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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/02/2019

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	13.36880	13.36880		13.30210	13.30210		12.88	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry	13.37170	13.37170		13.30510	13.30510		13.31	0.00	0.00	0	6.00
\$ / R	On 15/02/2019	Any day expiry	13.76	Put	421.04980	0.42105	483.71970	0.48372	421.050	14.68	0.84	0.00	684.00
\$ / R	On 15/02/2019	Any day expiry	13.81	Call	26.61440	0.02661	23.68470	0.02368	26.614	14.85	0.14	0.00	684.00
\$ / R	On 15/02/2019	Any day expiry	13.87	Put	518.95540	0.51896	583.55920	0.58356	518.955	15.05	0.89	0.00	22,000.00
\$ / R	On 25/02/2019	Any day expiry	13.38710	13.38710		13.32040	13.32040		13.69	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry	13.38860	13.38860		13.32200	13.32200		13.79	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry	13.75	Put	443.00040	0.44300	498.32960	0.49833	443.000	15.24	0.74	0.00	25,000.00
\$ / R	On 28/02/2019	Any day expiry	13.39170	13.39170		13.32510	13.32510		13.97	0.00	852,480.00	64	5,759.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	56.56010	0.05656	75.11890	0.07512	56.560	13.42	0.20	0.00	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	410.65210	0.41065	463.13620	0.46314	410.652	15.21	0.70	0.00	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	837.91260	0.83791	900.65310	0.90065	837.913	16.78	0.90	0.00	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	25.90790	0.02591	22.57630	0.02258	25.908	16.90	0.09	0.00	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	884.20790	0.88421	947.47630	0.94748	884.208	16.90	0.91	0.00	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	12.47140	0.01247	11.02760	0.01103	12.471	17.59	0.05	0.00	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	6.73570	0.00674	6.03260	0.00603	6.736	18.21	0.03	0.00	600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	1.94810	0.00195	1.73480	0.00173	1.948	19.90	0.01	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	0.88480	0.00088	0.78020	0.00078	0.885	21.06	0.00	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.39800	13.39800	13.33140	13.33140		13.94	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.39960	13.39960	13.33300	13.33300		14.01	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			13.40920	13.40920	13.34240	13.34240		14.07	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	622.41920	0.62242	678.28290	0.67828	622.419	15.95	0.77	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	7.25680	0.00726	6.46180	0.00646	7.257	18.86	0.02	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.42030	13.42030	13.35340	13.35340		14.16	0.00	487,089,788.50	36,295	545,756.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.04300	0.00004	0.06700	0.00007	0.043	21.05	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	1.95310	0.00195	2.31980	0.00232	1.953	15.92	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	18.12190	0.01812	22.84350	0.02284	18.122	13.87	0.06	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	20.39000	0.02039	25.84630	0.02585	20.390	13.76	0.07	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	50.82500	0.05082	64.18410	0.06418	50.825	13.40	0.15	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	71.06260	0.07106	88.03420	0.08803	71.063	13.54	0.20	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	75.71570	0.07572	93.45600	0.09346	75.716	13.57	0.21	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	96.49520	0.09650	117.42740	0.11743	96.495	13.68	0.25	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	111.31120	0.11131	134.32090	0.13432	111.311	13.75	0.27	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	134.51460	0.13451	160.50670	0.16051	134.515	13.84	0.31	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	145.35840	0.14536	172.64720	0.17265	145.358	13.88	0.33	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	185.48140	0.18548	217.11270	0.21711	185.481	14.02	0.39	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	222.01270	0.22201	257.08380	0.25708	222.013	14.13	0.44	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	237.02780	0.23703	273.35660	0.27336	237.028	14.19	0.45	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	293.04140	0.29304	333.30690	0.33331	293.041	14.49	0.51	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	317.08150	0.31708	358.83650	0.35884	317.082	14.61	0.54	71,719,509.00	10,000	17,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	348.38130	0.34838	391.92190	0.39192	348.381	14.76	0.56	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	381.00600	0.38101	426.24440	0.42624	381.006	14.91	0.59	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	394.41270	0.39441	440.30510	0.44031	394.413	14.97	0.60	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	435.80000	0.43580	483.56790	0.48357	435.800	15.15	0.63	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	449.97040	0.44997	498.33450	0.49833	449.970	15.21	0.64	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	464.32090	0.46432	513.26690	0.51327	464.321	15.27	0.65	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	515.90390	0.51590	566.77360	0.56677	515.904	15.48	0.68	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	538.62460	0.53862	590.26600	0.59027	538.625	15.57	0.69	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	561.69300	0.56169	614.07510	0.61408	561.693	15.66	0.71	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	569.45730	0.56946	622.07950	0.62208	569.457	15.69	0.71	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	600.87510	0.60088	654.42450	0.65442	600.875	15.81	0.73	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	111.22300	0.11122	98.95820	0.09896	111.223	15.96	0.25	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	102.07320	0.10207	90.81630	0.09082	102.073	16.11	0.24	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	681.77320	0.68177	737.41630	0.73742	681.773	16.11	0.76	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	714.78670	0.71479	771.18360	0.77118	714.787	16.21	0.78	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	71.50300	0.07150	63.58330	0.06358	71.503	16.63	0.17	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	65.39230	0.06539	58.15110	0.05815	65.392	16.77	0.16	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	921.67670	0.92168	981.71740	0.98172	921.677	16.85	0.85	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	939.50030	0.93950	999.78420	0.99978	939.500	16.90	0.85	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	59.80030	0.05980	53.18420	0.05318	59.800	16.90	0.15	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 18/03/2019	Foreign Exchange Future	14.35	Put	984.38690	0.98439	1,045.24500	1.04525	984.387	17.03	0.86	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	1,066.26720	1.06627	1,128.04070	1.12804	1,066.267	17.27	0.88	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	1,075.44370	1.07544	1,137.31030	1.13731	1,075.444	17.29	0.88	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	44.93510	0.04494	39.99390	0.03999	44.935	17.32	0.12	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	43.36210	0.04336	38.59790	0.03860	43.362	17.37	0.11	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	41.84450	0.04184	37.25280	0.03725	41.844	17.42	0.11	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	1,121.54450	1.12154	1,183.85280	1.18385	1,121.544	17.42	0.89	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	1,149.37000	1.14937	1,211.92460	1.21192	1,149.370	17.50	0.90	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	1,177.31050	1.17731	1,240.09930	1.24010	1,177.311	17.58	0.90	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	1,261.76950	1.26177	1,325.18760	1.32519	1,261.769	17.82	0.91	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	1,346.73870	1.34674	1,410.72070	1.41072	1,346.739	18.01	0.93	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	23.87890	0.02388	21.31050	0.02131	23.879	18.09	0.07	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,413.08770	1.41309	1,477.47390	1.47747	1,413.088	18.10	0.94	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,422.60620	1.42261	1,487.04540	1.48705	1,422.606	18.12	0.94	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,432.13410	1.43213	1,496.62590	1.49663	1,432.134	18.13	0.94	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,441.67140	1.44167	1,506.21410	1.50621	1,441.671	18.14	0.94	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	15.70070	0.01570	14.03890	0.01404	15.701	18.36	0.05	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,634.12560	1.63413	1,699.50550	1.69951	1,634.126	18.42	0.96	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,692.39950	1.69240	1,757.97030	1.75797	1,692.400	18.50	0.96	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,711.86960	1.71187	1,777.49930	1.77750	1,711.870	18.53	0.96	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,721.61290	1.72161	1,787.27080	1.78727	1,721.613	18.54	0.96	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	10.93800	0.01094	9.80340	0.00980	10.938	18.60	0.03	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,780.18010	1.78018	1,845.99600	1.84600	1,780.180	18.63	0.97	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,789.95820	1.78996	1,855.79870	1.85580	1,789.958	18.64	0.97	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	9.82810	0.00983	8.81590	0.00882	9.828	18.67	0.03	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	9.21550	0.00922	8.27070	0.00827	9.215	18.71	0.03	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,907.62850	1.90763	1,973.72430	1.97372	1,907.629	18.81	0.98	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	6.67260	0.00667	6.00520	0.00601	6.673	18.92	0.02	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	5.98930	0.00599	5.39610	0.00540	5.989	18.98	0.02	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	5.86120	0.00586	5.28170	0.00528	5.861	19.00	0.02	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	5.37540	0.00538	4.84810	0.00485	5.375	19.05	0.02	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	4.92950	0.00493	4.44990	0.00445	4.929	19.11	0.02	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	3.80010	0.00380	3.44030	0.00344	3.800	19.27	0.01	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	2.74420	0.00274	2.49400	0.00249	2.744	19.48	0.01	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	2.62760	0.00263	2.38940	0.00239	2.628	19.51	0.01	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	2.30680	0.00231	2.10120	0.00210	2.307	19.59	0.01	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1.81740	0.00182	1.66070	0.00166	1.817	19.74	0.01	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	1.77210	0.00177	1.62630	0.00163	1.772	20.48	0.01	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	1.75770	0.00176	1.61570	0.00162	1.758	20.77	0.01	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	1.72910	0.00173	1.59510	0.00160	1.729	21.45	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	1.71430	0.00171	1.58520	0.00159	1.714	21.90	0.01	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	1.69040	0.00169	1.57130	0.00157	1.690	23.04	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	1.68890	0.00169	1.57070	0.00157	1.689	23.15	0.01	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	1.68650	0.00169	1.58120	0.00158	1.687	25.20	0.00	0.00	0	12,600.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	1.68700	0.00169	1.58210	0.00158	1.687	25.26	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	1.69010	0.00169	1.58650	0.00159	1.690	25.54	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	1.69460	0.00169	1.59270	0.00159	1.695	25.88	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	1.69540	0.00170	1.59380	0.00159	1.695	25.94	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	1.69640	0.00170	1.59490	0.00159	1.696	26.00	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	1.71010	0.00171	1.61180	0.00161	1.710	26.73	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	1.71930	0.00172	1.62250	0.00162	1.719	27.13	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	1.29200	0.00129	1.22260	0.00122	1.292	27.41	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.47750	0.00048	0.45510	0.00046	0.478	27.41	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.20840	0.00021	0.20000	0.00020	0.208	27.41	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.43470	13.43470	13.36750	13.36750		14.37	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	598.77800	0.59878	650.65740	0.65066	598.778	15.72	0.69	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	693.12910	0.69313	747.49730	0.74750	693.129	16.06	0.74	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.43790	13.43790	13.37060	13.37060		14.41	0.00	7,378,085.00	550	4,410.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	118.55170	0.11855	140.70210	0.14070	118.552	13.83	0.26	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	311.78360	0.31178	351.23090	0.35123	311.784	14.55	0.49	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	162.61180	0.16261	146.69180	0.14669	162.612	15.72	0.31	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	860.96370	0.86096	918.28490	0.91828	860.964	16.59	0.79	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	903.65260	0.90365	961.70980	0.96171	903.653	16.71	0.81	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	72.71110	0.07271	65.39060	0.06539	72.711	17.08	0.16	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	48.15600	0.04816	43.37870	0.04338	48.156	17.75	0.11	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	11.77520	0.01178	10.26720	0.01027	11.775	18.63	0.03	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	5.78460	0.00578	4.99790	0.00500	5.785	18.99	0.02	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.44420	13.44420	13.37700	13.37700		14.37	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.44900	13.44900	13.38180	13.38180		14.45	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	524.81190	0.52481	572.56860	0.57257	524.812	15.41	0.63	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	93.77720	0.09378	85.08830	0.08509	93.777	16.90	0.19	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.46490	13.46490	13.39800	13.39800		14.46	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			13.48240	13.48240	13.41570	13.41570		14.62	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			13.48720	13.48720	13.42060	13.42060		14.58	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			13.48880	13.48880	13.42220	13.42220		14.60	0.00	0.00	0	319.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	169.17040	0.16917	192.94510	0.19295	169.170	13.97	0.28	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	387.49340	0.38749	359.91080	0.35991	387.493	14.69	0.51	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	886.85230	0.88685	940.17630	0.94018	886.852	16.36	0.73	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	927.19180	0.92719	981.23080	0.98123	927.192	16.47	0.74	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	85.73210	0.08573	78.90480	0.07890	85.732	17.78	0.15	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	35.22850	0.03523	32.38310	0.03238	35.228	19.14	0.07	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	23.90360	0.02390	21.97170	0.02197	23.904	19.75	0.05	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			13.54010	13.54010	13.47320	13.47320		14.97	0.00	0.00	0	264.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	211.85100	0.21185	236.88740	0.23689	211.851	14.19	0.29	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	914.34960	0.91435	964.81330	0.96481	914.350	16.44	0.68	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	952.95730	0.95296	1,004.11260	1.00411	952.957	16.54	0.69	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	121.75940	0.12176	113.29690	0.11330	121.759	18.02	0.17	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	59.65730	0.05966	55.36790	0.05537	59.657	19.30	0.09	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	16.15	Call	43.58240	0.04358	40.40150	0.04040	43.582	19.89	0.07	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			13.54510	13.54510	13.47820	13.47820		14.94	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			13.54680	13.54680	13.47990	13.47990		14.96	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.56330	13.56330	13.49640	13.49640		15.05	0.00	111,517,452.60	8,222	104,633.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	3.99910	0.00400	4.57340	0.00457	3.999	16.86	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	57.26520	0.05727	67.33290	0.06733	57.265	13.54	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	124.40890	0.12441	141.18310	0.14118	124.409	13.87	0.19	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	149.42360	0.14942	168.22910	0.16823	149.424	13.96	0.22	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	221.78140	0.22178	245.92710	0.24593	221.781	14.25	0.29	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	229.11190	0.22911	253.76380	0.25376	229.112	14.28	0.30	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	328.44360	0.32844	359.15900	0.35916	328.444	14.65	0.38	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	333.03560	0.33304	364.00030	0.36400	333.036	14.66	0.38	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	522.51220	0.52251	0.00000	0.00000	522.512	15.05	0.54	36,452,717.30	5,000	5,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	480.38510	0.48039	452.68210	0.45268	480.385	15.25	0.51	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	662.03640	0.66204	705.78230	0.70578	662.036	15.70	0.56	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	695.57840	0.69558	740.23560	0.74024	695.578	15.80	0.58	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	372.48720	0.37249	350.59780	0.35060	372.487	15.84	0.42	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	347.97330	0.34797	327.46450	0.32746	347.973	16.00	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	778.79890	0.77880	825.52390	0.82552	778.799	16.04	0.61	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	829.02230	0.82902	876.88020	0.87688	829.022	16.18	0.63	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	925.33100	0.92533	975.14570	0.97515	925.331	16.44	0.66	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	963.34170	0.96334	1,013.78090	1.01378	963.342	16.54	0.67	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	254.19760	0.25420	238.90690	0.23891	254.198	16.74	0.31	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	239.63000	0.23963	225.10860	0.22511	239.630	16.88	0.29	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	209.57280	0.20957	196.65180	0.19665	209.573	17.19	0.26	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	1,267.73330	1.26773	1,322.17390	1.32217	1,267.733	17.29	0.75	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	1,284.42350	1.28442	1,339.04150	1.33904	1,284.424	17.33	0.75	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	171.88860	0.17189	161.00900	0.16101	171.889	17.67	0.22	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	147.17480	0.14717	137.69340	0.13769	147.175	17.96	0.19	0.00	0	20,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	134.94900	0.13495	126.17400	0.12617	134.949	18.12	0.18	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	111.67920	0.11168	104.26720	0.10427	111.679	18.46	0.15	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	95.83880	0.09584	89.37110	0.08937	95.839	18.74	0.13	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	86.64020	0.08664	80.72720	0.08073	86.640	18.93	0.12	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	85.20410	0.08520	79.37750	0.07938	85.204	18.96	0.12	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	74.60640	0.07461	69.42720	0.06943	74.606	19.21	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	69.29100	0.06929	64.44080	0.06444	69.291	19.35	0.10	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	67.61380	0.06761	62.86780	0.06287	67.614	19.40	0.10	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	63.35930	0.06336	58.87810	0.05888	63.359	19.53	0.09	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	58.92670	0.05893	54.72280	0.05472	58.927	19.67	0.08	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	11.43350	0.01143	9.45720	0.00946	11.433	21.63	0.02	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			13.57330	13.57330	13.50640	13.50640		15.14	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			13.58660	13.58660	13.51960	13.51960		15.19	0.00	0.00	0	359.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	244.86980	0.24487	269.69170	0.26969	244.870	14.34	0.30	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	935.33540	0.93534	984.09880	0.98410	935.335	16.43	0.64	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 28/06/2019	Any day expiry	14.25	Put	972.81040	0.97281	1,022.19690	1.02220	972.810	16.53	0.66	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	149.45290	0.14945	140.06620	0.14007	149.453	18.16	0.18	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	79.99700	0.08000	74.74350	0.07474	79.997	19.33	0.11	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	61.02120	0.06102	56.93200	0.05693	61.021	19.87	0.08	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			13.59150	13.59150	13.52460	13.52460		15.16	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.59480	13.59480	13.52800	13.52800		15.19	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			13.64110	13.64110	13.57510	13.57510		15.34	0.00	0.00	0	26.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	277.02630	0.27703	302.02580	0.30203	277.026	14.42	0.30	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	956.32800	0.95633	1,002.64760	1.00265	956.328	16.38	0.61	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	992.64390	0.99264	1,039.61010	1.03961	992.644	16.47	0.63	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	179.84380	0.17984	169.87500	0.16988	179.844	18.22	0.20	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	103.36850	0.10337	97.12650	0.09713	103.369	19.29	0.12	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	82.65570	0.08266	77.28310	0.07728	82.656	19.85	0.10	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			13.64270	13.64270	13.57680	13.57680		15.34	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			13.66330	13.66330	13.59710	13.59710		15.36	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	1,171.88770	1.17189	1,220.71070	1.22071	1,171.888	16.86	0.66	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	104.88400	0.10488	98.62620	0.09863	104.884	19.57	0.12	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			13.69240	13.69240	13.62570	13.62570		15.49	0.00	0.00	0	65.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	301.89810	0.30190	326.95260	0.32695	301.898	14.47	0.30	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	974.87400	0.97487	1,019.97550	1.01998	974.874	16.40	0.59	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	1,010.40840	1.01041	1,056.14600	1.05615	1,010.408	16.48	0.60	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	206.44290	0.20644	195.71450	0.19571	206.443	18.45	0.20	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	126.10390	0.12610	119.00760	0.11901	126.104	19.50	0.13	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	104.81380	0.10481	98.51700	0.09852	104.814	20.13	0.11	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			13.69750	13.69750	13.63080	13.63080		15.46	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			13.70090	13.70090	13.63420	13.63420		15.48	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			13.70260	13.70260	13.63590	13.63590		15.48	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	27.92190	0.02792	25.63680	0.02564	27.922	22.02	0.03	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			13.72140	13.72140	13.65440	13.65440		15.56	0.00	301,870.80	22	14,327.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	8.80670	0.00881	9.46880	0.00947	8.807	14.66	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	159.53990	0.15954	175.93920	0.17594	159.540	13.97	0.18	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	421.86750	0.42187	451.99060	0.45199	421.868	14.85	0.36	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	660.21180	0.66021	697.68910	0.69769	660.212	15.56	0.47	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	827.99660	0.82800	869.34840	0.86935	827.997	16.00	0.53	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	847.64240	0.84764	889.40340	0.88940	847.642	16.05	0.54	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	990.37870	0.99038	1,034.80510	1.03481	990.379	16.40	0.58	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	1,075.77370	1.07577	1,121.59690	1.12160	1,075.774	16.59	0.61	274,222,519.37	33,151	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,912.27480	1.91227	1,966.53270	1.96653	1,912.275	18.24	0.76	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	2,066.53850	2.06654	2,121.94760	2.12195	2,066.539	18.46	0.79	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	190.10720	0.19011	180.25040	0.18025	190.107	18.85	0.18	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	98.20590	0.09821	93.06800	0.09307	98.206	20.99	0.10	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	84.13080	0.08413	79.58530	0.07959	84.131	21.73	0.08	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	76.72400	0.07672	71.19470	0.07119	76.724	22.02	0.08	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	72.46930	0.07247	67.19850	0.06720	72.469	22.02	0.07	0.00	0	2,571.00

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	18.47	Call	48.97950	0.04898	45.19790	0.04520	48.979	22.02	0.05	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	25.86360	0.02586	23.68520	0.02369	25.864	22.02	0.03	13,522,174.88	33,151	0.00
\$ / R	On 30/09/2019	Any day expiry			13.74530	13.74530	13.67800	13.67800		15.57	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	323.61470	0.32361	348.59070	0.34859	323.615	14.48	0.30	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	990.43770	0.99044	1,034.36690	1.03437	990.438	16.37	0.57	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	1,025.28770	1.02529	1,069.84030	1.06984	1,025.288	16.45	0.58	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	233.71210	0.23371	222.49770	0.22250	233.712	18.58	0.21	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	150.55430	0.15055	142.53520	0.14254	150.554	19.64	0.14	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	128.14790	0.12815	120.86730	0.12087	128.148	20.35	0.12	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			13.74870	13.74870	13.68140	13.68140		15.59	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			13.79890	13.79890	13.73010	13.73010		15.68	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	345.39320	0.34539	370.84000	0.37084	345.393	14.54	0.30	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	1,005.15760	1.00516	1,048.89190	1.04889	1,005.158	16.37	0.55	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	1,039.38410	1.03938	1,083.73730	1.08374	1,039.384	16.44	0.56	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	256.70200	0.25670	244.93090	0.24493	256.702	18.76	0.22	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	174.37280	0.17437	165.51280	0.16551	174.373	19.89	0.15	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	151.33340	0.15133	143.20290	0.14320	151.333	20.58	0.13	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			13.84890	13.84890	13.77840	13.77840		15.76	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	363.99970	0.36400	389.76370	0.38976	364.000	14.60	0.29	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	1,017.47660	1.01748	1,060.95380	1.06095	1,017.477	16.35	0.54	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	1,051.18440	1.05118	1,095.28190	1.09528	1,051.184	16.43	0.55	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	278.88740	0.27889	266.30400	0.26630	278.887	18.88	0.22	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	197.03050	0.19703	187.21880	0.18722	197.030	20.06	0.16	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	173.36450	0.17336	164.28900	0.16429	173.365	20.74	0.14	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			13.85400	13.85400	13.78330	13.78330		15.75	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			13.85750	13.85750	13.78660	13.78660		15.76	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.87300	13.87300	13.80150	13.80150		15.83	0.00	69,365.00	5	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	81.32350	0.08132	91.50640	0.09151	81.324	13.34	0.10	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	690.13230	0.69013	726.76400	0.72676	690.132	15.54	0.43	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	937.65810	0.93766	979.55860	0.97956	937.658	16.15	0.51	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	213.98590	0.21399	204.82820	0.20483	213.986	19.94	0.17	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	180.79950	0.18080	172.82640	0.17283	180.800	20.84	0.14	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	48.25530	0.04826	44.82900	0.04483	48.255	21.89	0.04	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			13.90400	13.90400	13.83110	13.83110		15.82	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	382.20580	0.38221	408.36680	0.40837	382.206	14.63	0.29	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	1,028.66240	1.02866	1,072.23020	1.07223	1,028.662	16.32	0.52	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	1,061.85580	1.06186	1,106.04580	1.10605	1,061.856	16.39	0.53	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	301.04750	0.30105	287.48050	0.28748	301.048	18.99	0.23	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	221.34410	0.22134	210.39230	0.21039	221.344	20.21	0.17	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	197.02350	0.19702	186.81820	0.18682	197.023	20.86	0.15	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			13.90740	13.90740	13.83440	13.83440		15.82	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			13.95810	13.95810	13.88540	13.88540		15.88	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.01240	14.01240	13.93960	13.93960		16.02	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.03700	14.03700	13.96410	13.96410		16.12	0.00	0.00	0	4,566.00

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 16/03/2020	Foreign Exchange Future	11.91	Put	97.05340	0.09705		109.58530	0.10959	97.053	12.86	0.10	0.00	0	1,000.00	
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	940.53310	0.94053		980.10190	0.98010	940.533	16.13	0.46	0.00	0	1,000.00	
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	266.97220	0.26697		257.45000	0.25745	266.972	21.08	0.17	0.00	0	1,000.00	
\$ / R	On 02/04/2020	Any day expiry			14.06690	14.06690		13.99390	13.99390		16.16	0.00	0.00	0	55.00	
\$ / R	On 29/04/2020	Any day expiry			14.11420	14.11420		14.04120	14.04120		16.26	0.00	0.00	0	55.00	
\$ / R	On 02/06/2020	Any day expiry			14.17480	14.17480		14.10280	14.10280		16.43	0.00	0.00	0	1,055.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			14.19260	14.19260		14.12100	14.12100		16.44	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			14.27470	14.27470		14.20460	14.20460		16.59	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			14.36860	14.36860		14.30010	14.30010		16.66	0.00	0.00	0	0.00	
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.42030	13.42030		13.35340	13.35340		14.16	0.00	0.00	0	422.00	
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.56330	13.56330		13.49640	13.49640		15.05	0.00	0.00	0	10.00	
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			13.72140	13.72140		13.65440	13.65440		15.56	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			13.87300	13.87300		13.80150	13.80150		15.83	0.00	0.00	0	0.00	
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.03700	14.03700		13.96410	13.96410		16.12	0.00	0.00	0	0.00	
£ / R	On 28/02/2019	Any day expiry			17.53780	17.53780		17.49020	17.49020		13.50	0.00	0.00	0	47.00	
£ / R	On 18/03/2019	Foreign Exchange Future			17.59200	17.59200		17.54390	17.54390		13.84	0.00	9,130,248.00	519	398,082.00	
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	600.13080	0.60013		637.19780	0.63720	600.131	14.44	0.67	0.00	0	500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	35.18810	0.03519		33.75860	0.03376	35.188	15.49	0.08	0.00	0	2,500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,622.58130	1.62258		1,669.79520	1.66980	1,622.581	15.67	0.94	0.00	0	1,000.00	
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	7.91630	0.00792		7.44480	0.00744	7.916	17.57	0.02	0.00	0	500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	6.33750	0.00634		5.95040	0.00595	6.338	18.01	0.02	0.00	0	1,500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	2.55990	0.00256		2.27340	0.00227	2.560	22.07	0.01	0.00	0	500.00	
£ / R	On 29/03/2019	Any day expiry			17.62520	17.62520		17.57670	17.57670		14.06	0.00	52,566.00	3	80.00	
£ / R	On 15/04/2019	Any day expiry			17.67570	17.67570		17.62770	17.62770		14.12	0.00	0.00	0	43.00	
£ / R	On 26/04/2019	Any day expiry			17.70840	17.70840		17.66070	17.66070		14.18	0.00	0.00	0	120.00	
£ / R	On 14/06/2019	Foreign Exchange Future			17.85720	17.85720		17.80930	17.80930		14.47	0.00	8,928,600.00	500	5,764.00	
£ / R	On 16/09/2019	Foreign Exchange Future			18.14590	18.14590		18.09820	18.09820		14.72	0.00	181,459.00	10	15,609.00	
£ / R	On 13/12/2019	Foreign Exchange Future			18.42070	18.42070		18.36790	18.36790		14.89	0.00	0.00	0	12,690.00	
£ / R	On 16/03/2020	Foreign Exchange Future			18.71740	18.71740		18.66180	18.66180		15.37	0.00	0.00	0	0.00	
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12330	0.12330		0.12340	0.12340		20.02	0.00	0.00	0	10,000.00	
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12550	0.12550		0.12560	0.12560		21.34	0.00	0.00	0	0.00	
¥ / R	On 16/09/2019	Foreign Exchange Future			0.12800	0.12800		0.12800	0.12800		21.43	0.00	0.00	0	0.00	
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13030	0.13030		0.13040	0.13040		21.59	0.00	0.00	0	0.00	
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13300	0.13300		0.13300	0.13300		21.60	0.00	0.00	0	0.00	
€ / R	On 20/02/2019	Any day expiry			15.36800	15.36800		15.30790	15.30790		12.35	0.00	0.00	0	0.00	
€ / R	On 28/02/2019	Any day expiry			15.39240	15.39240		15.33270	15.33270		12.73	0.00	0.00	0	29.00	
€ / R	On 18/03/2019	Foreign Exchange Future			15.45000	15.45000		15.38990	15.38990		13.05	0.00	86,798,100.00	5,618	142,853.00	
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	117.14320	0.11714		105.90920	0.10591	117.143	14.52	0.25	0.00	0	650.00	
€ / R	On 29/03/2019	Any day expiry			15.48530	15.48530		15.42490	15.42490		13.26	0.00	0.00	0	53.00	
€ / R	On 15/04/2019	Any day expiry			15.53900	15.53900		15.47870	15.47870		13.38	0.00	0.00	0	4.00	

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 26/04/2019	Any day expiry			15.57360		15.57360		15.51350	15.51350		13.42	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.73250		15.73250		15.67210	15.67210		13.98	0.00	283,185.00	18	29,425.00
€ / R	On 14/08/2019	Any day expiry			15.93240		15.93240		15.87260	15.87260		14.33	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	79.16350		0.07916		75.13840	0.07514	79.164	19.58	0.08	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.04280		16.04280		15.98190	15.98190		14.47	0.00	96,256.80	6	21,186.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	189.69870		0.18970		181.53870	0.18154	189.699	18.05	0.17	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.34110		16.34110		16.27510	16.27510		14.78	0.00	163,411.00	10	17,899.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	67.34980		0.06735		71.33720	0.07134	67.350	13.34	0.07	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	785.55120		0.78555		820.66100	0.82066	785.551	14.59	0.44	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	210.76390		0.21076		204.09220	0.20409	210.764	21.22	0.14	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			16.66640		16.66640		16.59870	16.59870		15.08	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.40000		96.40000		96.40000	96.40000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			619.49700		619.49700		619.90000	619.90000			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			630.10000		630.10000		630.51200	630.51200			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			642.24800		642.24800		642.66900	642.66900			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			718.12900		718.12900		718.79100	718.79100			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			730.42000		730.42000		731.09600	731.09600			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			744.50200		744.50200		745.19200	745.19200			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			651.88200		651.88200		652.42300	652.42300			0.00	1,447,178,040.00	222	90.00
ALBI	On 02/05/2019	Index Future			663.03900		663.03900		663.59100	663.59100			0.00	1,326,078,000.00	200	819.00
ALBI	On 01/08/2019	Index Future			675.82200		675.82200		676.38600	676.38600			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			9.74010		9.74010		9.72400	9.72400		11.09	0.00	9,740.10	1	5,781.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			9.85560		9.85560		9.83930	9.83930		11.73	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			9.98290		9.98290		9.96760	9.96760		11.86	0.00	998,290.00	100	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.10660		10.10660		10.08780	10.08780		11.94	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	196.81670		0.19682		189.10030	0.18910	196.817	13.50	0.27	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.23950		10.23950		10.22100	10.22100		12.31	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.24050		10.24050		10.16370	10.16370		11.72	0.00	2,560,125.00	250	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.37030		10.37030		10.29350	10.29350		12.30	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.50990		10.50990		10.43390	10.43390		12.65	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.64260		10.64260		10.56330	10.56330		12.86	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			10.78490		10.78490		10.70500	10.70500		13.30	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			0.52000		0.52000		0.44000	0.44000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			13.54920		13.54920		13.48340	13.48340		13.68	0.00	1,354,920.00	100	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			13.80980		13.80980		13.74400	13.74400		14.70	0.00	1,380,980.00	100	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.09780		14.09780		14.03070	14.03070		15.50	0.00	2,819,560.00	200	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
CHF / R	On 13/12/2019	Foreign Exchange Future			14.37530		14.37530	14.30300	14.30300			16.00	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			14.67820		14.67820	14.60320	14.60320			16.31	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			1.98990		1.98990	1.99150	1.99150			12.65	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.01100		2.01100	2.01220	2.01220			12.97	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.07000		2.07000	2.06210	2.06210			12.16	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.10880		2.10880	2.10080	2.10080			12.94	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.15110		2.15110	2.14310	2.14310			13.43	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.19230		2.19230	2.18340	2.18340			13.74	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.23680		2.23680	2.22760	2.22760			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			10.75235		79.41142	10.74355	79.46415				0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future			10.84635		76.98010	10.83722	77.03399				0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future			10.94099		78.46456	10.93151	78.51966				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			10.98191		81.83393	10.97303	81.89503				0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future			11.07537		78.97414	11.06617	79.03650				0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future			11.16791		80.49747	11.15837	80.56121				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			645.61800		645.61800	646.13400	646.13400				0.00	0.00	0	46.00
GOVI	On 02/05/2019	GOVI			656.66700		656.66700	657.19500	657.19500				0.00	0.00	0	434.00
GOVI	On 01/08/2019	GOVI			669.32800		669.32800	669.86700	669.86700				0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future			1.71330		1.71330	1.70510	1.70510			14.14	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			1.73590		1.73590	1.72790	1.72790			15.31	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future			133.60511		133.60511	133.60823	133.60823				0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future			135.92241		135.92241	135.92603	135.92603				0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future			138.52892		138.52892	138.53289	138.53289				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
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	101.68540		101.68540		101.45863	101.45863			0.00	0.00	0	80.00
I2029	On 02/05/2019	Bond Future	102.37629		102.37629		102.14581	102.14581			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	104.37480		104.37480		104.14005	104.14005			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	104.07149		104.07149		104.01138	104.01138			0.00	0.00	0	120.00
I2033	On 02/05/2019	Bond Future	104.73157		104.73157		104.67071	104.67071			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	106.77598		106.77598		106.71411	106.71411			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	121.88047		121.88047		121.70004	121.70004			0.00	0.00	0	1,995.00
I2038	On 02/05/2019	Bond Future	123.99433		123.99433		123.81128	123.81128			0.00	0.00	0	10,004.00
I2038	On 01/08/2019	Bond Future	126.36217		126.36217		126.17572	126.17572			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	115.88370		115.88370		115.88565	115.88565			0.00	0.00	0	2,393.00
I2046	On 02/05/2019	Bond Future	116.20792		116.20792		116.21010	116.21010			0.00	0.00	0	10,458.00
I2046	On 01/08/2019	Bond Future	118.47644		118.47644		118.47902	118.47902			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	120.98727		120.98727		120.23537	120.23537			0.00	0.00	0	3,083.00
I2050	On 02/05/2019	Bond Future	123.08580		123.08580		122.32100	122.32100			0.00	0.00	0	10,593.00
I2050	On 01/08/2019	Bond Future	123.67030		123.67030		122.89093	122.89093			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	256.72000		256.72000		256.42300	256.42300			0.00	0.00	0	90.00
IGOV	On 02/05/2019	Index Future	261.17300		261.17300		260.87100	260.87100			0.00	7,835,190.00	3	733.00
IGOV	On 01/08/2019	Index Future	266.27100		266.27100		265.96400	265.96400			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	0.13290		0.13290		0.13160	0.13160			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13170		0.13170		0.13150	0.13150			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.13160		0.13160		0.13100	0.13100			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.13190		0.13190		0.13060	0.13060			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.13140		0.13140		0.13030	0.13030			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.59520		1.59520		1.58780	1.58780		11.76	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.61780		1.61780		1.61040	1.61040		11.98	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.28090		9.28090		9.25400	9.25400		11.33	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
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.39420		9.39420		9.36740	9.36740		11.98	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.51750		9.51750		9.49160	9.49160		12.32	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.63610		9.63610		9.60690	9.60690		12.55	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			9.76170		9.76170		9.73110	9.73110		13.14	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.29810		1.29810		1.29330	1.29330			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.30430		1.30430		1.29960	1.29960			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.31080		1.31080		1.31380	1.31380			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.31660		1.31660		1.31960	1.31960			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.32250		1.32250		1.32540	1.32540			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.32780		1.32780		1.33090	1.33090			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.33340		1.33340		1.33640	1.33640			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.15120		1.15120		1.15250	1.15250			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15990		1.15990		1.16120	1.16120			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.16920		1.16920		1.17050	1.17050			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17790		1.17790		1.17920	1.17920			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.18730		1.18730		1.18870	1.18870			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.59886		112.20268		8.57943	112.31960		6.33	0.00	0.00	0	59,333.00
R186	On 07/02/2019	Bond Future	8.30	Call	5.61000		0.00561		12.77000	0.01277	5.610	5.97	0.02	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	132.75000		0.13275		189.52000	0.18952	132.750	6.15	0.25	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	1,082.27000		1.08227		1,199.62000	1.19962	1,082.270	6.35	0.87	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.00	Put	1.59000		0.00159		2.17000	0.00217	1.590	6.55	0.01	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.10	Put	0.23000		0.00023		0.38000	0.00038	0.230	6.67	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	3,539.38000		3.53938		3,656.33000	3.65633	3,539.380	6.80	1.00	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	3,712.10000		3.71210		3,829.04000	3.82904	3,712.100	6.84	1.00	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	3,941.84000		3.94184		4,058.76000	4.05876	3,941.840	6.89	1.00	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	4,570.33000		4.57033		4,687.25000	4.68725	4,570.330	7.02	1.00	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.17	0.00	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.44	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.44	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			8.64673		114.12302		8.62638	114.24234		6.74	0.00	1,059,860,486.74	9,287	81,702.00
R186	On 02/05/2019	Bond Future	8.50	Call	1,102.94000		1.10294		1,161.36000	1.16136	1,102.940	6.59	0.42	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,430.02000		1.43002		1,497.60000	1.49760	1,430.020	6.66	0.49	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,519.61000		1.51961		1,589.41000	1.58941	1,519.610	6.68	0.51	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,675.70000		1.67570		1,749.13000	1.74913	1,675.700	6.71	0.54	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	2,013.89000		2.01389		2,094.23000	2.09423	2,013.890	6.78	0.60	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	913.21000		0.91321		0.00000	0.00000	913.210	6.85	0.35	167,685,275.42	4,250	4,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,782.53000		2.78253		2,874.82000	2.87482	2,782.530	6.92	0.71	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	664.33000		0.66433		639.83000	0.63983	664.330	6.97	0.27	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,661.80000		3.66180		3,763.15000	3.76315	3,661.800	7.14	0.79	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,893.21000		3.89321		3,996.39000	3.99639	3,893.210	7.19	0.81	0.00	0	3,250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/05/2019	Bond Future	9.30	Call	4,129.30000		4.12930		4,234.15000	4.23415	4,129.300	7.25	0.83	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	141.60000		0.14160		136.55000	0.13655	141.600	7.80	0.07	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	74.34000		0.07434		71.67000	0.07167	74.340	7.80	0.04	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	61.21000		0.06121		59.01000	0.05901	61.210	7.80	0.03	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	51.87000		0.05187		50.01000	0.05001	51.870	7.80	0.03	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.68675		111.02265		8.66538	111.14447		7.08	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,183.62000		1.18362		1,231.63000	1.23163	1,183.620	6.71	0.35	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,434.55000		3.43455		3,520.04000	3.52004	3,434.550	7.34	0.65	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	335.81000		0.33581		326.28000	0.32628	335.810	8.24	0.11	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			300.35493		300.35493		300.29938	300.29938			0.00	0.00	0	5.00
R197	On 02/05/2019	Bond Future			305.56439		305.56439		305.50897	305.50897			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			303.97146		303.97146		303.91557	303.91557			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			234.35743		234.35743		234.36202	234.36202			0.00	28,122,891.60	120	548.00
R202	On 02/05/2019	Bond Future			238.42234		238.42234		238.42772	238.42772			0.00	0.00	0	8,666.00
R202	On 01/08/2019	Bond Future			239.06210		239.06210		239.06804	239.06804			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			7.76749		103.46675		7.74779	103.53404		2.90	0.00	0.00	0	32,000.00
R2023	On 02/05/2019	Bond Future			7.78261		101.30898		7.76145	101.37772		3.23	0.00	0.00	0	67,899.00
R2023	On 01/08/2019	Bond Future			7.77527		103.26235		7.75233	103.33267		3.41	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			9.10420		92.69968		9.09488	92.76024		8.81	0.00	0.00	0	29,518.00
R2030	On 07/02/2019	Bond Future	8.90	Call	42.13000		0.04213		63.06000	0.06306	42.130	8.37	0.09	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	703.67000		0.70367		774.75000	0.77475	703.670	8.73	0.68	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	3,147.45000		3.14745		3,208.53000	3.20853	3,147.450	9.30	1.00	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	3,641.19000		3.64119		3,701.92000	3.70192	3,641.190	9.44	1.00	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.28	0.00	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.15860		94.28623		9.14891	94.34817		9.42	0.00	0.00	0	48,134.00
R2030	On 02/05/2019	Bond Future	8.90	Call	997.57000		0.99757		1,028.61000	1.02861	997.570	9.05	0.36	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,641.00000		2.64100		2,690.22000	2.69022	2,641.000	9.58	0.64	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	226.18000		0.22618		225.11000	0.22511	226.180	10.84	0.09	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.21038		92.09900		9.20029	92.16234		9.87	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			9.32432		95.00235		9.31501	95.06811		9.60	0.00	0.00	0	21,390.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/05/2019	Bond Future		9.37893	92.47225		9.36929	92.53938		10.70	0.00	1,941,917.25	21	38,718.00
R2032	On 01/08/2019	Bond Future		9.42957	94.25553		9.41956	94.32422		10.69	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		9.48948	99.02455		9.48020	99.09748		10.25	0.00	0.00	0	11,417.00
R2035	On 02/05/2019	Bond Future		9.54275	96.22042		9.53316	96.29487		11.48	0.00	0.00	0	72,264.00
R2035	On 01/08/2019	Bond Future		9.59331	98.07574		9.58338	98.15185		11.49	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		9.56423	91.22526		9.55492	91.29899		11.29	0.00	0.00	0	34,250.00
R2037	On 02/05/2019	Bond Future		9.62000	92.78657		9.61038	92.86189		12.07	0.00	116,447,145.35	1,255	57,644.00
R2037	On 01/08/2019	Bond Future		9.67482	90.32008		9.66486	90.39711		12.67	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		9.63420	94.62444		9.61986	94.74692		11.65	0.00	0.00	0	8,592.00
R2040	On 02/05/2019	Bond Future		9.68958	96.24398		9.67481	96.36875		12.48	0.00	0.00	0	21,901.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,986.30000	1.98630	2,057.23000	2.05723	1,986.300	12.26	0.46	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	5,086.47000	5.08647	5,192.36000	5.19236	5,086.470	13.27	0.76	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future		9.74420	93.59385		9.72894	93.72128		13.12	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		9.65402	91.80908		9.64467	91.89057		12.23	0.00	0.00	0	20,936.00
R2044	On 02/05/2019	Bond Future		9.70708	93.38041		9.69744	93.46359		13.12	0.00	4,015,357.63	43	35,976.00
R2044	On 01/08/2019	Bond Future		9.75936	90.80020		9.74940	90.88523		13.82	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,862.51000	1.86251	1,901.17000	1.90117	1,862.510	12.81	0.35	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,904.50000	3.90450	3,961.61000	3.96161	3,904.500	13.64	0.56	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,328.83000	1.32883	1,317.15000	1.31715	1,328.830	14.67	0.23	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		9.62901	95.44567		9.61966	95.52978		12.07	0.00	0.00	0	76,086.00
R2048	On 02/05/2019	Bond Future		9.67687	92.64366		9.66723	92.72958		13.58	0.00	43,913,094.84	474	107,637.00
R2048	On 01/08/2019	Bond Future		9.72248	94.43004		9.71254	94.51783		13.66	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		6.37935	101.32164		6.27976	101.41022		0.23	0.00	0.00	0	9,309.00
R207	On 02/05/2019	Bond Future		6.01206	103.05576		5.87790	103.14619		0.24	0.00	5,255,843.76	51	6,967.00
R207	On 01/08/2019	Bond Future		4.94186	101.40090		4.73221	101.49332		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		7.00764	101.99079		6.95678	102.08961		0.98	0.00	0.00	0	2,320.00
R208	On 02/05/2019	Bond Future		6.94259	100.33594		6.88493	100.43681		1.17	0.00	0.00	0	13,637.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 01/08/2019	Bond Future			6.80077		102.27076		6.73380	102.37379		1.24	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			9.43882		75.48015		9.42943	75.54320		11.56	0.00	242,895,122.70	3,218	13,397.00
R209	On 07/02/2019	Bond Future	9.04	Call	1.54000		0.00154		3.58000	0.00358	1.540	10.72	0.00	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	862.66000		0.86266		938.51000	0.93851	862.660	11.63	0.73	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	0.01000		0.00001		0.03000	0.00003	0.010	13.03	0.00	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.48715		73.62346		9.47747	73.68782		12.96	0.00	1,170,171,273.24	15,894	102,944.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,383.02000		1.38302		1,420.80000	1.42080	1,383.020	12.31	0.43	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,747.40000		3.74740		3,804.08000	3.80408	3,747.400	13.26	0.75	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	257.22000		0.25722		255.94000	0.25594	257.220	14.45	0.10	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	170.63000		0.17063		170.22000	0.17022	170.630	14.95	0.07	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.53208		75.04329		9.52210	75.10902		13.04	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			187.89665		187.89665		187.75065	187.75065			0.00	0.00	0	840.00
R210	On 02/05/2019	Bond Future			188.60017		188.60017		188.45235	188.45235			0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future			192.28189		192.28189		192.13154	192.13154			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			156.23223		156.23223		156.14776	156.14776			0.00	0.00	0	2,420.00
R212	On 02/05/2019	Bond Future			158.94199		158.94199		158.85655	158.85655			0.00	0.00	0	4,473.00
R212	On 01/08/2019	Bond Future			161.97341		161.97341		161.88662	161.88662			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			9.22428		87.20960		9.21998	87.23708		9.30	0.00	0.00	0	2,102.00
R213	On 02/05/2019	Bond Future			9.27440		85.15375		9.26992	85.18198		10.41	0.00	0.00	0	31,029.00
R213	On 01/08/2019	Bond Future			9.32078		86.79566		9.31612	86.82461		10.49	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			9.60899		74.68870		9.59963	74.75436		12.43	0.00	0.00	0	3,837.00
R214	On 02/05/2019	Bond Future			9.65662		72.67202		9.64699	72.73901		13.93	0.00	0.00	0	28,045.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 01/08/2019	Bond Future	9.70194		74.07329		9.69201	74.14178		13.98	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	9.95250		9.95250		9.93380	9.93380		11.99	0.00	0.00	0	1,200.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.07920		10.07920		10.06190	10.06190		12.48	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.50500		2.50500		2.51590	2.51590		16.12	0.00	0.00	0	30,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.41880		2.41880		2.43000	2.43000		17.06	0.00	0.00	0	0.00
Total for Derivatives :												6,739,283,041.88	168,933	7 649 617.00
Grand Total:												6,739,283,041.88	168,933	7 649 617.00