.91770		14.64	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry		13.89890	13.89890		13.92100	13.92100		14.82	0.00	0.00	0	6.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 15/02/2019	Any day expiry	13.87	Put	191.00410	0.19100	186.67930	0.18668	191.004	14.75	0.47	0.00	0	22,000.00
\$ / R	On 25/02/2019	Any day expiry			13.91520	13.91520	13.93740	13.93740		14.77	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			13.92020	13.92020	13.94230	13.94230		14.93	0.00	10,922,585.00	782	5,759.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	18.41060	0.01841	19.77270	0.01977	18.411	14.60	0.06	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	158.07710	0.15808	156.16010	0.15616	158.077	14.63	0.36	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	441.14360	0.44114	431.17480	0.43117	441.144	15.85	0.65	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	147.64090	0.14764	159.08510	0.15909	147.641	16.01	0.33	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	477.44090	0.47744	466.78510	0.46679	477.441	16.01	0.67	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	90.73580	0.09074	98.82980	0.09883	90.736	16.84	0.22	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	59.03650	0.05904	65.10490	0.06510	59.036	17.49	0.15	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	21.96430	0.02196	24.72620	0.02473	21.964	18.87	0.06	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	10.20740	0.01021	11.80090	0.01180	10.207	19.50	0.03	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.92680	13.92680	13.94900	13.94900		15.01	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.92850	13.92850	13.95060	13.95060		15.05	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			13.93840	13.93840	13.96060	13.96060		15.07	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	301.22710	0.30123	295.47030	0.29547	301.227	15.06	0.49	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	45.90190	0.04590	50.63540	0.05064	45.902	18.25	0.11	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.95010	13.95010	13.97220	13.97220		15.12	0.00	497,307,114.90	35,649	529,306.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.06510	0.00007	0.07780	0.00008	0.065	22.44	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	1.49430	0.00149	1.73240	0.00173	1.494	17.60	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	6.07540	0.00608	6.73690	0.00674	6.075	14.51	0.02	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	6.59160	0.00659	7.28930	0.00729	6.592	14.34	0.02	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	17.67010	0.01767	18.67530	0.01868	17.670	14.15	0.05	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	24.54500	0.02454	25.59100	0.02559	24.545	14.14	0.07	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	26.15680	0.02616	27.20270	0.02720	26.157	14.14	0.08	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	33.49860	0.03350	34.51290	0.03451	33.499	14.13	0.09	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	38.88360	0.03888	39.84890	0.03985	38.884	14.13	0.10	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	47.57430	0.04757	48.42270	0.04842	47.574	14.12	0.12	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	51.74350	0.05174	52.52430	0.05252	51.744	14.12	0.13	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	67.76500	0.06777	68.22910	0.06823	67.765	14.11	0.16	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	84.93110	0.08493	85.06120	0.08506	84.931	14.23	0.20	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	92.09550	0.09210	92.07500	0.09207	92.095	14.27	0.21	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	119.00090	0.11900	118.36870	0.11837	119.001	14.42	0.25	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	131.11200	0.13111	130.18880	0.13019	131.112	14.47	0.27	0.00	0	17,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	147.36550	0.14737	146.04470	0.14604	147.365	14.54	0.29	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	164.88300	0.16488	163.12420	0.16312	164.883	14.62	0.32	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	172.24660	0.17225	170.30410	0.17030	172.247	14.64	0.33	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	195.57250	0.19557	193.04160	0.19304	195.573	14.73	0.35	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	203.76320	0.20376	201.02480	0.20102	203.763	14.76	0.36	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	212.15890	0.21216	209.20810	0.20921	212.159	14.79	0.37	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	225.14090	0.22514	221.86430	0.22186	225.141	14.83	0.39	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	243.17410	0.24317	239.44660	0.23945	243.174	14.89	0.41	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	257.24230	0.25724	253.16420	0.25316	257.242	14.93	0.42	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	271.77000	0.27177	267.33480	0.26733	271.770	14.97	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	13.86	Put	276.71470	0.27671	272.15800	0.27216	276.715	14.99	0.44	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	297.00280	0.29700	291.95200	0.29195	297.003	15.05	0.46	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	323.59030	0.32359	340.00870	0.34001	323.590	15.12	0.51	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	302.60160	0.30260	318.47750	0.31848	302.602	15.25	0.49	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	352.50160	0.35250	346.27750	0.34628	352.502	15.25	0.51	0.00	0	35,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	376.57570	0.37658	369.91000	0.36991	376.576	15.35	0.53	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	230.20100	0.23020	243.86310	0.24386	230.201	15.78	0.40	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	214.76170	0.21476	227.87600	0.22788	214.762	15.91	0.38	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	535.86590	0.53587	526.55520	0.52656	535.866	15.99	0.64	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	550.19230	0.55019	540.66500	0.54066	550.192	16.04	0.64	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	200.29230	0.20029	212.86500	0.21287	200.292	16.04	0.36	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	586.64510	0.58665	576.58220	0.57658	586.645	16.17	0.66	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	654.43360	0.65443	643.43610	0.64344	654.434	16.41	0.70	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	662.12930	0.66213	651.02990	0.65103	662.129	16.44	0.70	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	159.95450	0.15995	170.85540	0.17086	159.955	16.46	0.30	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	155.50100	0.15550	166.20060	0.16620	155.501	16.51	0.29	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	151.16670	0.15117	161.66690	0.16167	151.167	16.57	0.28	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	701.06670	0.70107	689.46690	0.68947	701.067	16.57	0.72	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	724.78860	0.72479	712.89390	0.71289	724.789	16.65	0.73	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	748.76520	0.74877	736.58230	0.73658	748.765	16.73	0.74	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	822.14460	0.82214	809.12560	0.80913	822.145	16.96	0.76	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	897.11760	0.89712	883.35680	0.88336	897.118	17.17	0.79	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	98.22340	0.09822	106.09360	0.10609	98.223	17.32	0.20	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	956.69830	0.95670	942.39160	0.94239	956.698	17.34	0.81	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	965.29370	0.96529	950.91230	0.95091	965.294	17.36	0.81	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	973.90930	0.97391	959.45230	0.95945	973.909	17.39	0.81	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	982.54640	0.98255	968.01430	0.96801	982.546	17.41	0.81	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	73.33200	0.07333	79.78140	0.07978	73.332	17.79	0.15	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,159.07440	1.15907	1,143.16730	1.14317	1,159.074	17.88	0.86	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,213.28370	1.21328	1,197.00560	1.19701	1,213.284	18.02	0.87	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,231.46600	1.23147	1,215.06820	1.21507	1,231.466	18.07	0.87	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,240.57680	1.24058	1,224.12110	1.22412	1,240.577	18.09	0.87	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	57.25070	0.05725	62.66520	0.06267	57.251	18.19	0.12	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,295.51350	1.29551	1,278.71570	1.27872	1,295.514	18.23	0.88	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,304.71260	1.30471	1,287.86050	1.28786	1,304.713	18.26	0.88	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	53.24730	0.05325	58.38600	0.05839	53.247	18.30	0.11	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	50.98420	0.05098	55.96490	0.05596	50.984	18.37	0.11	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,415.98540	1.41599	1,398.51210	1.39851	1,415.985	18.54	0.90	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	40.45770	0.04046	44.62830	0.04463	40.458	18.66	0.09	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	37.05550	0.03706	40.93120	0.04093	37.056	18.70	0.08	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	36.40740	0.03641	40.22710	0.04023	36.407	18.71	0.08	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	33.92010	0.03392	37.51830	0.03752	33.920	18.75	0.08	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	31.59090	0.03159	34.97860	0.03498	31.591	18.78	0.07	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	25.46840	0.02547	28.28250	0.02828	25.468	18.89	0.06	0.00	0	139,342.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	19.37850	0.01938	21.59180	0.02159	19.378	19.03	0.05	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	18.67950	0.01868	20.82110	0.02082	18.680	19.04	0.05	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	16.72270	0.01672	18.66190	0.01866	16.723	19.10	0.04	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	13.63120	0.01363	15.24240	0.01524	13.631	19.20	0.03	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	10.68050	0.01068	11.96740	0.01197	10.680	19.32	0.03	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	9.71810	0.00972	10.89630	0.01090	9.718	19.36	0.03	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	7.73720	0.00774	8.68770	0.00869	7.737	19.47	0.02	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	6.64030	0.00664	7.46180	0.00746	6.640	19.54	0.02	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	4.51820	0.00452	5.08370	0.00508	4.518	19.72	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	4.34670	0.00435	4.89120	0.00489	4.347	19.74	0.01	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	3.00140	0.00300	3.35110	0.00335	3.001	20.85	0.01	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	2.99120	0.00299	3.33840	0.00334	2.991	20.89	0.01	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	2.94170	0.00294	3.27700	0.00328	2.942	21.12	0.01	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	2.88640	0.00289	3.20800	0.00321	2.886	21.40	0.01	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	2.87740	0.00288	3.19700	0.00320	2.877	21.45	0.01	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	2.86870	0.00287	3.18610	0.00319	2.869	21.49	0.01	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	2.76460	0.00276	3.05580	0.00306	2.765	22.09	0.01	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	2.71530	0.00272	2.99360	0.00299	2.715	22.42	0.01	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	2.59640	0.00260	2.84230	0.00284	2.596	23.34	0.01	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	2.40960	0.00241	2.59460	0.00259	2.410	25.65	0.01	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	1.54620	0.00155	1.66280	0.00166	1.546	26.35	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.96480	13.96480	13.98710	13.98710		15.22	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	308.13210	0.30813	304.12410	0.30412	308.132	15.12	0.45	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	373.39530	0.37340	367.11480	0.36711	373.395	15.34	0.50	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.96810	13.96810	13.99050	13.99050		15.28	0.00	0.00	0	4,228.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	43.48360	0.04348	43.10930	0.04311	43.484	14.02	0.11	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	139.20270	0.13920	137.70770	0.13771	139.203	14.59	0.26	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	406.58750	0.40659	425.02850	0.42503	406.588	15.17	0.56	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	504.00270	0.50400	495.89850	0.49590	504.003	15.89	0.58	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	537.79000	0.53779	529.22130	0.52922	537.790	16.02	0.60	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	212.53860	0.21254	224.99930	0.22500	212.539	16.38	0.34	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	151.67850	0.15168	161.91180	0.16191	151.679	17.04	0.26	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	57.08070	0.05708	63.01030	0.06301	57.081	18.69	0.11	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	34.32440	0.03432	38.73480	0.03873	34.324	19.22	0.07	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.97460	13.97460	13.99710	13.99710		15.26	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.97940	13.97940	14.00220	14.00220		15.44	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	271.40570	0.27141	267.84440	0.26784	271.406	15.09	0.39	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	249.49240	0.24949	263.23090	0.26323	249.492	16.27	0.37	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.99570	13.99570	14.01890	14.01890		15.43	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.01380	14.01380	14.03750	14.03750		15.52	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.01890	14.01890	14.11200	14.11200		15.50	0.00	211,680.00	15	15.00
\$ / R	On 30/04/2019	Any day expiry			14.02070	14.02070	14.04440	14.04440		15.54	0.00	0.00	0	345.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	80.87640	0.08088	80.25020	0.08025	80.876	14.42	0.15	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	737.60880	0.73761	758.96520	0.75897	737.609	14.85	0.71	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	558.00310	0.55800	551.27740	0.55128	558.003	15.95	0.55	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	590.28350	0.59028	583.21560	0.58322	590.283	16.06	0.56	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	203.94330	0.20394	216.63320	0.21663	203.943	17.29	0.28	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	96.82150	0.09682	105.36810	0.10537	96.821	18.80	0.14	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	68.71920	0.06872	75.53360	0.07553	68.719	19.40	0.11	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.07380	14.07380	14.09810	14.09810		15.91	0.00	0.00	0	238.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	114.78340	0.11478	114.33860	0.11434	114.783	14.66	0.17	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	606.20090	0.60620	599.81150	0.59981	606.201	16.20	0.52	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	637.50070	0.63750	630.79850	0.63080	637.501	16.29	0.53	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	251.84790	0.25185	264.74440	0.26474	251.848	17.74	0.29	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	135.92790	0.13593	145.20840	0.14521	135.928	19.11	0.17	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	102.13760	0.10214	109.83990	0.10984	102.138	19.66	0.13	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.07890	14.07890	14.10330	14.10330		15.98	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.08060	14.08060	14.10510	14.10510		16.00	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.09770	14.09770	14.12250	14.12250		16.08	0.00	2,819,540.00	200	110,127.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	3.16830	0.00317	3.48880	0.00349	3.168	18.06	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	39.82690	0.03983	40.34270	0.04034	39.827	15.15	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	82.63660	0.08264	82.25940	0.08226	82.637	14.57	0.12	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	125.19930	0.12520	124.59710	0.12460	125.199	14.74	0.17	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	129.52130	0.12952	128.89460	0.12889	129.521	14.76	0.18	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	189.87100	0.18987	188.86470	0.18886	189.871	14.93	0.24	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	192.73790	0.19274	191.71120	0.19171	192.738	14.94	0.24	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	421.33420	0.42133	417.70410	0.41770	421.334	15.68	0.40	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	446.30630	0.44631	442.36810	0.44237	446.306	15.76	0.42	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	616.23710	0.61624	636.45460	0.63645	616.237	15.91	0.55	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	509.34400	0.50934	504.62950	0.50463	509.344	15.94	0.45	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	548.09230	0.54809	542.91300	0.54291	548.092	16.04	0.47	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	624.99460	0.62499	618.92310	0.61892	624.995	16.26	0.51	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	655.95840	0.65596	649.53800	0.64954	655.958	16.36	0.52	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	443.81760	0.44382	461.00110	0.46100	443.818	16.67	0.43	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	393.92700	0.39393	409.98800	0.40999	393.927	16.96	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	911.82180	0.91182	902.73640	0.90274	911.822	17.05	0.62	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	926.21120	0.92621	916.98920	0.91699	926.211	17.09	0.62	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	329.53690	0.32954	343.99250	0.34399	329.537	17.40	0.34	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	268.23980	0.26824	281.31360	0.28131	268.240	17.91	0.29	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	228.70720	0.22871	240.75130	0.24075	228.707	18.32	0.25	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	201.11740	0.20112	212.36980	0.21237	201.117	18.65	0.22	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	183.67440	0.18367	194.35060	0.19435	183.674	18.83	0.21	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	180.92450	0.18092	191.50560	0.19151	180.925	18.86	0.21	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	160.43760	0.16044	170.29090	0.17029	160.438	19.10	0.18	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	150.01130	0.15001	159.47500	0.15947	150.011	19.23	0.17	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	146.70000	0.14670	156.03680	0.15604	146.700	19.27	0.17	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	138.24810	0.13825	147.25210	0.14725	138.248	19.39	0.16	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	129.36560	0.12937	138.00500	0.13800	129.366	19.52	0.15	0.00	0	6,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	40.87420	0.04087	45.94930	0.04595	40.874	22.78	0.05	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.10790	14.10790	14.13300	14.13300		16.09	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.12150	14.12150	14.14670	14.14670		16.14	0.00	0.00	0	333.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	143.26950	0.14327	142.89280	0.14289	143.270	14.82	0.18	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	642.23330	0.64223	636.00550	0.63601	642.233	16.31	0.50	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	672.86180	0.67286	666.32400	0.66632	672.862	16.40	0.51	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	287.00770	0.28701	300.23780	0.30024	287.008	18.03	0.29	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	166.22640	0.16623	176.21710	0.17622	166.226	19.27	0.18	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	129.68370	0.12968	138.13550	0.13814	129.684	19.79	0.15	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.12660	14.12660	14.15190	14.15190		16.19	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.13000	14.13000	14.15530	14.15530		16.22	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	279.52190	0.27952	278.01070	0.27801	279.522	15.18	0.29	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	126.24440	0.12624	134.60230	0.13460	126.244	19.91	0.14	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.17800	14.17800	14.20390	14.20390		16.38	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	173.69490	0.17369	173.12830	0.17313	173.695	14.96	0.20	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	677.81900	0.67782	672.36530	0.67237	677.819	16.38	0.48	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	707.85610	0.70786	702.09340	0.70209	707.856	16.46	0.49	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	326.97160	0.32697	341.12730	0.34113	326.972	18.27	0.30	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	201.21320	0.20121	212.13440	0.21213	201.213	19.41	0.20	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	161.93260	0.16193	171.56420	0.17156	161.933	19.87	0.16	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.17980	14.17980	14.20570	14.20570		16.39	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.20120	14.20120	14.22700	14.22700		16.40	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	864.35020	0.86435	857.44140	0.85744	864.350	16.84	0.54	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	198.36150	0.19836	209.22430	0.20922	198.362	19.65	0.19	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.23130	14.23130	14.25730	14.25730		16.52	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	197.74600	0.19775	197.06340	0.19706	197.746	15.03	0.20	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	706.25420	0.70625	701.31930	0.70132	706.254	16.44	0.47	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	735.72590	0.73573	730.54120	0.73054	735.726	16.52	0.48	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	357.20740	0.35721	371.24840	0.37125	357.207	18.54	0.30	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	229.72620	0.22973	241.04540	0.24105	229.726	19.61	0.20	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	188.40610	0.18841	198.70680	0.19871	188.406	20.07	0.17	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.23660	14.23660	14.26260	14.26260		16.49	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.24010	14.24010	14.26620	14.26620		16.51	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.24190	14.24190	14.26790	14.26790		16.51	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	72.57600	0.07258	79.15760	0.07916	72.576	23.22	0.07	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.26130	14.26130	14.28740	14.28740		16.52	0.00	0.00	0	14,290.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	7.33020	0.00733	7.49170	0.00749	7.330	15.85	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	104.95200	0.10495	103.87960	0.10388	104.952	14.70	0.12	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	283.70360	0.28370	282.80610	0.28281	283.704	15.24	0.25	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	560.94780	0.56095	557.05530	0.55706	560.948	16.01	0.40	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	592.20680	0.59221	588.09760	0.58810	592.207	16.10	0.41	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	657.25970	0.65726	652.70950	0.65271	657.260	16.28	0.44	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	725.59130	0.72559	720.58670	0.72059	725.591	16.46	0.46	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	797.15990	0.79716	791.60320	0.79160	797.160	16.64	0.49	0.00	0	33,151.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,538.28040	1.53828	1,527.49750	1.52750	1,538.280	18.25	0.67	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,682.03020	1.68203	1,670.49750	1.67050	1,682.030	18.54	0.70	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	326.88590	0.32689	340.92680	0.34093	326.886	18.97	0.27	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	166.67000	0.16667	175.48540	0.17549	166.670	20.72	0.15	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	143.54360	0.14354	151.78490	0.15178	143.544	21.47	0.13	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	133.59620	0.13360	141.57180	0.14157	133.596	21.85	0.12	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	130.09720	0.13010	137.97750	0.13798	130.097	22.00	0.11	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	116.08130	0.11608	123.56530	0.12357	116.081	22.66	0.10	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	110.01110	0.11001	117.31360	0.11731	110.011	22.99	0.10	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	102.34790	0.10235	111.12610	0.11113	102.348	23.14	0.09	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	66.40260	0.06640	72.90880	0.07291	66.403	23.14	0.06	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.28630	14.28630	14.31220	14.31220		16.60	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	219.91860	0.21992	219.19700	0.21920	219.919	15.06	0.21	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	730.54770	0.73055	726.16370	0.72616	730.548	16.45	0.46	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	759.74360	0.75974	755.14820	0.75515	759.744	16.52	0.47	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	388.59200	0.38859	403.06790	0.40307	388.592	18.69	0.30	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	258.45720	0.25846	270.59660	0.27060	258.457	19.70	0.21	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	214.26730	0.21427	225.43330	0.22543	214.267	20.17	0.18	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.29000	14.29000	14.31580	14.31580		16.61	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.34190	14.34190	14.36750	14.36750		16.69	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	241.39060	0.24139	241.37970	0.24138	241.391	15.12	0.21	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	752.89390	0.75289	750.08740	0.75009	752.894	16.47	0.44	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	781.83580	0.78184	778.87470	0.77887	781.836	16.54	0.45	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	412.42920	0.41243	428.10670	0.42811	412.429	18.86	0.30	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	282.82810	0.28283	296.38350	0.29638	282.828	19.84	0.22	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	238.76050	0.23876	251.39250	0.25139	238.760	20.30	0.19	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.39240	14.39240	14.42010	14.42010		16.77	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	260.85830	0.26086	260.61030	0.26061	260.858	15.19	0.21	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	772.64850	0.77265	769.30900	0.76931	772.649	16.48	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	801.38940	0.80139	797.89440	0.79789	801.389	16.55	0.44	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	435.65450	0.43565	452.47440	0.45247	435.654	18.98	0.30	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	306.26540	0.30627	320.97240	0.32097	306.265	19.95	0.22	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	262.07630	0.26208	275.87150	0.27587	262.076	20.39	0.19	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.39770	14.39770	14.42550	14.42550		16.75	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.40130	14.40130	14.42920	14.42920		16.76	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.41730	14.41730	14.44550	14.44550		16.77	0.00	0.00	0	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	42.69600	0.04270	39.69770	0.03970	42.696	13.21	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	505.44580	0.50545	504.28450	0.50428	505.446	15.74	0.33	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	709.09560	0.70910	705.44810	0.70545	709.096	16.30	0.41	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	330.30310	0.33030	345.55490	0.34555	330.303	19.88	0.23	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	270.89090	0.27089	283.73530	0.28374	270.891	20.52	0.19	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	98.28790	0.09829	108.69610	0.10870	98.288	22.67	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.44940	14.44940	14.47790	14.47790		16.82	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	279.97670	0.27998	276.89650	0.27690	279.977	15.23	0.21	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	790.79110	0.79079	786.90570	0.78691	790.791	16.47	0.43	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	819.30290	0.81930	815.26520	0.81527	819.303	16.54	0.43	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	458.94550	0.45895	476.78150	0.47678	458.946	19.09	0.30	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	331.78250	0.33178	347.13850	0.34714	331.783	20.03	0.22	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	289.14450	0.28914	302.62930	0.30263	289.145	20.51	0.20	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.45290	14.45290	14.48150	14.48150		16.83	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.50500	14.50500	14.53390	14.53390		16.92	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.56160	14.56160	14.59100	14.59100		17.05	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.58710	14.58710	14.61680	14.61680		17.14	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	57.85230	0.05785	56.11660	0.05612	57.852	12.94	0.06	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	733.66930	0.73367	729.28700	0.72929	733.669	16.33	0.38	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	375.66440	0.37566	390.53000	0.39053	375.664	20.84	0.22	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.61810	14.61810	14.64810	14.64810		17.18	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.66760	14.66760	14.69810	14.69810		17.28	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.73250	14.73250	14.76220	14.76220		17.43	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.75150	14.75150	14.78100	14.78100		17.45	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.83950	14.83950	14.86850	14.86850		17.58	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.93490	14.93490	14.96510	14.96510		17.70	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.95010	13.95010	13.97220	13.97220		15.12	0.00	0.00	0	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.09770	14.09770	14.12250	14.12250		16.08	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.26130	14.26130	14.28740	14.28740		16.52	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.41730	14.41730	14.44550	14.44550		16.77	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.58710	14.58710	14.61680	14.61680		17.14	0.00	0.00	0	0.00
£ / R	On 31/01/2019	Any day expiry			18.11820	18.11820	17.97740	17.97740		13.81	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			18.20350	18.20350	18.06200	18.06200		14.43	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.25900	18.25900	18.11690	18.11690		14.56	0.00	20,979,591.00	1,149	395,672.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	287.76980	0.28777	353.38630	0.35339	287.770	14.53	0.39	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	169.36430	0.16936	143.62290	0.14362	169.364	15.58	0.26	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,064.00770	1.06401	1,185.82100	1.18582	1,064.008	15.83	0.78	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	45.31910	0.04532	39.04960	0.03905	45.319	16.89	0.09	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	35.64820	0.03565	30.90410	0.03090	35.648	17.14	0.07	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	7.23680	0.00724	6.31380	0.00631	7.237	19.05	0.02	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.29280	18.29280	18.15080	18.15080		14.71	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			18.34490	18.34490	18.20350	18.20350		14.72	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			18.37890	18.37890	18.23780	18.23780		14.81	0.00	0.00	0	120.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.53240	18.53240	18.39160	18.39160		15.17	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.83140	18.83140	18.69020	18.69020		15.46	0.00	0.00	0	15,609.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.11420	19.11420	18.97250	18.97250		15.62	0.00	308,120,904.00	16,120	12,690.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.42290	19.42290	19.28120	19.28120		16.22	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12750	0.12750	0.12830	0.12830		21.79	0.00	1,286,475.00	10,090	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12980	0.12980	0.13060	0.13060		21.31	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 16/09/2019	Foreign Exchange Future			0.13230		0.13230		0.13320	0.13320		21.27	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13480		0.13480		0.13570	0.13570		21.15	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13760		0.13760		0.13850	0.13850		21.13	0.00	0.00	0	0.00
€ / R	On 20/02/2019	Any day expiry			15.84230		15.84230		15.85320	15.85320		13.18	0.00	0.00	0	0.00
€ / R	On 20/02/2019	Any day expiry	15.80	Put	208.17630		0.20818		210.54230	0.21054	208.176	13.08	0.46	0.00	0	25,000.00
€ / R	On 28/02/2019	Any day expiry			15.86810		15.86810		15.87890	15.87890		13.35	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.92640		15.92640		15.93710	15.93710		13.62	0.00	844,099.20	53	125,614.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	300.89880		0.30090		313.19900	0.31320	300.899	13.74	0.48	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			15.96210		15.96210		15.97320	15.97320		13.74	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			16.01770		16.01770		16.02970	16.02970		13.85	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			16.05380		16.05380		16.06630	16.06630		14.00	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.21710		16.21710		16.23060	16.23060		14.56	0.00	0.00	0	24,570.00
€ / R	On 14/08/2019	Any day expiry			16.42490		16.42490		16.44000	16.44000		14.96	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,112.23890		1.11224		1,109.02510	1.10903	1,112.239	15.80	0.59	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	129.57590		0.12958		134.91910	0.13492	129.576	19.21	0.12	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.53880		16.53880		16.55420	16.55420		15.17	0.00	0.00	0	22,079.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	293.86980		0.29387		302.00180	0.30200	293.870	17.88	0.23	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.84760		16.84760		16.86510	16.86510		15.49	0.00	0.00	0	17,899.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	45.87740		0.04588		47.22350	0.04722	45.877	13.62	0.05	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	601.47680		0.60148		601.99060	0.60199	601.477	14.66	0.35	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	264.07330		0.26407		272.11580	0.27212	264.073	20.26	0.17	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.19020		17.19020		17.20770	17.20770		15.89	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.81000		96.81000		96.85000	96.85000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			614.23800		614.23800		614.12300	614.12300			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			624.76800		624.76800		624.65400	624.65400			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			636.82600		636.82600		636.71100	636.71100			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			707.43700		707.43700		707.55100	707.55100			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			719.56500		719.56500		719.68400	719.68400			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			733.45300		733.45300		733.57400	733.57400			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			639.36300		639.36300		640.02300	640.02300			0.00	0.00	0	396.00
ALBI	On 02/05/2019	Index Future			650.32400		650.32400		650.99800	650.99800			0.00	0.00	0	751.00
ALBI	On 01/08/2019	Index Future			662.87500		662.87500		663.56300	663.56300			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			9.95900		9.95900		9.97080	9.97080		11.86	0.00	0.00	0	7,452.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.07700		10.07700		10.09040	10.09040		12.53	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.20860		10.20860		10.22230	10.22230		12.64	0.00	0.00	0	813.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.33510		10.33510		10.34980	10.34980		12.70	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	280.22190		0.28022		288.82910	0.28883	280.222	13.73	0.34	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.47340		10.47340		10.48840	10.48840		13.16	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
CAD/ R	On 18/03/2019	Foreign Exchange Future		10.45950	10.45950		10.48380	10.48380		12.72	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future		10.59140	10.59140		10.61750	10.61750		13.42	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future		10.73490	10.73490		10.76200	10.76200		13.67	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future		10.87030	10.87030		10.89770	10.89770		13.75	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future		11.01630	11.01630		11.04560	11.04560		14.23	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future		13.99000	13.99000		14.07000	14.07000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future		14.06290	14.06290		14.06870	14.06870		14.00	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.33310	14.33310		14.34180	14.34180		15.15	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		14.63380	14.63380		14.64390	14.64390		15.98	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		14.92150	14.92150		14.93370	14.93370		16.49	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		15.24100	15.24100		15.25570	15.25570		16.87	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.05210	2.05210		2.05060	2.05060		13.30	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.07330	2.07330		2.07190	2.07190		13.81	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.13360	2.13360		2.13490	2.13490		13.29	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.17350	2.17350		2.17520	2.17520		13.53	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.21770	2.21770		2.21960	2.21960		14.05	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.26010	2.26010		2.26220	2.26220		14.35	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.30670	2.30670		2.30910	2.30910		14.95	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		11.02497	77.80382		11.00379	77.92693			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.12752	75.34727		11.10551	75.47323			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future		11.23188	76.80184		11.20899	76.93074			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		11.26388	79.93448		11.24753	80.04250			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.36634	77.04449		11.34932	77.15514			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.46871	78.53226		11.45101	78.64556			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 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	632.90400		632.90400		633.54800	633.54800			0.00	1,012,646,400.00	160	46.00
GOVI	On 02/05/2019	GOVI	643.75500		643.75500		644.41200	644.41200			0.00	1,010,695,350.00	157	436.00
GOVI	On 01/08/2019	GOVI	656.17900		656.17900		656.85000	656.85000			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.78160		1.78160		1.78420	1.78420		15.56	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.80420		1.80420		1.80680	1.80680		15.99	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	133.53023		133.53023		133.59324	133.59324			0.00	47,403,231.65	355	355.00
I2025	On 02/05/2019	Bond Future	135.85010		135.85010		135.91546	135.91546			0.00	47,411,684.90	349	520.00
I2025	On 01/08/2019	Bond Future	138.45771		138.45771		138.52523	138.52523			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	101.68265		101.68265		101.67250	101.67250			0.00	0.00	0	80.00
I2029	On 02/05/2019	Bond Future	102.37638		102.37638		102.36703	102.36703			0.00	0.00	0	2,954.00
I2029	On 01/08/2019	Bond Future	104.37680		104.37680		104.36794	104.36794			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	104.37925		104.37925		104.49376	104.49376			0.00	0.00	0	120.00
I2033	On 02/05/2019	Bond Future	105.04767		105.04767		105.16519	105.16519			0.00	0.00	0	5,970.00
I2033	On 01/08/2019	Bond Future	107.10019		107.10019		107.22067	107.22067			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	121.78201		121.78201		121.95200	121.95200			0.00	242,955,109.95	1,995	2,995.00
I2038	On 02/05/2019	Bond Future	123.89775		123.89775		124.07181	124.07181			0.00	242,839,590.00	1,960	9,441.00
I2038	On 01/08/2019	Bond Future	126.26605		126.26605		126.44433	126.44433			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	116.31080		116.31080		116.29796	116.29796			0.00	0.00	0	2,393.00
I2046	On 02/05/2019	Bond Future	116.64586		116.64586		116.63384	116.63384			0.00	0.00	0	10,458.00
I2046	On 01/08/2019	Bond Future	118.92513		118.92513		118.91355	118.91355			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	120.72740		120.72740		120.71382	120.71382			0.00	381,619,311.40	3,161	3,083.00
I2050	On 02/05/2019	Bond Future	122.82477		122.82477		122.81213	122.81213			0.00	381,493,735.62	3,106	10,571.00
I2050	On 01/08/2019	Bond Future	123.40646		123.40646		123.39435	123.39435			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	256.89300		256.89300		256.92400	256.92400			0.00	0.00	0	105.00
IGOV	On 02/05/2019	Index Future	261.35600		261.35600		261.38800	261.38800			0.00	0.00	0	715.00
IGOV	On 01/08/2019	Index Future	266.46200		266.46200		266.49600	266.49600			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

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 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			0.13650		0.13650		0.13640	0.13640			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13620		0.13620		0.13590	0.13590			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13590		0.13590		0.13590	0.13590			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13520		0.13520		0.13580	0.13580			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13460		0.13460		0.13530	0.13530			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.62660		1.62660		1.62970	1.62970		12.91	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.64970		1.64970		1.65330	1.65330		13.16	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.47710		9.47710		9.39920	9.39920		12.28	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.59190		9.59190		9.51510	9.51510		12.86	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.71940		9.71940		9.64280	9.64280		13.21	0.00	0.00	0	213.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.84060		9.84060		9.76370	9.76370		13.49	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			9.97180		9.97180		9.89480	9.89480		14.08	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31960		1.31960		1.31880	1.31880			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32380		1.32380		1.32320	1.32320			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.30890		1.30890		1.29660	1.29660			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.31460		1.31460		1.30230	1.30230			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.32050		1.32050		1.30820	1.30820			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.32580		1.32580		1.31340	1.31340			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.33150		1.33150		1.31910	1.31910			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14170		1.14170		1.14060	1.14060			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15030		1.15030		1.14930	1.14930			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15970		1.15970		1.15870	1.15870			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.16860		1.16860		1.16750	1.16750			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17850		1.17850		1.17730	1.17730			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.85154		110.69667		8.85387	110.68291		6.54	0.00	1,583,405,167.68	14,304	77,211.00
R186	On 07/02/2019	Bond Future	8.30	Call	4.33000		0.00433		7.49000	0.00749	4.330	6.18	0.01	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	46.29000		0.04629		61.84000	0.06184	46.290	6.36	0.07	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	378.13000		0.37813		416.72000	0.41672	378.130	6.56	0.37	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.00	Put	264.37000		0.26437		307.44000	0.30744	264.370	6.76	0.28	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.10	Put	141.01000		0.14101		173.75000	0.17375	141.010	6.88	0.17	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	2,103.53000		2.10353		2,112.15000	2.11215	2,103.530	7.01	0.91	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	2,262.31000		2.26231		2,268.14000	2.26814	2,262.310	7.05	0.92	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,477.24000		2.47724		2,479.71000	2.47971	2,477.240	7.10	0.94	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	3,081.34000		3.08134		3,076.62000	3.07662	3,081.340	7.23	0.97	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	5.96000		0.00596		10.25000	0.01025	5.960	7.38	0.01	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	0.07000		0.00007		0.21000	0.00021	0.070	7.66	0.00	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
R186	On 07/02/2019	Bond Future	9.92	Put	0.06000		0.00006		0.16000	0.00016	0.060	7.66	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			8.91000		112.59445		8.91224	112.58156		6.50	0.00	1,314,540,203.75	11,675	33,779.00
R186	On 02/05/2019	Bond Future	8.50	Call	563.93000		0.56393		654.04000	0.65404	563.930	6.17	0.26	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	782.62000		0.78262		878.49000	0.87849	782.620	6.26	0.33	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	844.67000		0.84467		941.58000	0.94158	844.670	6.28	0.35	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	955.13000		0.95513		1,053.06000	1.05306	955.130	6.31	0.38	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,200.41000		1.20041		1,301.22000	1.30122	1,200.410	6.38	0.44	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,789.10000		1.78910		1,894.14000	1.89414	1,789.100	6.50	0.56	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,507.46000		2.50746		2,618.07000	2.61807	2,507.460	6.64	0.67	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,704.11000		2.70411		2,814.55000	2.81455	2,704.110	6.68	0.70	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,910.01000		2.91001		3,017.75000	3.01775	2,910.010	6.73	0.72	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	268.68000		0.26868		350.68000	0.35068	268.680	7.24	0.13	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	171.13000		0.17113		207.07000	0.20707	171.130	7.50	0.08	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	148.22000		0.14822		176.59000	0.17659	148.220	7.55	0.07	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	128.29000		0.12829		154.18000	0.15418	128.290	7.55	0.07	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.96240		109.46685		8.96462	109.45444		6.83	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	650.63000		0.65063		661.37000	0.66137	650.630	6.24	0.23	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,413.18000		2.41318		2,427.76000	2.42776	2,413.180	6.87	0.55	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	531.01000		0.53101		548.43000	0.54843	531.010	8.00	0.16	0.00	0	6,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			300.55816		300.55816		300.53513	300.53513			0.00	0.00	0	5.00
R197	On 02/05/2019	Bond Future			305.77980		305.77980		305.75911	305.75911			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			304.19686		304.19686		304.17766	304.17766			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			235.16281		235.16281		235.13893	235.13893			0.00	78,779,541.35	335	948.00
R202	On 02/05/2019	Bond Future			239.24841		239.24841		239.22623	239.22623			0.00	78,712,726.89	329	8,266.00
R202	On 01/08/2019	Bond Future			239.90876		239.90876		239.88771	239.88771			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.01928		102.61164		8.02624	102.58813		2.99	0.00	3,638,300,919.48	35,457	46,371.00
R2023	On 02/05/2019	Bond Future			8.05097		100.44223		8.05811	100.41929		3.22	0.00	3,626,366,271.92	36,104	50,363.00
R2023	On 01/08/2019	Bond Future			8.06449		102.38096		8.07198	102.35826		3.47	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			9.37191		90.98234		9.36410	91.03183		9.08	0.00	866,788,753.18	9,527	43,052.00
R2030	On 07/02/2019	Bond Future	8.90	Call	18.69000		0.01869		30.50000	0.03050	18.690	8.65	0.03	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	225.41000		0.22541		277.71000	0.27771	225.410	9.00	0.23	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,633.82000		1.63382		1,710.94000	1.71094	1,633.820	9.57	0.80	0.00	0	1,320.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 07/02/2019	Bond Future	9.68	Call	2,048.62000		2.04862	2,120.99000	2.12099	2,048.620		9.71	0.86	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	2.23000		0.00223	3.92000	0.00392	2.230		10.56	0.00	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.43506		92.54220	9.42684	92.59342			9.06	0.00	881,371,912.80	9,524	36,027.00
R2030	On 02/05/2019	Bond Future	8.90	Call	463.90000		0.46390	583.15000	0.58315	463.900		8.35	0.21	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,618.27000		1.61827	1,773.55000	1.77355	1,618.270		8.96	0.49	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	412.40000		0.41240	507.90000	0.50790	412.400		10.05	0.16	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.49712		90.32313	9.48848	90.37597			9.50	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			9.60237		93.06834	9.59480	93.12024			9.90	0.00	2,317,401,666.00	24,900	30,777.00
R2032	On 02/05/2019	Bond Future			9.66548		90.50784	9.65752	90.56162			10.29	0.00	2,254,097,755.20	24,905	29,102.00
R2032	On 01/08/2019	Bond Future			9.72573		92.25511	9.71740	92.31054			10.28	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			9.76270		96.91414	9.74512	97.04783			10.56	0.00	3,179,656,019.26	32,809	21,630.00
R2035	On 02/05/2019	Bond Future			9.82375		94.07674	9.80552	94.21362			11.01	0.00	3,086,563,762.66	32,809	61,802.00
R2035	On 01/08/2019	Bond Future			9.88323		95.89266	9.86431	96.03284			11.02	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			9.83682		89.10622	9.81392	89.28133			11.62	0.00	1,132,183,631.32	12,706	38,993.00
R2037	On 02/05/2019	Bond Future			9.90020		90.63396	9.87651	90.81292			11.57	0.00	1,154,857,918.32	12,742	40,791.00
R2037	On 01/08/2019	Bond Future			9.96382		88.12776	9.93928	88.31076			12.15	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			9.91173		92.30327	9.88882	92.49140			12.01	0.00	946,939,246.93	10,259	18,370.00
R2040	On 02/05/2019	Bond Future			9.97475		93.88578	9.95107	94.07798			11.97	0.00	963,174,217.02	10,259	12,233.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,016.40000		1.01640	1,251.60000	1.25160	1,016.400		11.29	0.30	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,373.57000		3.37357	3,687.77000	3.68777	3,373.570		12.26	0.63	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.03817		91.19202	10.01365	91.38857			12.59	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			9.93127		89.44684	9.91330	89.59683			12.60	0.00	1,446,355,402.80	16,170	32,430.00
R2044	On 02/05/2019	Bond Future			9.99176		90.98035	9.97318	91.13374			12.56	0.00	1,470,606,377.40	16,164	16,922.00
R2044	On 01/08/2019	Bond Future			10.05255		88.35575	10.03332	88.51268			13.23	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.91145		92.96716	9.89363	93.12005			12.40	0.00	4,714,364,683.60	50,710	84,393.00
R2048	On 02/05/2019	Bond Future			9.96662		90.12552	9.94820	90.28197			12.99	0.00	4,570,265,119.20	50,710	89,832.00
R2048	On 01/08/2019	Bond Future			10.02050		91.86517	10.00146	92.02522			13.06	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			6.23596		101.44922	6.22200	101.46165			0.28	0.00	172,362,224.78	1,699	15,739.00
R207	On 02/05/2019	Bond Future			5.81521		103.18849	5.79500	103.20214			0.26	0.00	175,317,244.51	1,699	1,699.00

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		4.63044	101.53824		4.59743	101.55282		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		7.11144	101.78949		7.12104	101.77090		1.10	0.00	423,851,436.36	4,164	14,729.00
R208	On 02/05/2019	Bond Future		7.05814	100.13419		7.06841	100.11629		1.24	0.00	417,159,035.54	4,166	6,772.00
R208	On 01/08/2019	Bond Future		6.93338	102.06716		6.94484	102.04959		1.30	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		9.70585	73.72002		9.68288	73.86897		11.88	0.00	690,240,547.26	9,363	21,458.00
R209	On 07/02/2019	Bond Future	9.04	Call	1.65000	0.00165	5.42000	0.00542	1.650	10.77	0.00	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	282.28000	0.28228	393.05000	0.39305	282.280	11.56	0.27	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	37.60000	0.03760	54.68000	0.05468	37.600	12.75	0.05	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		9.76115	71.83544		9.73744	71.98761		12.42	0.00	660,167,693.60	9,190	96,969.00
R209	On 02/05/2019	Bond Future	9.35	Call	752.74000	0.75274	869.22000	0.86922	752.740	11.78	0.28	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,538.29000	2.53829	2,715.44000	2.71544	2,538.290	12.71	0.61	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	509.05000	0.50905	539.72000	0.53972	509.050	13.90	0.18	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	349.98000	0.34998	377.15000	0.37715	349.980	14.40	0.13	0.00	0	760.00
R209	On 01/08/2019	Bond Future		9.81390	73.22219		9.78940	73.37786		12.51	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future		188.19174	188.19174		188.02258	188.02258			0.00	0.00	0	2,020.00
R210	On 02/05/2019	Bond Future		188.90585	188.90585		188.73556	188.73556			0.00	0.00	0	1,268.00
R210	On 01/08/2019	Bond Future		192.59709	192.59709		192.42466	192.42466			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		156.28375	156.28375		156.27243	156.27243			0.00	0.00	0	3,450.00
R212	On 02/05/2019	Bond Future		158.99889	158.99889		158.98886	158.98886			0.00	0.00	0	1,526.00
R212	On 01/08/2019	Bond Future		162.03439	162.03439		162.02516	162.02516			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		9.48218	85.58374		9.47456	85.63117		9.58	0.00	19,085,174.02	223	14,981.00
R213	On 02/05/2019	Bond Future		9.53998	83.50264		9.53199	83.55167		10.00	0.00	19,122,104.56	229	18,463.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 01/08/2019	Bond Future	9.59526		85.11440		9.58689	85.16499		10.08	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	9.88633		72.78557		9.86848	72.90561		12.75	0.00	0.00	0	13,957.00
R214	On 02/05/2019	Bond Future	9.94093		70.73847		9.92250	70.86127		13.34	0.00	0.00	0	16,395.00
R214	On 01/08/2019	Bond Future	9.99415		72.10388		9.97511	72.22955		13.40	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	10.27230		10.27230		10.27880	10.27880		12.70	0.00	0.00	0	1,200.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.40380		10.40380		10.41190	10.41190		13.39	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.54870		2.54870		2.53390	2.53390		17.58	0.00	0.00	0	25,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.45970		2.45970		2.44480	2.44480		18.50	0.00	0.00	0	0.00

Total for Derivatives : **46,097,412,347.01** **518,850** **8 158 598.00**

Grand Total: **46,097,412,347.01** **518,850** **8 158 598.00**