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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 22/02/2019

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On 25/02/2019	Any day expiry		13.99900	13.99900		14.02640	14.02640		10.55	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry		14.00070	14.00070		14.02800	14.02800		12.73	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry	13.75	Put	11.47750	0.01148	25.70920	0.02571	11.478	14.30	0.11	0.00	0	25,000.00
\$ / R	On 28/02/2019	Any day expiry		14.00390	14.00390		14.03120	14.03120		14.56	0.00	19,614,000.00	1,400	2,259.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	0.33880	0.00034	0.44080	0.00044	0.339	21.16	0.00	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	22.88480	0.02288	27.40350	0.02740	22.885	16.54	0.15	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	240.05730	0.24006	233.57290	0.23357	240.057	16.18	0.75	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	34.92190	0.03492	53.04520	0.05305	34.922	16.59	0.21	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	281.02190	0.28102	271.84520	0.27185	281.022	16.59	0.79	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	9.99800	0.01000	17.32450	0.01732	9.998	18.78	0.07	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	3.66410	0.00366	6.60690	0.00661	3.664	20.72	0.03	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	0.63850	0.00064	1.20940	0.00121	0.639	25.66	0.00	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	0.22550	0.00023	0.40520	0.00041	0.226	28.78	0.00	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry		14.01040	14.01040		14.03780	14.03780		14.62	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry		14.01200	14.01200		14.03950	14.03950		14.82	0.00	0.00	0	10,080.00
\$ / R	On 05/03/2019	Any day expiry	13.40	Call	621.09180	0.62109	648.07700	0.64808	621.092	16.15	0.95	0.00	0	50,000.00

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 05/03/2019	Any day expiry	13.45	Put	12.00150	0.01200	11.62600	0.01163	12.002	16.04	0.07	0.00	0	100,000.00
\$ / R	On 05/03/2019	Any day expiry	13.50	Call	527.69880	0.52770	555.03800	0.55504	527.699	15.93	0.91	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.70	Put	41.89740	0.04190	43.35910	0.04336	41.897	15.49	0.20	0.00	0	100,000.00
\$ / R	On 05/03/2019	Any day expiry	13.70	Call	353.89740	0.35390	382.85910	0.38286	353.897	15.49	0.80	0.00	0	100,000.00
\$ / R	On 08/03/2019	Any day expiry			14.01680	14.01680	14.00290	14.00290		15.23	0.00	0.00	0	0.00
\$ / R	On 08/03/2019	Any day expiry	13.70	Put	52.36820	0.05237	0.00000	0.00000	52.368	15.19	0.22	75,860,710.75	25,000	25,000.00
\$ / R	On 11/03/2019	Any day expiry			14.02190	14.02190	14.04960	14.04960		14.98	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	141.30300	0.14130	141.73450	0.14173	141.303	14.89	0.42	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	7.69170	0.00769	11.37790	0.01138	7.692	19.39	0.03	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.03360	14.03360	14.06140	14.06140		15.35	0.00	1,009,521,049.60	71,936	795,588.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.49	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.10220	0.00010	0.13320	0.00013	0.102	21.32	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	1.29840	0.00130	1.57770	0.00158	1.298	18.50	0.01	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	1.49040	0.00149	1.80260	0.00180	1.490	18.35	0.01	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	3.53460	0.00353	4.20000	0.00420	3.535	16.91	0.02	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	4.59680	0.00460	5.44940	0.00545	4.597	16.31	0.02	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	4.84860	0.00485	5.74420	0.00574	4.849	16.19	0.02	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	6.01780	0.00602	7.10590	0.00711	6.018	15.71	0.03	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	6.90330	0.00690	8.13000	0.00813	6.903	15.41	0.03	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	8.38990	0.00839	9.83720	0.00984	8.390	14.98	0.04	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	9.13080	0.00913	10.68270	0.01068	9.131	14.80	0.04	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	12.16190	0.01216	14.10680	0.01411	12.162	14.20	0.06	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	15.37200	0.01537	17.68090	0.01768	15.372	13.72	0.07	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	17.22880	0.01723	19.68770	0.01969	17.229	13.62	0.08	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	28.97920	0.02898	31.88300	0.03188	28.979	13.87	0.12	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Call	568.67310	0.56867	599.49290	0.59949	568.673	13.97	0.86	0.00	0	145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	35.07310	0.03507	38.09290	0.03809	35.073	13.97	0.14	0.00	0	7,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	43.96100	0.04396	47.05810	0.04706	43.961	14.10	0.16	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	487.97460	0.48797	518.85820	0.51886	487.975	14.22	0.81	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	54.37460	0.05437	57.45820	0.05746	54.375	14.22	0.19	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	58.99100	0.05899	62.04310	0.06204	58.991	14.27	0.20	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	74.47170	0.07447	77.32210	0.07732	74.472	14.42	0.24	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	80.19340	0.08019	82.93980	0.08294	80.193	14.47	0.25	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	86.20240	0.08620	88.82840	0.08883	86.202	14.52	0.27	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	109.55940	0.10956	111.61040	0.11161	109.559	14.70	0.31	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	120.69670	0.12070	122.42960	0.12243	120.697	14.77	0.34	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	132.51900	0.13252	133.89150	0.13389	132.519	14.85	0.36	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	136.61200	0.13661	137.85620	0.13786	136.612	14.87	0.36	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	153.75140	0.15375	154.43180	0.15443	153.751	14.98	0.39	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	260.48890	0.26049	288.17260	0.28817	260.489	15.10	0.57	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	235.51410	0.23551	262.30020	0.26230	235.514	15.23	0.53	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	201.91410	0.20191	200.90020	0.20090	201.914	15.23	0.47	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	223.26720	0.22327	221.47420	0.22147	223.267	15.33	0.50	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	157.04860	0.15705	179.77970	0.17978	157.049	15.98	0.39	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	141.74480	0.14174	163.39050	0.16339	141.745	16.19	0.36	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	379.64190	0.37964	372.83190	0.37283	379.642	16.32	0.65	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	394.24160	0.39424	386.99420	0.38699	394.242	16.40	0.67	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	127.84160	0.12784	148.39420	0.14839	127.842	16.40	0.34	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	431.63670	0.43164	423.29640	0.42330	431.637	16.61	0.69	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	501.90060	0.50190	491.62750	0.49163	501.901	16.99	0.74	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	509.92360	0.50992	499.43990	0.49944	509.924	17.03	0.74	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	91.58580	0.09159	108.69240	0.10869	91.586	17.07	0.25	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	87.82810	0.08783	104.52000	0.10452	87.828	17.16	0.25	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	84.22410	0.08422	100.50490	0.10050	84.224	17.24	0.24	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	550.62410	0.55062	539.10490	0.53910	550.624	17.24	0.76	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	575.49140	0.57549	563.36550	0.56337	575.491	17.37	0.78	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	600.67030	0.60067	587.95250	0.58795	600.670	17.49	0.79	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	677.91480	0.67791	663.49950	0.66350	677.915	17.87	0.82	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	757.38670	0.75739	741.41160	0.74141	757.387	18.25	0.85	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	44.49660	0.04450	55.43760	0.05544	44.497	18.44	0.14	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	819.87950	0.81988	802.87900	0.80288	819.879	18.46	0.87	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	828.88470	0.82888	811.74490	0.81174	828.885	18.49	0.87	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	837.91190	0.83791	820.63380	0.82063	837.912	18.52	0.87	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	846.96060	0.84696	829.54530	0.82955	846.961	18.55	0.88	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	27.93130	0.02793	36.28480	0.03628	27.931	19.01	0.09	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,031.83270	1.03183	1,011.92790	1.01193	1,031.833	19.13	0.92	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,088.49340	1.08849	1,067.93860	1.06794	1,088.493	19.30	0.93	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,107.48000	1.10748	1,086.71860	1.08672	1,107.480	19.36	0.93	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,116.99080	1.11699	1,096.12730	1.09613	1,116.991	19.39	0.93	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	18.74460	0.01874	25.28660	0.02529	18.745	19.50	0.06	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,174.28440	1.17428	1,152.83660	1.15284	1,174.284	19.56	0.94	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,183.86930	1.18387	1,162.32830	1.16233	1,183.869	19.59	0.94	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	16.66770	0.01667	22.74340	0.02274	16.668	19.65	0.06	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	15.53380	0.01553	21.34420	0.02134	15.534	19.73	0.05	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,299.58150	1.29958	1,277.01020	1.27701	1,299.581	19.93	0.95	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	10.93040	0.01093	15.55840	0.01556	10.930	20.16	0.04	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	9.72600	0.00973	14.00980	0.01401	9.726	20.31	0.03	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	9.50110	0.00950	13.69630	0.01370	9.501	20.34	0.03	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	8.65370	0.00865	12.51000	0.01251	8.654	20.45	0.03	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	7.88320	0.00788	11.42620	0.01143	7.883	20.56	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	5.96820	0.00597	8.70630	0.00871	5.968	20.91	0.02	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	4.22990	0.00423	6.20200	0.00620	4.230	21.33	0.02	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	4.04160	0.00404	5.92850	0.00593	4.042	21.39	0.02	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	3.52730	0.00353	5.17890	0.00518	3.527	21.56	0.01	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	2.75450	0.00275	4.04580	0.00405	2.754	21.88	0.01	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	2.06480	0.00206	3.02750	0.00303	2.065	22.25	0.01	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	1.85040	0.00185	2.70970	0.00271	1.850	22.39	0.01	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	1.42680	0.00143	2.08000	0.00208	1.427	22.73	0.01	0.00	0	10,000.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	1.20260	0.00120	1.74610	0.00175	1.203	22.96	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	0.79150	0.00079	1.13380	0.00113	0.792	23.53	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	0.75960	0.00076	1.08640	0.00109	0.760	23.59	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	0.48440	0.00048	0.66530	0.00067	0.484	25.20	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	0.48670	0.00049	0.66760	0.00067	0.487	25.28	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	0.49860	0.00050	0.67890	0.00068	0.499	25.69	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.51310	0.00051	0.69300	0.00069	0.513	26.18	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.51560	0.00052	0.69540	0.00070	0.516	26.26	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.51800	0.00052	0.69780	0.00070	0.518	26.34	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.55130	0.00055	0.73020	0.00073	0.551	27.40	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.57000	0.00057	0.74860	0.00075	0.570	27.97	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	0.62660	0.00063	0.80460	0.00080	0.627	29.61	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.79070	0.00079	0.96840	0.00097	0.791	33.68	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.65220	0.00065	0.89200	0.00089	0.652	35.72	0.00	0.00	0	7,100.00
\$ / R	On 22/03/2019	Any day expiry			14.04020	14.04020	14.06810	14.06810		15.51	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	370.05730	0.37006	399.45850	0.39946	370.057	14.97	0.67	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	179.66030	0.17966	202.87250	0.20287	179.660	16.12	0.41	0.00	0	30,000.00
\$ / R	On 27/03/2019	Any day expiry			14.04870	14.04870	14.07660	14.07660		15.55	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	178.98560	0.17899	180.06820	0.18007	178.986	15.19	0.39	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	236.17680	0.23618	235.90550	0.23591	236.177	15.44	0.46	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.05210	14.05210	14.08000	14.08000		15.66	0.00	0.00	0	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	13.20370	0.01320	14.77920	0.01478	13.204	15.24	0.05	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	53.01880	0.05302	55.01330	0.05501	53.019	14.42	0.16	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	364.66430	0.36466	393.29010	0.39329	364.664	15.29	0.62	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	363.08580	0.36309	358.24330	0.35824	363.086	16.22	0.57	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	396.49710	0.39650	390.78300	0.39078	396.497	16.40	0.60	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	155.82440	0.15582	175.36480	0.17536	155.824	16.96	0.33	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	100.50960	0.10051	115.52770	0.11553	100.510	17.96	0.23	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	28.46040	0.02846	34.62130	0.03462	28.460	20.40	0.07	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	13.42800	0.01343	17.38140	0.01738	13.428	20.83	0.04	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.05890	14.05890	14.08670	14.08670		15.62	0.00	0.00	0	55.00
\$ / R	On 04/04/2019	Any day expiry			14.06230	14.06230	14.09010	14.09010		15.71	0.00	563,751,000.00	40,000	40,000.00
\$ / R	On 04/04/2019	Any day expiry	14.00	Call	324.97960	0.32498	352.13430	0.35213	324.980	15.61	0.54	0.00	0	30,000.00
\$ / R	On 05/04/2019	Any day expiry			14.06400	14.06400	14.09180	14.09180		15.76	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	158.99800	0.15900	160.17870	0.16018	158.998	15.17	0.33	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	199.58340	0.19958	220.45470	0.22045	199.583	16.78	0.37	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.08100	14.08100	14.10880	14.10880		15.87	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.09980	14.09980	14.12750	14.12750		16.04	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.10500	14.10500	14.13260	14.13260		16.05	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.10680	14.10680	14.13430	14.13430		16.12	0.00	9,256,488.00	656	1,708.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	34.77260	0.03477	37.21640	0.03722	34.773	14.26	0.09	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	743.69000	0.74369	772.87650	0.77288	743.690	14.96	0.77	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	445.01680	0.44502	441.46520	0.44147	445.017	16.40	0.52	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	476.40550	0.47641	472.28460	0.47228	476.406	16.54	0.54	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	174.61980	0.17462	191.37050	0.19137	174.620	18.17	0.27	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	74.15620	0.07416	84.31750	0.08432	74.156	20.01	0.13	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	49.24050	0.04924	57.15960	0.05716	49.241	20.66	0.09	0.00	0	250.00
\$ / R	On 09/05/2019	Any day expiry			14.12230	14.12230	14.14970	14.14970		16.38	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	630.26550	0.63027	657.53430	0.65753	630.266	15.67	0.67	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	391.06680	0.39107	414.01570	0.41402	391.067	16.64	0.49	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.12930	14.12930	14.15660	14.15660		16.55	0.00	0.00	0	93.00
\$ / R	On 20/05/2019	Any day expiry			14.14140	14.14140	14.16850	14.16850		16.73	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	416.80520	0.41681	438.57570	0.43858	416.805	16.97	0.48	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	167.48550	0.16749	180.31990	0.18032	167.485	19.37	0.23	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	134.06580	0.13407	145.03910	0.14504	134.066	19.96	0.19	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.15720	14.15720	14.18430	14.18430		16.80	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.16080	14.16080	14.18780	14.18780		16.81	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	73.86610	0.07387	74.84100	0.07484	73.866	15.10	0.13	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	515.84900	0.51585	510.18830	0.51019	515.849	16.93	0.50	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	546.14820	0.54615	540.08560	0.54009	546.148	17.04	0.51	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	240.11520	0.24012	255.03990	0.25504	240.115	18.80	0.29	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	125.44650	0.12545	135.24500	0.13524	125.446	20.47	0.17	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	92.78240	0.09278	100.73000	0.10073	92.782	21.14	0.13	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.16620	14.16620	14.19320	14.19320		16.74	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.16790	14.16790	14.19500	14.19500		16.75	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.17860	14.17860	14.20570	14.20570		16.80	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	335.34470	0.33534	332.06960	0.33207	335.345	16.13	0.37	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	449.75670	0.44976	445.07600	0.44508	449.757	16.55	0.45	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	499.30520	0.49931	494.03120	0.49403	499.305	16.71	0.47	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	558.03730	0.55804	552.00670	0.55201	558.037	16.91	0.50	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.18580	14.18580	14.21280	14.21280		16.82	0.00	84,192,723.00	5,935	109,443.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	1.96660	0.00197	2.13230	0.00213	1.967	19.65	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	25.08600	0.02509	26.52550	0.02653	25.086	15.95	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	43.05490	0.04305	45.58390	0.04558	43.055	15.03	0.08	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	49.74510	0.04975	52.64570	0.05265	49.745	14.78	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	82.28590	0.08229	82.90210	0.08290	82.286	15.01	0.13	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	85.71440	0.08571	86.30560	0.08631	85.714	15.03	0.14	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	104.43820	0.10444	104.86310	0.10486	104.438	15.13	0.16	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	135.32290	0.13532	135.41130	0.13541	135.323	15.26	0.20	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	137.74570	0.13775	137.80620	0.13781	137.746	15.27	0.20	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	150.32020	0.15032	150.22650	0.15023	150.320	15.32	0.21	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	894.21080	0.89421	920.33040	0.92033	894.211	15.52	0.73	52,145,087.40	5,000	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	830.45210	0.83045	856.04510	0.85605	830.452	15.71	0.70	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	341.32980	0.34133	338.47750	0.33848	341.330	16.13	0.37	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	660.18850	0.66019	683.84070	0.68384	660.189	16.26	0.61	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	619.99820	0.62000	643.05520	0.64306	619.998	16.41	0.58	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	610.28160	0.61028	633.18500	0.63319	610.282	16.45	0.58	20,490,965.25	2,500	23,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	424.48160	0.42448	420.38500	0.42038	424.482	16.45	0.42	0.00	0	301,700.00

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	14.07	Put	461.50890	0.46151	456.86470	0.45686	461.509	16.58	0.45	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	534.40490	0.53440	528.71080	0.52871	534.405	16.82	0.49	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	564.40510	0.56441	558.30580	0.55831	564.405	16.93	0.50	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	595.14470	0.59514	588.63580	0.58864	595.145	17.04	0.52	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	462.41080	0.46241	482.48990	0.48249	462.411	17.15	0.47	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	437.63580	0.43764	457.13550	0.45714	437.636	17.31	0.45	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	385.88730	0.38589	404.06360	0.40406	385.887	17.66	0.41	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	815.22750	0.81523	805.99320	0.80599	815.228	17.77	0.60	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	829.44830	0.82945	820.05050	0.82005	829.448	17.82	0.61	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	319.75550	0.31976	335.98960	0.33599	319.755	18.19	0.35	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	277.88700	0.27789	292.79140	0.29279	277.887	18.59	0.31	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	257.12780	0.25713	271.34890	0.27135	257.128	18.80	0.29	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	220.49330	0.22049	233.41320	0.23341	220.493	19.24	0.26	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	217.15800	0.21716	229.95130	0.22995	217.158	19.28	0.25	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	189.55010	0.18955	201.26080	0.20126	189.550	19.67	0.22	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	175.93370	0.17593	187.07800	0.18708	175.934	19.88	0.21	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	170.45640	0.17046	181.72810	0.18173	170.456	19.95	0.20	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	150.29430	0.15029	160.71920	0.16072	150.294	20.24	0.18	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	140.09650	0.14010	150.02470	0.15002	140.096	20.40	0.17	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	136.86690	0.13687	146.63290	0.14663	136.867	20.45	0.17	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	128.64350	0.12864	137.99070	0.13799	128.644	20.59	0.16	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	120.03640	0.12004	128.93090	0.12893	120.036	20.75	0.15	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	34.85350	0.03485	38.71160	0.03871	34.853	24.35	0.05	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.19640	14.19640	14.22350	14.22350		16.76	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.21070	14.21070	14.23780	14.23780		16.73	0.00	9,325,696.00	656	1,364.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	97.20520	0.09721	97.34840	0.09735	97.205	14.97	0.15	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	551.36440	0.55136	545.47730	0.54548	551.364	16.73	0.48	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	581.06080	0.58106	574.37240	0.57437	581.061	16.83	0.49	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	276.20710	0.27621	290.45810	0.29046	276.207	18.77	0.30	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	156.98150	0.15698	166.88470	0.16688	156.981	20.29	0.18	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	121.33880	0.12134	129.60530	0.12961	121.339	20.89	0.14	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.21610	14.21610	14.24320	14.24320		16.67	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.21970	14.21970	14.24670	14.24670		16.69	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.26970	14.26970	14.29680	14.29680		16.64	0.00	9,361,776.00	656	226.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	122.79610	0.12280	122.20750	0.12221	122.796	14.89	0.16	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	585.96070	0.58596	579.47700	0.57948	585.961	16.55	0.46	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	614.72850	0.61473	607.98270	0.60798	614.728	16.64	0.47	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	316.10370	0.31610	329.58190	0.32958	316.104	18.74	0.30	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	191.83460	0.19183	202.08760	0.20209	191.835	20.11	0.19	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	153.46010	0.15346	162.20060	0.16220	153.460	20.66	0.16	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.27150	14.27150	14.29860	14.29860		16.64	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.29300	14.29300	14.32010	14.32010		16.66	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	766.76470	0.76676	758.50210	0.75850	766.765	16.99	0.52	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	187.98050	0.18798	197.68220	0.19768	187.980	20.25	0.18	0.00	0	3,147.00

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 30/08/2019	Any day expiry			14.32330	14.32330		14.35040	14.35040		16.61	0.00	9,413,496.00	657	1,221.00
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	144.62300	0.14462	143.57300	0.14357	144.623	14.86	0.17	0.00	0	500.00			
\$ / R	14.20	Put	On 30/08/2019	Any day expiry	612.98530	0.61299	606.35210	0.60635	612.985	16.44	0.45	0.00	0	250.00			
\$ / R	14.25	Put	On 30/08/2019	Any day expiry	641.43340	0.64143	634.57790	0.63458	641.433	16.53	0.46	0.00	0	250.00			
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	344.25940	0.34426	357.54290	0.35754	344.259	18.82	0.30	0.00	0	500.00			
\$ / R	16.33	Call	On 30/08/2019	Any day expiry	218.00390	0.21800	228.51200	0.22851	218.004	20.06	0.20	0.00	0	250.00			
\$ / R	16.70	Call	On 30/08/2019	Any day expiry	177.56880	0.17757	186.70210	0.18670	177.569	20.58	0.17	0.00	0	250.00			
\$ / R			On 02/09/2019	Any day expiry	14.32870	14.32870	14.35570	14.35570		16.65	0.00	0.00	0	55.00			
\$ / R			On 04/09/2019	Any day expiry	14.33230	14.33230	14.35930	14.35930		16.66	0.00	0.00	0	74.00			
\$ / R			On 05/09/2019	Any day expiry	14.33400	14.33400	14.36110	14.36110		16.66	0.00	0.00	0	0.00			
\$ / R	19.00	Call	On 05/09/2019	Any day expiry	69.50210	0.06950	73.63620	0.07364	69.502	24.26	0.07	0.00	0	20,000.00			
\$ / R			On 16/09/2019	Foreign Exchange Future	14.35370	14.35370	14.38060	14.38060		16.62	0.00	0.00	0	22,605.00			
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	5.96880	0.00597	5.83060	0.00583	5.969	16.83	0.01	0.00	0	1,000.00			
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	74.01910	0.07402	75.08830	0.07509	74.019	14.68	0.10	0.00	0	1,000.00			
\$ / R	13.15	Put	On 16/09/2019	Foreign Exchange Future	192.20810	0.19221	191.26310	0.19126	192.208	14.96	0.20	0.00	0	11,333.00			
\$ / R	13.25	Put	On 16/09/2019	Foreign Exchange Future	219.86160	0.21986	218.58820	0.21859	219.862	15.05	0.22	0.00	0	3,900.00			
\$ / R	13.65	Call	On 16/09/2019	Foreign Exchange Future	1,059.38510	1.05939	1,083.32660	1.08333	1,059.385	15.44	0.69	0.00	0	5,666.00			
\$ / R	13.70	Put	On 16/09/2019	Foreign Exchange Future	376.91510	0.37692	373.72150	0.37372	376.915	15.53	0.32	0.00	0	2,000.00			
\$ / R	13.77	Put	On 16/09/2019	Foreign Exchange Future	407.79140	0.40779	404.25510	0.40426	407.791	15.65	0.34	0.00	0	28,500.00			
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	503.24730	0.50325	498.66970	0.49867	503.247	15.98	0.39	0.00	0	800.00			
\$ / R	14.00	Put	On 16/09/2019	Foreign Exchange Future	518.46710	0.51847	513.73200	0.51373	518.467	16.03	0.39	0.00	0	1,000.00			
\$ / R	14.12	Put	On 16/09/2019	Foreign Exchange Future	581.65110	0.58165	576.25200	0.57625	581.651	16.23	0.42	0.00	0	177.00			
\$ / R	14.21	Put	On 16/09/2019	Foreign Exchange Future	631.37960	0.63138	625.47400	0.62547	631.380	16.38	0.44	0.00	0	2,700.00			
\$ / R	14.50	Call	On 16/09/2019	Foreign Exchange Future	658.48280	0.65848	677.77190	0.67777	658.483	16.88	0.49	0.00	0	14,000.00			
\$ / R	14.65	Put	On 16/09/2019	Foreign Exchange Future	901.79840	0.90180	893.40390	0.89340	901.798	17.14	0.54	0.00	0	3,000.00			
\$ / R	15.03	Call	On 16/09/2019	Foreign Exchange Future	490.58640	0.49059	507.15470	0.50715	490.586	17.79	0.39	0.00	0	177.00			
\$ / R	15.38	Put	On 16/09/2019	Foreign Exchange Future	1,433.20660	1.43321	1,420.91050	1.42091	1,433.207	18.42	0.67	0.00	0	5,000.00			
\$ / R	15.51	Call	On 16/09/2019	Foreign Exchange Future	380.17850	0.38018	394.15110	0.39415	380.178	18.66	0.31	0.00	0	28,500.00			
\$ / R	15.56	Put	On 16/09/2019	Foreign Exchange Future	1,576.75990	1.57676	1,563.59250	1.56359	1,576.760	18.75	0.69	0.00	0	2,571.00			
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	315.35970	0.31536	327.72030	0.32772	315.360	19.28	0.27	0.00	0	1,000.00			
\$ / R	17.23	Call	On 16/09/2019	Foreign Exchange Future	155.07720	0.15508	162.52300	0.16252	155.077	21.15	0.14	0.00	0	800.00			
\$ / R	17.64	Call	On 16/09/2019	Foreign Exchange Future	133.56960	0.13357	139.87320	0.13987	133.570	22.01	0.12	0.00	0	5,000.00			
\$ / R	17.85	Call	On 16/09/2019	Foreign Exchange Future	124.39050	0.12439	130.34260	0.13034	124.390	22.44	0.11	0.00	0	2,700.00			
\$ / R	17.93	Call	On 16/09/2019	Foreign Exchange Future	121.17550	0.12118	126.99890	0.12700	121.175	22.61	0.11	0.00	0	2,571.00			
\$ / R	18.47	Call	On 16/09/2019	Foreign Exchange Future	102.83750	0.10284	107.92340	0.10792	102.838	23.73	0.09	0.00	0	1,200.00			
\$ / R			On 30/09/2019	Any day expiry	14.37860	14.37860	14.40550	14.40550		16.66	0.00	0.00	0	53.00			
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	164.47120	0.16447	163.84440	0.16384	164.471	14.81	0.18	0.00	0	500.00			
\$ / R	14.20	Put	On 30/09/2019	Any day expiry	636.44130	0.63644	630.77370	0.63077	636.441	16.33	0.44	0.00	0	250.00			
\$ / R	14.25	Put	On 30/09/2019	Any day expiry	664.65360	0.66465	658.78820	0.65879	664.654	16.41	0.45	0.00	0	250.00			
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	375.29840	0.37530	388.95250	0.38895	375.298	18.86	0.30	0.00	0	500.00			
\$ / R	16.50	Call	On 30/09/2019	Any day expiry	246.24640	0.24625	257.15840	0.25716	246.246	20.01	0.21	0.00	0	250.00			
\$ / R	16.89	Call	On 30/09/2019	Any day expiry	202.85440	0.20285	212.34820	0.21235	202.854	20.54	0.18	0.00	0	250.00			
\$ / R			On 02/10/2019	Any day expiry	14.38210	14.38210	14.40900	14.40900		16.67	0.00	0.00	0	55.00			
\$ / R			On 31/10/2019	Any day expiry	14.43360	14.43360	14.46090	14.46090		16.67	0.00	0.00	0	108.00			

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 31/10/2019	Any day expiry	13.00	Put	184.21570	0.18422	183.81160	0.18381	184.216	14.81	0.18	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	658.75940	0.65876	653.76690	0.65377	658.759	16.27	0.43	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	686.75150	0.68675	681.58870	0.68159	686.751	16.35	0.44	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	399.48000	0.39948	413.70180	0.41370	399.480	18.98	0.30	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	270.26710	0.27027	281.46230	0.28146	270.267	20.07	0.21	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	226.82020	0.22682	236.81500	0.23681	226.820	20.57	0.18	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.48550	14.48550	14.51340	14.51340		16.69	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	200.87760	0.20088	200.75960	0.20076	200.878	14.80	0.18	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	677.04960	0.67705	672.60920	0.67261	677.050	16.21	0.42	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	704.84740	0.70485	700.22890	0.70023	704.847	16.29	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	422.39020	0.42239	437.21750	0.43722	422.390	19.04	0.30	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	293.05350	0.29305	305.13340	0.30513	293.053	20.09	0.22	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	249.47330	0.24947	260.45580	0.26046	249.473	20.57	0.19	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.49100	14.49100	14.51880	14.51880		16.67	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.49460	14.49460	14.52240	14.52240		16.67	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.51090	14.51090	14.53870	14.53870		16.66	0.00	0.00	0	10,863.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	29.40280	0.02940	27.88060	0.02788	29.403	13.17	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	424.61870	0.42462	422.87580	0.42288	424.619	15.43	0.31	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	482.55130	0.48255	480.22330	0.48022	482.551	15.55	0.33	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	615.20930	0.61521	611.69340	0.61169	615.209	15.98	0.39	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	415.51560	0.41552	430.59840	0.43060	415.516	19.16	0.29	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	316.57360	0.31657	329.11140	0.32911	316.574	19.97	0.23	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	256.52910	0.25653	267.29380	0.26729	256.529	20.63	0.19	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	95.88430	0.09588	102.14070	0.10214	95.884	23.29	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.54320	14.54320	14.57120	14.57120		16.68	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	215.83440	0.21583	216.09220	0.21609	215.834	14.74	0.19	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	694.06060	0.69406	690.29360	0.69029	694.061	16.14	0.41	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	721.63260	0.72163	717.70710	0.71771	721.633	16.22	0.42	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	444.49270	0.44449	460.34590	0.46035	444.493	19.07	0.30	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	317.63350	0.31763	330.18650	0.33019	317.633	20.10	0.22	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	274.08180	0.27408	285.33160	0.28533	274.082	20.58	0.20	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.54670	14.54670	14.57480	14.57480		16.68	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.59830	14.59830	14.62750	14.62750		16.69	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.64970	14.64970	14.67930	14.67930		16.72	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.65510	14.65510	14.68490	14.68490		16.71	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.68070	14.68070	14.71100	14.71100		16.80	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	27.75450	0.02775	28.74230	0.02874	27.754	11.78	0.04	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	633.19510	0.63320	631.50370	0.63150	633.195	15.79	0.36	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	351.94280	0.35194	365.58650	0.36559	351.943	20.64	0.22	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.71170	14.71170	14.74260	14.74260		16.83	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.76090	14.76090	14.79280	14.79280		16.92	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.82420	14.82420	14.85710	14.85710		17.00	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.84360	14.84360	14.87660	14.87660		17.07	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.93290	14.93290	14.96650	14.96650		17.19	0.00	0.00	0	84,000.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2020		Foreign Exchange Future	15.02750	15.02750		15.06200	15.06200		17.29	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019		Foreign Exchange Future	14.03360	14.03360		14.06140	14.06140		15.35	0.00	0.00	0	435.00
\$ / R MAXI	On 14/06/2019		Foreign Exchange Future	14.18580	14.18580		14.21280	14.21280		16.82	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019		Foreign Exchange Future	14.35370	14.35370		14.38060	14.38060		16.62	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019		Foreign Exchange Future	14.51090	14.51090		14.53870	14.53870		16.66	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020		Foreign Exchange Future	14.68070	14.68070		14.71100	14.71100		16.80	0.00	0.00	0	0.00
£ / R	On 28/02/2019		Any day expiry	18.24430	18.24430		18.32550	18.32550		14.50	0.00	0.00	0	47.00
£ / R	On 18/03/2019		Foreign Exchange Future	18.29960	18.29960		18.38130	18.38130		14.78	0.00	0.00	0	326,194.00
£ / R	On 18/03/2019	18.00	Put	143.99830	0.14400		132.22500	0.13223	143.998	14.41	0.32	0.00	0	500.00
£ / R	On 18/03/2019	19.00	Call	80.52930	0.08053		107.99770	0.10800	80.529	16.46	0.19	0.00	0	2,500.00
£ / R	On 18/03/2019	19.19	Put	946.72410	0.94672		886.36920	0.88637	946.724	16.92	0.86	0.00	0	1,000.00
£ / R	On 18/03/2019	20.00	Call	12.52170	0.01252		19.87960	0.01988	12.522	19.00	0.04	0.00	0	500.00
£ / R	On 18/03/2019	20.18	Call	9.10600	0.00911		14.86510	0.01487	9.106	19.48	0.03	0.00	0	1,500.00
£ / R	On 18/03/2019	21.44	Call	1.60100	0.00160		2.81210	0.00281	1.601	23.51	0.00	0.00	0	500.00
£ / R	On 29/03/2019		Any day expiry	18.33420	18.33420		18.41600	18.41600		15.30	0.00	0.00	0	80.00
£ / R	On 15/04/2019		Any day expiry	18.38810	18.38810		18.47010	18.47010		15.60	0.00	0.00	0	43.00
£ / R	On 26/04/2019		Any day expiry	18.42300	18.42300		18.50490	18.50490		15.76	0.00	0.00	0	120.00
£ / R	On 29/04/2019		Any day expiry	18.43250	18.43250		18.51430	18.51430		15.74	0.00	0.00	0	27.00
£ / R	On 14/06/2019		Foreign Exchange Future	18.57940	18.57940		18.66050	18.66050		15.86	0.00	0.00	0	5,703.00
£ / R	On 14/06/2019	18.00	Call	969.00560	0.96901		1,035.69230	1.03569	969.006	15.79	0.66	0.00	0	1,000.00
£ / R	On 16/09/2019		Foreign Exchange Future	18.88400	18.88400		18.96490	18.96490		15.63	0.00	9,347,580.00	495	17,104.00
£ / R	On 13/12/2019		Foreign Exchange Future	19.16740	19.16740		19.24980	19.24980		15.57	0.00	0.00	0	12,565.00
£ / R	On 16/03/2020		Foreign Exchange Future	19.47560	19.47560		19.56200	19.56200		15.75	0.00	0.00	0	0.00
¥ / R	On 18/03/2019		Foreign Exchange Future	0.12700	0.12700		0.12730	0.12730		19.75	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.12930	0.12930		0.12960	0.12960		19.25	0.00	0.00	0	0.00
¥ / R	On 16/09/2019		Foreign Exchange Future	0.13180	0.13180		0.13210	0.13210		18.81	0.00	0.00	0	0.00
¥ / R	On 13/12/2019		Foreign Exchange Future	0.13430	0.13430		0.13450	0.13450		18.64	0.00	0.00	0	0.00
¥ / R	On 16/03/2020		Foreign Exchange Future	0.13700	0.13700		0.13730	0.13730		20.07	0.00	0.00	0	0.00
€ / R	On 28/02/2019		Any day expiry	15.88010	15.88010		15.92390	15.92390		13.35	0.00	0.00	0	29.00
€ / R	On 18/03/2019		Foreign Exchange Future	15.93730	15.93730		15.98160	15.98160		14.07	0.00	1,832,789.50	115	139,786.00
€ / R	On 18/03/2019	16.00	Call	202.84380	0.20284		235.46240	0.23546	202.844	14.26	0.46	0.00	0	650.00
€ / R	On 29/03/2019		Any day expiry	15.97330	15.97330		16.01770	16.01770		14.32	0.00	0.00	0	53.00
€ / R	On 15/04/2019		Any day expiry	16.02950	16.02950		16.07410	16.07410		14.62	0.00	0.00	0	4.00
€ / R	On 26/04/2019		Any day expiry	16.06590	16.06590		16.11050	16.11050		14.75	0.00	0.00	0	1.00
€ / R	On 10/06/2019		Any day expiry	16.21610	16.21610		16.26000	16.26000		15.53	0.00	0.00	0	0.00
€ / R	On 14/06/2019		Foreign Exchange Future	16.22960	16.22960		16.27350	16.27350		15.62	0.00	7,400,697.60	456	29,914.00
€ / R	On 14/08/2019		Any day expiry	16.43940	16.43940		16.48370	16.48370		15.50	0.00	0.00	0	0.00
€ / R	On 14/08/2019	19.65	Call	118.42410	0.11842		127.11250	0.12711	118.424	20.23	0.11	0.00	0	62,400.00
€ / R	On 16/09/2019		Foreign Exchange Future	16.55240	16.55240		16.59690	16.59690		15.46	0.00	0.00	0	21,578.00
€ / R	On 16/09/2019	15.62	Put	318.33080	0.31833		313.94490	0.31394	318.331	14.24	0.28	0.00	0	14,429.00

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	18.27	Call	322.82760		0.32283		340.56800	0.34057	322.828	18.10	0.26	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	274.01970		0.27402		289.67210	0.28967	274.020	18.53	0.22	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.85670		16.85670		16.90370	16.90370		15.53	0.00	0.00	0	17,761.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	37.03470		0.03703		37.10850	0.03711	37.035	13.71	0.04	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	554.41940		0.55442		544.62150	0.54462	554.419	14.60	0.35	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	243.66290		0.24366		253.41940	0.25342	243.663	20.68	0.16	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			17.06920		17.06920		17.11930	17.11930		15.55	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,217.82040		1.21782		1,254.19490	1.25419	1,217.820	15.04	0.60	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,105.33840		1.10534		1,139.97910	1.13998	1,105.338	15.37	0.55	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,069.03990		1.06904		1,103.09430	1.10309	1,069.040	15.49	0.54	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,041.58710		1.04159		1,075.30790	1.07531	1,041.587	15.57	0.53	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.19260		17.19260		17.24460	17.24460		15.68	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.43000		96.43000		96.61000	96.61000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			629.70000		629.70000		627.38600	627.38600			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			641.64200		641.64200		639.28600	639.28600			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			655.18500		655.18500		652.77900	652.77900			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			725.58100		725.58100		721.01900	721.01900			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			739.34200		739.34200		734.69500	734.69500			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			754.94600		754.94600		750.20300	750.20300			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			655.90400		655.90400		650.75900	650.75900			0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future			668.34300		668.34300		663.10300	663.10300			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future			682.44900		682.44900		677.09900	677.09900			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.00910		10.00910		9.98430	9.98430		12.03	0.00	0.00	0	4,731.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.13010		10.13010		10.10420	10.10420		13.25	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.26490		10.26490		10.23880	10.23880		12.96	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.39280		10.39280		10.36690	10.36690		12.87	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	283.93490		0.28393		276.16150	0.27616	283.935	13.94	0.35	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.53150		10.53150		10.50830	10.50830		13.00	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.64410		10.64410		10.67370	10.67370		13.00	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.78190		10.78190		10.81090	10.81090		14.24	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.93090		10.93090		10.95930	10.95930		13.96	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.06950		11.06950		11.09810	11.09810		13.79	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.21910		11.21910		11.24980	11.24980		13.89	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			0.04000		0.04000		0.11000	0.11000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.05660		14.05660		14.08340	14.08340		14.38	0.00	0.00	0	1,243.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.32700		14.32700		14.35390	14.35390		15.97	0.00	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
CHF / R	On 16/09/2019	Foreign Exchange Future	14.62710		14.62710		14.65420	14.65420		16.13	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	14.91100		14.91100		14.93910	14.93910		16.37	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	15.22450		15.22450		15.25670	15.25670		16.52	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.09090		2.09090		2.09190	2.09190		13.34	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.11360		2.11360		2.11430	2.11430		14.20	0.00	0.00	0	0.00
CNH / R	On 16/09/2019	Foreign Exchange Future	2.13840		2.13840		2.13890	2.13890		14.30	0.00	0.00	0	0.00
CNH / R	On 13/12/2019	Foreign Exchange Future	2.16110		2.16110		2.16180	2.16180		14.19	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.13600		2.13600		2.14210	2.14210		13.67	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.17630		2.17630		2.18240	2.18240		14.84	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.22090		2.22090		2.22690	2.22690		14.26	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.26290		2.26290		2.26930	2.26930		14.35	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.30910		2.30910		2.31620	2.31620		14.55	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 02/05/2019	Bond Future	11.00823		76.03370		11.11742	75.40503			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	11.11283		77.47584		11.22591	76.83542			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.22365		75.31489		11.34113	74.66104			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 02/05/2019	Bond Future	11.25403		77.77968		11.36837	77.03131			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.35652		79.25532		11.47486	78.49296			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.46511		76.66224		11.58803	75.88390			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	649.32100		649.32100		644.01600	644.01600			0.00	0.00	0	441.00
GOVI	On 01/08/2019	GOVI	661.63500		661.63500		656.23100	656.23100			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI	675.60000		675.60000		670.08300	670.08300			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.79000		1.79000		1.79390	1.79390		15.60	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.81430		1.81430		1.81800	1.81800		16.51	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.83980		1.83980		1.84360	1.84360		16.69	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
HK\$/R	On 13/12/2019	Foreign Exchange Future		1.86300	1.86300		1.86690	1.86690		16.49	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		134.74785	134.74785		134.82889	134.82889			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		135.87906	135.87906		135.96190	135.96190			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future		138.78130	138.78130		138.86610	138.86610			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 02/05/2019	Bond Future		101.22126	101.22126		101.40944	101.40944			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future		103.16558	103.16558		103.35757	103.35757			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future		104.26139	104.26139		104.45763	104.45763			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 02/05/2019	Bond Future		102.96134	102.96134		103.71062	103.71062			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		104.93896	104.93896		105.70294	105.70294			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future		105.99645	105.99645		106.77688	106.77688			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 02/05/2019	Bond Future		122.44635	122.44635		122.45175	122.45175			0.00	0.00	0	10,004.00
I2038	On 01/08/2019	Bond Future		123.15905	123.15905		123.16499	123.16499			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		125.78969	125.78969		125.79601	125.79601			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 02/05/2019	Bond Future		114.53583	114.53583		114.97394	114.97394			0.00	687,214.98	6	12,523.00
I2046	On 01/08/2019	Bond Future		116.73592	116.73592		117.18283	117.18283			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		117.48880	117.48880		117.94533	117.94533			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 02/05/2019	Bond Future		120.14598	120.14598		120.15138	120.15138			0.00	0.00	0	10,644.00
I2050	On 01/08/2019	Bond Future		120.63586	120.63586		120.64153	120.64153			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		123.21267	123.21267		123.21863	123.21863			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		258.16000	258.16000		258.76600	258.76600			0.00	0.00	0	735.00
IGOV	On 01/08/2019	Index Future		263.11900	263.11900		263.73700	263.73700			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future		268.73800	268.73800		269.37000	269.37000			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
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.13980	0.13980		0.13990	0.13990			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13950	0.13950		0.13960	0.13960			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13940	0.13940		0.13940	0.13940			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
KES / R	On 13/12/2019	Foreign Exchange Future			0.13880		0.13880		0.13880	0.13880			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13850		0.13850		0.13860	0.13860			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.63080		1.63080		1.63190	1.63190		13.27	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.65410		1.65410		1.65520	1.65520		13.83	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future			1.67950		1.67950		1.68060	1.68060		13.93	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future			1.70320		1.70320		1.70440	1.70440		13.63	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.58300		9.58300		9.59320	9.59320		12.75	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.70240		9.70240		9.71220	9.71220		13.85	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.83370		9.83370		9.84280	9.84280		13.76	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.95620		9.95620		9.96580	9.96580		13.81	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.08680		10.08680		10.09850	10.09850		14.04	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.32540		1.32540		1.32640	1.32640			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33220		1.33220		1.33330	1.33330			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.33810		1.33810		1.33920	1.33920			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.34220		1.34220		1.34370	1.34370			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.30400		1.30400		1.30720	1.30720			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.30970		1.30970		1.31290	1.31290			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.31560		1.31560		1.31880	1.31880			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.32090		1.32090		1.32400	1.32400			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.32660		1.32660		1.32980	1.32980			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.13560		1.13560		1.13660	1.13660			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.14410		1.14410		1.14500	1.14500			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15320		1.15320		1.15410	1.15410			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.16170		1.16170		1.16270	1.16270			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17110		1.17110		1.17220	1.17220			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.74675		113.53903		8.86151	112.87391		6.86	0.00	47,118,697.45	415	91,250.00
R186	On 02/05/2019	Bond Future	8.50	Call	693.38000		0.69338		504.10000	0.50410	693.380	6.51	0.33	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	967.15000		0.96715		725.11000	0.72511	967.150	6.60	0.42	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,044.67000		1.04467		788.94000	0.78894	1,044.670	6.62	0.44	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,181.80000		1.18180		903.03000	0.90303	1,181.800	6.66	0.47	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,484.33000		1.48433		1,159.24000	1.15924	1,484.330	6.73	0.54	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	936.30000		0.93630		1,230.77000	1.23077	936.300	6.80	0.39	0.00	0	4,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,197.22000		2.19722		1,783.01000	1.78301	2,197.220	6.86	0.67	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	736.41000		0.73641		987.32000	0.98732	736.410	6.86	0.33	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	650.63000		0.65063		880.92000	0.88092	650.630	6.90	0.30	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,037.40000		3.03740		2,546.29000	2.54629	3,037.400	7.00	0.78	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,263.04000		3.26304		2,755.25000	2.75525	3,263.040	7.04	0.80	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,496.42000		3.49642		2,973.48000	2.97348	3,496.420	7.10	0.82	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/05/2019	Bond Future	9.75	Put	98.46000	0.09846		150.26000	0.15026	98.460	7.62	0.06	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.96	Put	54.52000	0.05452		85.59000	0.08559	54.520	7.88	0.04	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	10.02	Put	45.13000	0.04513		71.56000	0.07156	45.130	7.93	0.03	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	10.07	Put	37.31000	0.03731		59.87000	0.05987	37.310	7.93	0.02	0.00	0	200.00	
R186	On 01/08/2019	Bond Future			8.79780	110.39241		8.91810	109.71495		6.99	0.00	0.00	0	0.00	
R186	On 01/08/2019	Bond Future	8.30	Call	790.82000	0.79082		621.92000	0.62192	790.820	6.39	0.28	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	9.05	Call	2,821.67000	2.82167		2,426.55000	2.42655	2,821.670	7.03	0.62	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	10.08	Put	323.05000	0.32305		408.82000	0.40882	323.050	8.17	0.11	0.00	0	6,000.00	
R186	On 07/11/2019	Bond Future			8.84218	112.72334		8.96889	112.03177		6.63	0.00	0.00	0	0.00	
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 02/05/2019	Bond Future			304.18022	304.18022		304.19725	304.19725			0.00	0.00	0	2,350.00	
R197	On 01/08/2019	Bond Future			302.46677	302.46677		302.48469	302.48469			0.00	0.00	0	0.00	
R197	On 07/11/2019	Bond Future			308.92759	308.92759		308.94640	308.94640			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 02/05/2019	Bond Future			234.96173	234.96173		236.59521	236.59521			0.00	0.00	0	8,966.00	
R202	On 01/08/2019	Bond Future			235.46134	235.46134		237.12664	237.12664			0.00	0.00	0	0.00	
R202	On 07/11/2019	Bond Future			240.49049	240.49049		242.19188	242.19188			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 02/05/2019	Bond Future			7.80301	101.24277		7.91973	100.86495		3.15	0.00	110,658,347.61	1,093	69,212.00	
R2023	On 01/08/2019	Bond Future			7.80775	103.16289		7.93377	102.77814		3.52	0.00	0.00	0	0.00	
R2023	On 07/11/2019	Bond Future			7.79894	101.40508		7.93662	101.01234		3.33	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 02/05/2019	Bond Future			9.31192	93.31352		9.42072	92.63157		9.62	0.00	933,135,200.00	10,000	45,740.00	
R2030	On 02/05/2019	Bond Future	8.90	Call	503.90000	0.50390		365.64000	0.36564	503.900	8.90	0.24	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	9.40	Call	1,828.29000	1.82829		1,477.82000	1.47782	1,828.290	9.52	0.57	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	10.20	Put	198.52000	0.19852		280.29000	0.28029	198.520	10.64	0.10	0.00	0	3,000.00	
R2030	On 01/08/2019	Bond Future			9.37428	91.07827		9.48723	90.38362		9.82	0.00	0.00	0	0.00	
R2030	On 01/08/2019	Bond Future	8.35	Call	282.52000	0.28252		214.24000	0.21424	282.520	8.62	0.11	0.00	0	2,025.00	
R2030	On 01/08/2019	Bond Future	9.15	Call	1,657.95000	1.65795		1,392.16000	1.39216	1,657.950	9.45	0.42	0.00	0	2,025.00	
R2030	On 07/11/2019	Bond Future			9.42788	93.00159		9.54536	92.29243		9.35	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 02/05/2019	Bond Future			9.54150	91.35048		9.65010	90.61178		10.98	0.00	0.00	0	44,008.00	
R2032	On 01/08/2019	Bond Future			9.60201	93.08330		9.71436	92.33078		10.71	0.00	0.00	0	0.00	
R2032	On 07/11/2019	Bond Future			9.66131	90.88543		9.77790	90.11715		10.61	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	

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
R2035	On 02/05/2019	Bond Future			9.72459		94.82492		9.83299	94.00747		11.78	0.00	0.00	0	77,074.00
R2035	On 01/08/2019	Bond Future			9.78508		96.62329		9.89703	95.79062		11.50	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.84771		94.15625		9.96366	93.30609		11.43	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 02/05/2019	Bond Future			9.80255		91.37522		9.91605	90.51453		12.38	0.00	125,458,177.06	1,373	55,752.00
R2037	On 01/08/2019	Bond Future			9.86703		88.85289		9.98421	87.97616		12.69	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.92483		90.72924		10.04594	89.83416		12.05	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 02/05/2019	Bond Future			9.87719		94.68179		9.98552	93.79858		12.82	0.00	9,468,179.00	100	25,897.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,061.05000		1.06105		807.22000	0.80722	1,061.050	12.11	0.33	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,668.38000		3.66838		3,093.48000	3.09348	3,668.380	13.12	0.70	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.94138		91.97184		10.05316	91.07219		13.15	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.99912		93.91417		10.11458	92.99562		12.50	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 02/05/2019	Bond Future			9.87970		91.91230		9.99817	90.92754		13.43	0.00	27,573,690.00	300	36,986.00
R2044	On 01/08/2019	Bond Future			9.94072		89.27495		10.06286	88.27181		13.79	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,209.45000		1.20945		965.09000	0.96509	1,209.450	12.79	0.27	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,894.99000		2.89499		2,443.48000	2.44348	2,894.990	13.61	0.48	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,531.36000		1.53136		1,835.04000	1.83504	1,531.360	14.65	0.27	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.99547		91.16028		10.12149	90.13616		13.11	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 02/05/2019	Bond Future			9.83902		91.21928		9.95732	90.20445		13.87	0.00	0.00	0	109,665.00
R2048	On 01/08/2019	Bond Future			9.89271		92.94927		10.01451	91.91547		13.59	0.00	0.00	0	0.00
R2048	On 07/11/2019	Bond Future			9.94802		90.46810		10.07371	89.41264		13.58	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 02/05/2019	Bond Future			6.21696		102.91791		6.33573	102.83816		0.25	0.00	0.00	0	6,038.00
R207	On 01/08/2019	Bond Future			5.33442		101.22832		5.51922	101.14727		0.23	0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			1.43096		103.36565		1.88810	103.28307		0.04	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 02/05/2019	Bond Future			6.92363		100.36909		7.02829	100.18626		1.12	0.00	0.00	0	13,646.00
R208	On 01/08/2019	Bond Future			6.79938		102.27289		6.92056	102.08682		1.30	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.56365		101.02578		6.70932	100.83593		1.09	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

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/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 02/05/2019	Bond Future			9.67079		72.41795		9.77891	71.72176		13.21	0.00	99,067,755.60	1,368	102,074.00
R209	On 02/05/2019	Bond Future	9.35	Call	757.39000		0.75739		573.08000	0.57308	757.390	12.56	0.31	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,714.11000		2.71411		2,277.28000	2.27728	2,714.110	13.52	0.67	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	285.12000		0.28512		388.50000	0.38850	285.120	14.75	0.12	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	178.33000		0.17833		248.16000	0.24816	178.330	15.25	0.08	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.72466		73.79161		9.83597	73.08238		12.99	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,302.56000		1.30256		1,083.50000	1.08350	1,302.560	12.36	0.34	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,783.48000		2.78348		2,418.89000	2.41889	2,783.480	13.06	0.55	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	1,017.65000		1.01765		1,204.68000	1.20468	1,017.650	14.25	0.24	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.77741		72.19568		9.89228	71.47161		12.96	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 02/05/2019	Bond Future			186.68807		186.68807		187.44720	187.44720			0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future			190.27420		190.27420		191.04822	191.04822			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future			191.69982		191.69982		192.49070	192.49070			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 02/05/2019	Bond Future			158.11197		158.11197		158.16469	158.16469			0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future			158.92892		158.92892		158.98300	158.98300			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future			162.32363		162.32363		162.37911	162.37911			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 02/05/2019	Bond Future			9.42160		84.23316		9.53008	83.56340		10.61	0.00	0.00	0	27,886.00
R213	On 01/08/2019	Bond Future			9.47741		85.83067		9.58963	85.14842		10.41	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future			9.53485		84.08785		9.65131	83.39134		10.38	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 02/05/2019	Bond Future			9.84431		71.38611		9.95743	70.62883		14.22	0.00	0.00	0	24,501.00
R214	On 01/08/2019	Bond Future			9.89834		72.73997		10.01472	71.96852		13.95	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future			9.95408		70.97478		10.07410	70.18709		13.92	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.38610		10.38610		10.39580	10.39580		13.08	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.51720		10.51720		10.52650	10.52650		14.16	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.66260		10.66260		10.67200	10.67200		13.94	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.79980		10.79980		10.81030	10.81030		14.03	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.59670		2.59670		2.60140	2.60140		14.94	0.00	0.00	0	20,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.50600		2.50600		2.51180	2.51180		16.45	0.00	0.00	0	0.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.42920		2.42920		2.43510	2.43510		17.12	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.36810		2.36810		2.37380	2.37380		18.56	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>3,234,681,320.80</b>	<b>170,117</b>	<b>9 076 249.00</b>
<b>Grand Total:</b>												<b>3,234,681,320.80</b>	<b>170,117</b>	<b>9 076 249.00</b>