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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/03/2019

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 04/03/2019	Any day expiry	14.15490	14.15490		14.00620	14.00620		10.33	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry	14.15660	14.15660		14.00780	14.00780		12.04	0.00	0.00	0	10,080.00
\$ / R	On 05/03/2019	Any day expiry	13.40	Call	756.75380	0.75675	609.64040	0.60964	756.754	18.23	1.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.45	Put	0.31240	0.00031	2.55240	0.00255	0.312	18.34	0.00	0	100,000.00
\$ / R	On 05/03/2019	Any day expiry	13.50	Call	657.06360	0.65706	511.34270	0.51134	657.064	17.89	0.99	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.70	Put	2.29560	0.00230	13.05670	0.01306	2.296	16.09	0.03	0	100,000.00
\$ / R	On 05/03/2019	Any day expiry	13.70	Call	458.89560	0.45890	320.85670	0.32086	458.896	16.09	0.97	0	100,000.00
\$ / R	On 08/03/2019	Any day expiry	14.16140	14.16140		14.01260	14.01260		13.89	0.00	0.00	0	0.00
\$ / R	On 08/03/2019	Any day expiry	13.70	Put	11.39920	0.01140	26.39950	0.02640	11.399	16.84	0.08	0	25,000.00
\$ / R	On 11/03/2019	Any day expiry	14.16640	14.16640		14.01760	14.01760		13.48	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	49.92670	0.04993	94.90430	0.09490	49.927	14.41	0.25	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	2.45550	0.00246	1.64830	0.00165	2.456	18.74	0.02	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.17820	14.17820		14.02910	14.02910		14.29	0.00	818,110,496.40	57,702	766,974.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.01280	0.00001	0.01480	0.00001	0.013	37.98	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.04170	0.00004	0.07680	0.00008	0.042	25.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	0.28980	0.00029	0.66990	0.00067	0.290	20.34	0.00	0	721.00

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	12.51	Put	0.32500		0.00033		0.75940	0.00076	0.325	20.08	0.00	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	0.78400		0.00078		1.75390	0.00175	0.784	18.25	0.00	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	1.10290		0.00110		2.30500	0.00231	1.103	17.66	0.01	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	1.18160		0.00118		2.43740	0.00244	1.182	17.54	0.01	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	1.56110		0.00156		3.06090	0.00306	1.561	17.08	0.01	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	1.86180		0.00186		3.54180	0.00354	1.862	16.78	0.01	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	2.38860		0.00239		4.36540	0.00437	2.389	16.37	0.01	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	2.66020		0.00266		4.78320	0.00478	2.660	16.20	0.02	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	3.82400		0.00382		6.53820	0.00654	3.824	15.61	0.02	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	5.13390		0.00513		8.47150	0.00847	5.134	15.15	0.03	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	5.73860		0.00574		9.61160	0.00961	5.739	14.97	0.03	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	8.50710		0.00851		17.13450	0.01713	8.507	14.44	0.05	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	10.65180		0.01065		21.24690	0.02125	10.652	14.43	0.06	0.00	0	7,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	13.96290		0.01396		27.45910	0.02746	13.963	14.42	0.07	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	596.29780		0.59630		464.12040	0.46412	596.298	14.41	0.91	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	18.09780		0.01810		35.02040	0.03502	18.098	14.41	0.09	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	20.01460		0.02001		38.46040	0.03846	20.015	14.41	0.10	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	26.78880		0.02679		50.34290	0.05034	26.789	14.39	0.12	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	29.42210		0.02942		54.85760	0.05486	29.422	14.39	0.13	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	32.26000		0.03226		59.66530	0.05967	32.260	14.39	0.14	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	43.94900		0.04395		78.92580	0.07893	43.949	14.37	0.18	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	49.87310		0.04987		88.39860	0.08840	49.873	14.37	0.20	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	56.39460		0.05639		98.63350	0.09863	56.395	14.36	0.22	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	58.70650		0.05871		102.21790	0.10222	58.706	14.36	0.23	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	68.67820		0.06868		117.43510	0.11744	68.678	14.35	0.26	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	311.05150		0.31105		217.56750	0.21757	311.052	14.34	0.71	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	277.24020		0.27724		190.86540	0.19087	277.240	14.33	0.66	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	99.04020		0.09904		161.76540	0.16177	99.040	14.33	0.34	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	113.51170		0.11351		182.03590	0.18204	113.512	14.32	0.37	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	163.84550		0.16385		112.28970	0.11229	163.845	14.29	0.49	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	143.86200		0.14386		98.05190	0.09805	143.862	14.50	0.44	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	234.69830		0.23470		341.21190	0.34121	234.698	14.63	0.58	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	247.79640		0.24780		356.36640	0.35637	247.796	14.72	0.60	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	125.99640		0.12600		85.46640	0.08547	125.996	14.72	0.40	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	281.90020		0.28190		395.28150	0.39528	281.900	14.93	0.64	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	347.75290		0.34775		468.64340	0.46864	347.753	15.31	0.70	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	355.39370		0.35539		477.03070	0.47703	355.394	15.36	0.71	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	81.29340		0.08129		54.56020	0.05456	81.293	15.40	0.28	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	76.86790		0.07687		51.54580	0.05155	76.868	15.49	0.27	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	72.66900		0.07267		48.69210	0.04869	72.669	15.57	0.26	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	394.46900		0.39447		519.59210	0.51959	394.469	15.57	0.74	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	418.57100		0.41857		545.59600	0.54560	418.571	15.70	0.76	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	443.12870		0.44313		571.91990	0.57192	443.129	15.83	0.78	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	519.23270		0.51923		652.58440	0.65258	519.233	16.21	0.82	0.00	0	10,000.00

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	14.74	Put	598.41820	0.59842		735.36380	0.73536	598.418	16.60	0.86	0.00	0	24,325.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	30.80180	0.03080		20.38920	0.02039	30.802	16.86	0.12	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	661.72610	0.66173		800.67160	0.80067	661.726	16.90	0.88	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	670.87590	0.67088		810.07230	0.81007	670.876	16.94	0.88	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	680.04940	0.68005		819.49070	0.81949	680.049	16.98	0.89	0.00	0	10,010.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	689.24650	0.68925		828.92590	0.82893	689.246	17.03	0.89	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	16.94400	0.01694		10.98410	0.01098	16.944	17.62	0.07	0.00	0	1,260.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	876.76290	0.87676		1,020.60140	1.02060	876.763	17.76	0.94	0.00	0	63,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	934.21200	0.93421		1,078.95280	1.07895	934.212	17.96	0.95	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	953.46130	0.95346		1,098.46830	1.09847	953.461	18.03	0.95	0.00	0	99,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	963.10300	0.96310		1,108.23720	1.10824	963.103	18.06	0.95	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	9.97680	0.00998		6.48150	0.00648	9.977	18.19	0.04	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,021.17310	1.02117		1,166.99200	1.16699	1,021.173	18.26	0.96	0.00	0	41,300.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,030.88520	1.03089		1,176.80640	1.17681	1,030.885	18.29	0.96	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	8.53550	0.00854		5.55210	0.00555	8.535	18.36	0.04	0.00	0	2,785.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	7.77300	0.00777		5.06040	0.00506	7.773	18.46	0.04	0.00	0	1,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,148.04990	1.14805		1,294.97860	1.29498	1,148.050	18.70	0.97	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	4.87470	0.00487		3.19130	0.00319	4.875	18.97	0.02	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	4.17590	0.00418		2.74100	0.00274	4.176	19.14	0.02	0.00	0	20,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	4.04880	0.00405		2.67750	0.00268	4.049	19.17	0.02	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	3.57910	0.00358		2.43970	0.00244	3.579	19.30	0.02	0.00	0	3,050.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	3.16500	0.00317		2.22620	0.00223	3.165	19.44	0.02	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	2.28370	0.00228		1.70560	0.00171	2.284	19.94	0.01	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	1.62070	0.00162		1.24420	0.00124	1.621	20.70	0.01	0.00	0	10.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	1.55050	0.00155		1.19470	0.00119	1.551	20.80	0.01	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	1.36050	0.00136		1.05980	0.00106	1.361	21.11	0.01	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1.07910	0.00108		0.85740	0.00086	1.079	21.66	0.01	0.00	0	1,906.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	0.83120	0.00083		0.67580	0.00068	0.831	22.32	0.00	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	0.75460	0.00075		0.61890	0.00062	0.755	22.57	0.00	0.00	0	1,800.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	0.60320	0.00060		0.50500	0.00051	0.603	23.18	0.00	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	0.52270	0.00052		0.44350	0.00044	0.523	23.59	0.00	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	0.37320	0.00037		0.32710	0.00033	0.373	24.60	0.00	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	0.36140	0.00036		0.31780	0.00032	0.361	24.70	0.00	0.00	0	50.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	0.21240	0.00021		0.21120	0.00021	0.212	26.52	0.00	0.00	0	12,600.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	0.20950	0.00021		0.20990	0.00021	0.209	26.57	0.00	0.00	0	63,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	0.19860	0.00020		0.20400	0.00020	0.199	26.85	0.00	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.19110	0.00019		0.19740	0.00020	0.191	27.24	0.00	0.00	0	7,028.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.19000	0.00019		0.19640	0.00020	0.190	27.31	0.00	0.00	0	99,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.18880	0.00019		0.19530	0.00020	0.189	27.37	0.00	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.17520	0.00018		0.18320	0.00018	0.175	28.22	0.00	0.00	0	41,300.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.16890	0.00017		0.17750	0.00018	0.169	28.67	0.00	0.00	0	10,125.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	0.15380	0.00015		0.16390	0.00016	0.154	29.97	0.00	0.00	0	16,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.13020	0.00013		0.14270	0.00014	0.130	33.22	0.00	0.00	0	14,200.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.12030	0.00012		0.09150	0.00009	0.120	35.82	0.00	0.00	0	7,100.00	

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 22/03/2019	Any day expiry			14.18490	14.18490		14.03560	14.03560		0.00	0.00	0	0.00
\$ / R	13.80	Call	On 22/03/2019	Any day expiry	437.97440	0.43797	332.97080	0.33297	437.974	13.84	0.80	0.00	0	30,000.00		
\$ / R	14.20	Call	On 22/03/2019	Any day expiry	194.87900	0.19488	140.69800	0.14070	194.879	14.90	0.50	0.00	0	30,000.00		
\$ / R			On 27/03/2019	Any day expiry	14.19330	14.19330	14.04390	14.04390		15.09	0.00	0.00	0	3,731.00		
\$ / R	13.88	Put	On 27/03/2019	Any day expiry	93.59690	0.09360	149.61870	0.14962	93.597	14.38	0.27	0.00	0	32,000.00		
\$ / R	14.00	Put	On 27/03/2019	Any day expiry	136.52500	0.13652	205.27410	0.20527	136.525	14.64	0.36	0.00	0	65,000.00		
\$ / R			On 28/03/2019	Any day expiry	14.19500	14.19500	14.04560	14.04560		15.18	0.00	0.00	0	0.00		
\$ / R	13.84	Call	On 28/03/2019	Any day expiry	441.09700	0.44110	343.84060	0.34384	441.097	14.43	0.75	0.00	0	15,000.00		
\$ / R	14.00	Call	On 28/03/2019	Any day expiry	336.55090	0.33655	255.76530	0.25577	336.551	14.76	0.64	0.00	0	6,500.00		
\$ / R	14.18	Call	On 28/03/2019	Any day expiry	240.58470	0.24058	0.00000	0.00000	240.585	15.14	0.52	111,235,469.39	15,000	15,000.00		
\$ / R			On 29/03/2019	Any day expiry	14.19660	14.19660	14.04720	14.04720		15.28	0.00	0.00	0	3,708.00		
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	6.65010	0.00665	10.06980	0.01007	6.650	16.61	0.03	0.00	0	500.00		
\$ / R	13.45	Put	On 29/03/2019	Any day expiry	20.81690	0.02082	38.07940	0.03808	20.817	14.15	0.08	0.00	0	600.00		
\$ / R	13.87	Call	On 29/03/2019	Any day expiry	426.38500	0.42639	332.45240	0.33245	426.385	14.62	0.72	0.00	0	600.00		
\$ / R	14.20	Put	On 29/03/2019	Any day expiry	241.35120	0.24135	333.62950	0.33363	241.351	15.28	0.49	0.00	0	250.00		
\$ / R	14.25	Put	On 29/03/2019	Any day expiry	270.69220	0.27069	367.40940	0.36741	270.692	15.47	0.53	0.00	0	250.00		
\$ / R	14.40	Call	On 29/03/2019	Any day expiry	164.54380	0.16454	123.67980	0.12368	164.544	16.04	0.38	0.00	0	600.00		
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	98.45050	0.09845	73.36660	0.07337	98.450	17.07	0.25	0.00	0	500.00		
\$ / R	15.43	Call	On 29/03/2019	Any day expiry	21.44570	0.02145	15.53250	0.01553	21.446	19.54	0.07	0.00	0	250.00		
\$ / R	15.79	Call	On 29/03/2019	Any day expiry	10.01560	0.01002	7.03230	0.00703	10.016	20.48	0.03	0.00	0	250.00		
\$ / R			On 02/04/2019	Any day expiry	14.20340	14.20340	14.05390	14.05390		15.28	0.00	0.00	0	55.00		
\$ / R			On 04/04/2019	Any day expiry	14.20680	14.20680	14.05730	14.05730		15.37	0.00	84,822,000.00	6,000	30,000.00		
\$ / R	14.00	Call	On 04/04/2019	Any day expiry	374.54910	0.37455	292.21470	0.29221	374.549	15.03	0.63	0.00	0	30,000.00		
\$ / R			On 05/04/2019	Any day expiry	14.20850	14.20850	14.05900	14.05900		15.39	0.00	0.00	0	0.00		
\$ / R	13.76	Put	On 05/04/2019	Any day expiry	89.45870	0.08946	135.43630	0.13544	89.459	14.64	0.23	0.00	0	100.00		
\$ / R	14.35	Call	On 05/04/2019	Any day expiry	215.65720	0.21566	167.24040	0.16724	215.657	15.92	0.43	0.00	0	100.00		
\$ / R			On 15/04/2019	Any day expiry	14.22560	14.22560	14.07600	14.07600		15.29	0.00	0.00	0	260.00		
\$ / R			On 26/04/2019	Any day expiry	14.24440	14.24440	14.09460	14.09460		15.21	0.00	0.00	0	349.00		
\$ / R			On 29/04/2019	Any day expiry	14.24960	14.24960	14.09970	14.09970		15.10	0.00	0.00	0	15.00		
\$ / R			On 30/04/2019	Any day expiry	14.25130	14.25130	14.10140	14.10140		15.12	0.00	0.00	0	2,426.00		
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	15.78510	0.01579	26.04850	0.02605	15.785	13.76	0.05	0.00	0	3,000.00		
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	830.48930	0.83049	711.68810	0.71169	830.489	13.96	0.84	0.00	0	2,500.00		
\$ / R	14.20	Put	On 30/04/2019	Any day expiry	320.91930	0.32092	405.23810	0.40524	320.919	15.04	0.46	0.00	0	250.00		
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	347.79270	0.34779	436.87100	0.43687	347.793	15.12	0.49	0.00	0	250.00		
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	168.20780	0.16821	137.92790	0.13793	168.208	16.78	0.29	0.00	0	500.00		
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	63.80120	0.06380	51.42690	0.05143	63.801	18.75	0.12	0.00	0	250.00		
\$ / R	15.96	Call	On 30/04/2019	Any day expiry	39.60810	0.03961	31.32390	0.03132	39.608	19.38	0.08	0.00	0	250.00		
\$ / R			On 09/05/2019	Any day expiry	14.26680	14.26680	14.11670	14.11670		15.32	0.00	0.00	0	25,000.00		
\$ / R	13.72	Call	On 09/05/2019	Any day expiry	690.16320	0.69016	589.56350	0.58956	690.163	14.47	0.74	0.00	0	50,000.00		
\$ / R	14.20	Call	On 09/05/2019	Any day expiry	410.42030	0.41042	344.07940	0.34408	410.420	15.24	0.54	0.00	0	50,000.00		
\$ / R			On 13/05/2019	Any day expiry	14.27380	14.27380	14.12360	14.12360		15.39	0.00	0.00	0	93.00		
\$ / R			On 20/05/2019	Any day expiry	14.28590	14.28590	14.13560	14.13560		15.72	0.00	0.00	0	0.00		
\$ / R	14.25	Call	On 20/05/2019	Any day expiry	434.74820	0.43475	370.82630	0.37083	434.748	15.63	0.53	301,173,264.00	40,000	61,000.00		
\$ / R	15.25	Call	On 20/05/2019	Any day expiry	156.09000	0.15609	133.31930	0.13332	156.090	18.00	0.23	132,144,544.00	40,000	40,000.00		

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 20/05/2019	Any day expiry	15.50	Call	121.05330	0.12105	103.80750	0.10381	121.053	18.57	0.19	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.30150	14.30150	14.15100	14.15100		15.94	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.30490	14.30490	14.15450	14.15450		16.01	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	40.24500	0.04024	58.79190	0.05879	40.245	14.26	0.08	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	399.26940	0.39927	481.49510	0.48150	399.269	15.85	0.45	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	425.98090	0.42598	511.78690	0.51179	425.981	15.93	0.46	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	236.60870	0.23661	204.97400	0.20497	236.609	17.62	0.31	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	115.27980	0.11528	99.90660	0.09991	115.280	19.32	0.16	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	81.99140	0.08199	71.52180	0.07152	81.991	19.96	0.12	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.31020	14.31020	14.15980	14.15980		16.00	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.31200	14.31200	14.16150	14.16150		16.01	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.32260	14.32260	14.17220	14.17220		15.99	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	245.56570	0.24557	305.12710	0.30513	245.566	15.23	0.32	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	344.89510	0.34490	416.76700	0.41677	344.895	15.60	0.39	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	389.01420	0.38901	465.56050	0.46556	389.014	15.75	0.43	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	441.39300	0.44139	524.81070	0.52481	441.393	15.91	0.46	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.32970	14.32970	14.17930	14.17930		16.12	0.00	143,225,351.50	9,995	111,116.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.96250	0.00096	1.37590	0.00138	0.963	19.47	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	15.93240	0.01593	19.48420	0.01948	15.932	15.94	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	27.37080	0.02737	33.37490	0.03337	27.371	14.89	0.05	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	31.69180	0.03169	38.62350	0.03862	31.692	14.61	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	48.18920	0.04819	67.08830	0.06709	48.189	14.26	0.09	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	50.58410	0.05058	70.15280	0.07015	50.584	14.28	0.10	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	63.93440	0.06393	87.04980	0.08705	63.934	14.39	0.11	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	86.82140	0.08682	115.42440	0.11542	86.821	14.53	0.15	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	88.65790	0.08866	117.67530	0.11768	88.658	14.54	0.15	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	98.26220	0.09826	129.38960	0.12939	98.262	14.59	0.16	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	108.59060	0.10859	141.89050	0.14189	108.591	14.64	0.17	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	973.84770	0.97385	864.43750	0.86444	973.848	14.79	0.79	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	901.56720	0.90157	798.76770	0.79877	901.567	14.89	0.76	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	252.50960	0.25251	312.31440	0.31231	252.510	15.27	0.32	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	710.57320	0.71057	623.69920	0.62370	710.573	15.38	0.66	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	665.16650	0.66517	582.51100	0.58251	665.166	15.52	0.63	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	654.17880	0.65418	572.56850	0.57257	654.179	15.55	0.63	44,625,172.20	5,000	28,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	324.47880	0.32448	393.26850	0.39327	324.479	15.55	0.37	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	357.14030	0.35714	429.55940	0.42956	357.140	15.66	0.40	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	422.37490	0.42237	501.37130	0.50137	422.375	15.88	0.44	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	449.01630	0.44902	531.32310	0.53132	449.016	15.96	0.46	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	476.49790	0.47650	562.06880	0.56207	476.498	16.04	0.47	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	484.50230	0.48450	422.88350	0.42288	484.502	16.12	0.51	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	456.55760	0.45656	398.26340	0.39826	456.558	16.27	0.49	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	398.33320	0.39833	347.16040	0.34716	398.333	16.62	0.44	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	681.96000	0.68196	783.27520	0.78328	681.960	16.73	0.57	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	695.48540	0.69549	797.61850	0.79762	695.485	16.77	0.58	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	324.37800	0.32438	282.63330	0.28263	324.378	17.13	0.37	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	278.14850	0.27815	242.38330	0.24238	278.148	17.52	0.33	47,092,133.40	10,000	12,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	255.40560	0.25541	222.63670	0.22264	255.406	17.73	0.31	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	215.47310	0.21547	188.14080	0.18814	215.473	18.15	0.27	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	211.86010	0.21186	185.02310	0.18502	211.860	18.20	0.26	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	182.13870	0.18214	159.40630	0.15941	182.139	18.57	0.23	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	167.61210	0.16761	146.89850	0.14690	167.612	18.78	0.21	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	162.16280	0.16216	141.88560	0.14189	162.163	18.87	0.21	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	141.84810	0.14185	123.56970	0.12357	141.848	19.19	0.18	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	131.17860	0.13118	114.39030	0.11439	131.179	19.34	0.17	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	127.81250	0.12781	111.49580	0.11150	127.813	19.39	0.17	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	119.27750	0.11928	104.15800	0.10416	119.278	19.53	0.16	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	110.39510	0.11040	96.52470	0.09652	110.395	19.68	0.15	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	22.32650	0.02233	21.16970	0.02117	22.327	22.38	0.03	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.34040	14.34040	14.18990	14.18990		16.08	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.35460	14.35460	14.20410	14.20410		16.08	0.00	0.00	0	2,140.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	59.77680	0.05978	81.23930	0.08124	59.777	14.23	0.10	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	441.01470	0.44101	519.32770	0.51933	441.015	15.83	0.43	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	467.63410	0.46763	548.93850	0.54894	467.634	15.91	0.45	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	275.27000	0.27527	242.12890	0.24213	275.270	17.75	0.31	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	148.78160	0.14878	130.54010	0.13054	148.782	19.28	0.18	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	111.80220	0.11180	98.55350	0.09855	111.802	19.86	0.14	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.35990	14.35990	14.20940	14.20940		16.04	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.36350	14.36350	14.21290	14.21290		16.05	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.41310	14.41310	14.26280	14.26280		16.08	0.00	0.00	0	682.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	81.25800	0.08126	105.91880	0.10592	81.258	14.18	0.12	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	479.40160	0.47940	555.90210	0.55590	479.402	15.75	0.42	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	505.85930	0.50586	584.42250	0.58442	505.859	15.83	0.44	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	315.91980	0.31592	282.24620	0.28225	315.920	17.81	0.31	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	184.44710	0.18445	164.43090	0.16443	184.447	19.18	0.20	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	144.36350	0.14436	129.10910	0.12911	144.364	19.70	0.16	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.41490	14.41490	14.26450	14.26450		16.08	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.43630	14.43630	14.28570	14.28570		16.12	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	648.80700	0.64881	736.68520	0.73669	648.807	16.17	0.49	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	180.21310	0.18021	161.23390	0.16123	180.213	19.34	0.19	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.46650	14.46650	14.31560	14.31560		16.09	0.00	0.00	0	1,678.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	100.27330	0.10027	127.32570	0.12733	100.273	14.18	0.13	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	508.73790	0.50874	584.06530	0.58407	508.738	15.69	0.41	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	535.02350	0.53502	612.25280	0.61225	535.023	15.77	0.42	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	343.13530	0.34314	309.70580	0.30971	343.135	17.92	0.31	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	210.28940	0.21029	189.11250	0.18911	210.289	19.16	0.20	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	168.02010	0.16802	151.44730	0.15145	168.020	19.66	0.17	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.47180	14.47180	14.32100	14.32100		16.05	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.47540	14.47540	14.32450	14.32450		16.14	0.00	0.00	0	74.00

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 05/09/2019	Any day expiry		14.47720	14.47720		14.32630	14.32630		16.14	0.00	0.00	0	0.00
\$ / R	19.00	Call	On 05/09/2019	Any day expiry	59.87790	0.05988	52.43710	0.05244	59.878	23.25	0.06	0.00	0	20,000.00		
\$ / R			On 16/09/2019	Foreign Exchange Future	14.49690	14.49690	14.34600	14.34600		16.11	0.00	4,059,132.00	280	23,062.00		
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	5.23430	0.00523	6.09130	0.00609	5.234	17.33	0.01	0.00	0	1,000.00		
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	54.49690	0.05450	66.48720	0.06649	54.497	14.49	0.08	0.00	0	1,000.00		
\$ / R	13.15	Put	On 16/09/2019	Foreign Exchange Future	140.95910	0.14096	172.98550	0.17299	140.959	14.33	0.16	0.00	0	11,333.00		
\$ / R	13.25	Put	On 16/09/2019	Foreign Exchange Future	164.10170	0.16410	199.52760	0.19953	164.102	14.43	0.18	0.00	0	3,900.00		
\$ / R	13.65	Call	On 16/09/2019	Foreign Exchange Future	1,128.72490	1.12872	1,027.77710	1.02778	1,128.725	14.84	0.73	0.00	0	5,666.00		
\$ / R	13.70	Put	On 16/09/2019	Foreign Exchange Future	299.48400	0.29948	352.46240	0.35246	299.484	14.89	0.28	0.00	0	2,000.00		
\$ / R	13.77	Put	On 16/09/2019	Foreign Exchange Future	325.72710	0.32573	382.60620	0.38261	325.727	14.97	0.30	0.00	0	28,500.00		
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	411.16210	0.41116	476.24780	0.47625	411.162	15.28	0.35	0.00	0	800.00		
\$ / R	14.00	Put	On 16/09/2019	Foreign Exchange Future	424.93010	0.42493	491.23340	0.49123	424.930	15.33	0.36	0.00	0	1,000.00		
\$ / R	14.12	Put	On 16/09/2019	Foreign Exchange Future	482.46150	0.48246	553.56810	0.55357	482.462	15.52	0.39	0.00	0	177.00		
\$ / R	14.21	Put	On 16/09/2019	Foreign Exchange Future	528.12510	0.52813	602.76180	0.60276	528.125	15.66	0.41	0.00	0	2,700.00		
\$ / R	14.50	Call	On 16/09/2019	Foreign Exchange Future	686.18420	0.68618	621.18870	0.62119	686.184	16.11	0.52	0.00	0	14,000.00		
\$ / R	14.65	Put	On 16/09/2019	Foreign Exchange Future	780.96970	0.78097	872.10160	0.87210	780.970	16.36	0.51	0.00	0	3,000.00		
\$ / R	15.00	Call	On 16/09/2019	Foreign Exchange Future	510.55780	0.51056	461.79640	0.46180	510.558	16.93	0.42	0.00	0	750.00		
\$ / R	15.03	Call	On 16/09/2019	Foreign Exchange Future	501.62450	0.50162	453.73010	0.45373	501.624	16.98	0.41	0.00	0	177.00		
\$ / R	15.38	Put	On 16/09/2019	Foreign Exchange Future	1,292.61520	1.29262	1,405.36050	1.40536	1,292.615	17.56	0.65	0.00	0	5,000.00		
\$ / R	15.51	Call	On 16/09/2019	Foreign Exchange Future	380.39810	0.38040	345.24770	0.34525	380.398	17.79	0.33	0.00	0	28,500.00		
\$ / R	15.56	Put	On 16/09/2019	Foreign Exchange Future	1,432.93100	1.43293	1,549.78040	1.54978	1,432.931	17.87	0.68	0.00	0	2,571.00		
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	311.38980	0.31139	282.42500	0.28242	311.390	18.40	0.27	0.00	0	1,000.00		
\$ / R	17.23	Call	On 16/09/2019	Foreign Exchange Future	143.59880	0.14360	131.40200	0.13140	143.599	20.19	0.14	0.00	0	800.00		
\$ / R	17.64	Call	On 16/09/2019	Foreign Exchange Future	118.41550	0.11842	111.19620	0.11120	118.415	20.87	0.12	0.00	0	5,000.00		
\$ / R	17.85	Call	On 16/09/2019	Foreign Exchange Future	108.82370	0.10882	102.64570	0.10265	108.824	21.27	0.11	0.00	0	2,700.00		
\$ / R	17.93	Call	On 16/09/2019	Foreign Exchange Future	105.47820	0.10548	99.65990	0.09966	105.478	21.42	0.10	0.00	0	2,571.00		
\$ / R	18.47	Call	On 16/09/2019	Foreign Exchange Future	86.58270	0.08658	82.76090	0.08276	86.583	22.45	0.08	0.00	0	1,200.00		
\$ / R			On 30/09/2019	Any day expiry	14.52190	14.52190	14.37110	14.37110		16.09	0.00	0.00	0	53.00		
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	120.65860	0.12066	146.89170	0.14689	120.659	14.26	0.14	0.00	0	500.00		
\$ / R	14.20	Put	On 30/09/2019	Any day expiry	534.18330	0.53418	608.13190	0.60813	534.183	15.62	0.40	0.00	0	250.00		
\$ / R	14.25	Put	On 30/09/2019	Any day expiry	560.29970	0.56030	636.08560	0.63609	560.300	15.70	0.41	0.00	0	250.00		
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	373.86350	0.37386	341.23920	0.34124	373.863	18.00	0.31	0.00	0	500.00		
\$ / R	16.50	Call	On 30/09/2019	Any day expiry	238.47840	0.23848	217.24590	0.21725	238.478	19.15	0.21	0.00	0	250.00		
\$ / R	16.89	Call	On 30/09/2019	Any day expiry	193.03030	0.19303	176.37030	0.17637	193.030	19.65	0.18	0.00	0	250.00		
\$ / R			On 02/10/2019	Any day expiry	14.52540	14.52540	14.37460	14.37460		16.17	0.00	0.00	0	55.00		
\$ / R			On 31/10/2019	Any day expiry	14.57750	14.57750	14.42580	14.42580		16.20	0.00	0.00	0	108.00		
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	139.96350	0.13996	166.43300	0.16643	139.964	14.33	0.15	0.00	0	500.00		
\$ / R	14.20	Put	On 31/10/2019	Any day expiry	558.18390	0.55818	630.96580	0.63097	558.184	15.60	0.39	0.00	0	250.00		
\$ / R	14.25	Put	On 31/10/2019	Any day expiry	584.12960	0.58413	658.70460	0.65870	584.130	15.67	0.40	0.00	0	250.00		
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	397.91920	0.39792	365.41420	0.36541	397.919	18.16	0.31	0.00	0	500.00		
\$ / R	16.70	Call	On 31/10/2019	Any day expiry	262.74480	0.26274	241.02130	0.24102	262.745	19.24	0.22	0.00	0	250.00		
\$ / R	17.09	Call	On 31/10/2019	Any day expiry	217.22540	0.21723	200.04990	0.20005	217.225	19.72	0.18	0.00	0	250.00		
\$ / R			On 29/11/2019	Any day expiry	14.62950	14.62950	14.47660	14.47660		16.23	0.00	0.00	0	52.00		
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	155.51620	0.15552	184.01730	0.18402	155.516	14.33	0.16	0.00	0	500.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	577.68940	0.57769	650.01930	0.65002	577.689	15.57	0.39	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	603.49060	0.60349	677.57060	0.67757	603.491	15.64	0.40	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	421.52000	0.42152	387.96540	0.38797	421.520	18.26	0.31	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	285.49630	0.28550	263.75560	0.26376	285.496	19.29	0.22	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	239.92660	0.23993	222.52210	0.22252	239.927	19.76	0.19	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.63490	14.63490	14.48200	14.48200		16.21	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.63850	14.63850	14.48570	14.48570		16.22	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.65480	14.65480	14.50210	14.50210		16.21	0.00	0.00	0	10,863.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	23.19930	0.02320	30.09240	0.03009	23.199	13.24	0.03	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	352.17750	0.35218	401.05830	0.40106	352.178	14.92	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	404.43940	0.40444	458.12450	0.45812	404.439	15.04	0.30	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	522.55110	0.52255	588.89560	0.58890	522.551	15.37	0.36	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	414.47480	0.41447	382.28500	0.38228	414.475	18.42	0.30	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	309.53800	0.30954	286.69270	0.28669	309.538	19.19	0.23	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	246.56700	0.24657	229.41180	0.22941	246.567	19.82	0.19	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	88.23880	0.08824	80.37200	0.08037	88.239	22.56	0.07	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.68740	14.68740	14.53510	14.53510		16.24	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	169.67670	0.16968	199.70230	0.19970	169.677	14.28	0.16	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	596.34220	0.59634	666.84060	0.66684	596.342	15.53	0.38	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	621.96760	0.62197	694.15500	0.69415	621.968	15.60	0.39	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	444.42210	0.44442	411.12640	0.41113	444.422	18.35	0.31	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	310.18610	0.31019	288.33720	0.28834	310.186	19.33	0.22	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	264.61310	0.26461	246.70420	0.24670	264.613	19.79	0.20	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.69100	14.69100	14.53880	14.53880		16.25	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.74340	14.74340	14.59050	14.59050		16.28	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.79400	14.79400	14.64070	14.64070		16.30	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.79950	14.79950	14.64620	14.64620		16.28	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.82550	14.82550	14.67220	14.67220		16.43	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	20.14210	0.02014	27.69960	0.02770	20.142	11.62	0.03	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	550.57890	0.55058	609.90630	0.60991	550.579	15.34	0.33	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	340.65270	0.34065	323.61990	0.32362	340.653	19.86	0.22	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.85720	14.85720	14.70370	14.70370		16.56	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.90740	14.90740	14.75380	14.75380		16.80	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.97080	14.97080	14.81690	14.81690		17.08	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.99010	14.99010	14.83580	14.83580		17.11	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.07880	15.07880	14.92280	14.92280		17.06	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.17200	15.17200	15.01540	15.01540		16.95	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.17820	14.17820	14.02910	14.02910		14.29	0.00	141,782.00	10	450.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.32970	14.32970	14.17930	14.17930		16.12	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.49690	14.49690	14.34600	14.34600		16.11	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.65480	14.65480	14.50210	14.50210		16.21	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.82550	14.82550	14.67220	14.67220		16.43	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
£ / R			On 18/03/2019	Foreign Exchange Future			18.84250	18.84250		18.67110	18.67110		14.19	0.00	772,542.50	41	230,813.00
£ / R	18.00	Put	On 18/03/2019	Foreign Exchange Future			21.38910	0.02139		38.02240	0.03802	21.389	15.03	0.08	0.00	0	500.00
£ / R	19.00	Call	On 18/03/2019	Foreign Exchange Future			164.27590	0.16428		114.26580	0.11427	164.276	14.41	0.40	0.00	0	2,500.00
£ / R	19.19	Put	On 18/03/2019	Foreign Exchange Future			453.02270	0.45302		591.40520	0.59141	453.023	14.68	0.71	0.00	0	1,000.00
£ / R	20.00	Call	On 18/03/2019	Foreign Exchange Future			14.16090	0.01416		12.15550	0.01216	14.161	16.67	0.05	0.00	0	500.00
£ / R	20.18	Call	On 18/03/2019	Foreign Exchange Future			10.61650	0.01062		9.11550	0.00912	10.617	17.66	0.04	0.00	0	1,500.00
£ / R	21.44	Call	On 18/03/2019	Foreign Exchange Future			1.82830	0.00183		1.55490	0.00155	1.828	23.59	0.01	0.00	0	500.00
£ / R			On 29/03/2019	Any day expiry			18.87810	18.87810		18.70620	18.70620		14.76	0.00	0.00	0	80.00
£ / R			On 15/04/2019	Any day expiry			18.93290	18.93290		18.76030	18.76030		14.89	0.00	0.00	0	43.00
£ / R			On 26/04/2019	Any day expiry			18.96830	18.96830		18.79530	18.79530		14.99	0.00	0.00	0	120.00
£ / R			On 29/04/2019	Any day expiry			18.97800	18.97800		18.80490	18.80490		14.96	0.00	0.00	0	27.00
£ / R			On 14/06/2019	Foreign Exchange Future			19.12800	19.12800		18.95380	18.95380		15.12	0.00	3,136,992.00	164	5,726.00
£ / R	18.00	Call	On 14/06/2019	Foreign Exchange Future			1,324.99820	1.32500		1,193.82640	1.19383	1,324.998	15.10	0.79	0.00	0	1,000.00
£ / R			On 16/09/2019	Foreign Exchange Future			19.43770	19.43770		19.26240	19.26240		15.09	0.00	0.00	0	18,254.00
£ / R			On 13/12/2019	Foreign Exchange Future			19.73060	19.73060		19.55220	19.55220		15.09	0.00	0.00	0	12,565.00
£ / R			On 16/03/2020	Foreign Exchange Future			20.04320	20.04320		19.86320	19.86320		15.24	0.00	0.00	0	0.00
¥ / R			On 18/03/2019	Foreign Exchange Future			0.12690	0.12690		0.12630	0.12630		17.78	0.00	0.00	0	10,000.00
¥ / R			On 14/06/2019	Foreign Exchange Future			0.12920	0.12920		0.12850	0.12850		17.71	0.00	0.00	0	0.00
¥ / R			On 16/09/2019	Foreign Exchange Future			0.13170	0.13170		0.13100	0.13100		17.44	0.00	0.00	0	0.00
¥ / R			On 13/12/2019	Foreign Exchange Future			0.13410	0.13410		0.13340	0.13340		17.24	0.00	0.00	0	0.00
¥ / R			On 16/03/2020	Foreign Exchange Future			0.13670	0.13670		0.13610	0.13610		18.87	0.00	0.00	0	0.00
€ / R			On 18/03/2019	Foreign Exchange Future			16.18190	16.18190		15.99350	15.99350		13.03	0.00	36,490,184.50	2,255	134,975.00
€ / R	16.00	Call	On 18/03/2019	Foreign Exchange Future			289.01570	0.28902		183.62020	0.18362	289.016	13.28	0.66	0.00	0	650.00
€ / R			On 29/03/2019	Any day expiry			16.21820	16.21820		16.02930	16.02930		13.86	0.00	0.00	0	53.00
€ / R			On 15/04/2019	Any day expiry			16.27460	16.27460		16.08500	16.08500		13.87	0.00	0.00	0	4.00
€ / R			On 26/04/2019	Any day expiry			16.31110	16.31110		16.12100	16.12100		13.90	0.00	0.00	0	1.00
€ / R			On 10/06/2019	Any day expiry			16.46250	16.46250		16.27080	16.27080		14.78	0.00	0.00	0	0.00
€ / R			On 14/06/2019	Foreign Exchange Future			16.47620	16.47620		16.28450	16.28450		14.88	0.00	2,702,096.80	164	30,078.00
€ / R	15.35	Put	On 14/06/2019	Foreign Exchange Future			100.55700	0.10056		141.98690	0.14199	100.557	13.53	0.16	0.00	0	570.00
€ / R			On 14/08/2019	Any day expiry			16.68560	16.68560		16.49260	16.49260		14.86	0.00	0.00	0	0.00
€ / R	19.65	Call	On 14/08/2019	Any day expiry			115.72000	0.11572		101.56480	0.10156	115.720	19.22	0.12	0.00	0	62,400.00
€ / R			On 16/09/2019	Foreign Exchange Future			16.80020	16.80020		16.60620	16.60620		14.86	0.00	151,201.80	9	21,948.00
€ / R	15.62	Put	On 16/09/2019	Foreign Exchange Future			222.98880	0.22299		275.52810	0.27553	222.989	13.61	0.22	0.00	0	14,429.00
€ / R	18.27	Call	On 16/09/2019	Foreign Exchange Future			334.34880	0.33435		298.82920	0.29883	334.349	17.08	0.27	0.00	0	14,429.00
€ / R	18.60	Call	On 16/09/2019	Foreign Exchange Future			282.42040	0.28242		250.41850	0.25042	282.420	17.56	0.24	0.00	0	55,000.00
€ / R			On 13/12/2019	Foreign Exchange Future			17.11090	17.11090		16.91220	16.91220		15.05	0.00	0.00	0	17,761.00
€ / R	13.73	Put	On 13/12/2019	Foreign Exchange Future			27.31930	0.02732		33.35450	0.03335	27.319	13.85	0.03	0.00	0	17,150.00
€ / R	16.15	Put	On 13/12/2019	Foreign Exchange Future			428.92650	0.42893		501.64410	0.50164	428.927	13.98	0.30	0.00	0	17,150.00
€ / R	20.62	Call	On 13/12/2019	Foreign Exchange Future			230.06300	0.23006		220.21190	0.22021	230.063	19.45	0.16	0.00	0	17,150.00
€ / R			On 10/02/2020	Any day expiry			17.32280	17.32280		17.12290	17.12290		15.12	0.00	0.00	0	0.00
€ / R	16.65	Call	On 10/02/2020	Any day expiry			1,321.07560	1.32108		1,212.37320	1.21237	1,321.076	14.37	0.64	0.00	0	21,000.00
€ / R	16.91	Call	On 10/02/2020	Any day expiry			1,194.57520	1.19458		1,095.39840	1.09540	1,194.575	14.67	0.59	0.00	0	15,000.00

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 10/02/2020	Any day expiry	17.00	Call	1,153.65420		1.15365	1,057.66580	1.05767	1,153.654		14.77	0.58	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,122.81860		1.12282	1,029.26350	1.02926	1,122.819		14.85	0.57	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.44780		17.44780	17.24640	17.24640			15.29	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.46000		96.46000	96.40000	96.40000				0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			628.50800		628.50800	629.56600	629.56600				0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			640.39000		640.39000	641.47000	641.47000				0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			653.89700		653.89700	655.00200	655.00200				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			724.06000		724.06000	726.35800	726.35800				0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			737.74900		737.74900	740.09200	740.09200				0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			753.31000		753.31000	755.70400	755.70400				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			654.55100		654.55100	656.81500	656.81500				0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future			666.92600		666.92600	669.23400	669.23400				0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future			680.99300		680.99300	683.35100	683.35100				0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.07990		10.07990	9.98920	9.98920			11.63	0.00	0.00	0	4,731.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.20000		10.20000	10.10840	10.10840			12.52	0.00	51,000.00	5	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.33370		10.33370	10.24200	10.24200			12.50	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.46180		10.46180	10.36920	10.36920			12.31	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	278.00340		0.27800	258.02990	0.25803	278.003		13.23	0.36	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.60170		10.60170	10.50790	10.50790			12.44	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.72950		10.72950	10.64770	10.64770			12.70	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.86670		10.86670	10.78380	10.78380			13.67	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.01550		11.01550	10.93180	10.93180			13.63	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.15560		11.15560	11.06990	11.06990			13.56	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.30670		11.30670	11.22000	11.22000			13.67	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.23830		14.23830	14.10320	14.10320			13.87	0.00	0.00	0	1,243.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.51040		14.51040	14.37280	14.37280			15.03	0.00	0.00	0	250.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.81100		14.81100	14.67160	14.67160			15.41	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.09960		15.09960	14.95690	14.95690			15.88	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.41500		15.41500	15.26930	15.26930			16.17	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.11340		2.11340	2.09630	2.09630			12.41	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.13570		2.13570	2.11840	2.11840			13.92	0.00	0.00	0	0.00
CNH / R	On 16/09/2019	Foreign Exchange Future			2.15990		2.15990	2.14310	2.14310			13.66	0.00	0.00	0	0.00
CNH / R	On 13/12/2019	Foreign Exchange Future			2.18230		2.18230	2.16560	2.16560			13.99	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
DKK / R	On 18/03/2019	Foreign Exchange Future			2.16900		2.16900		2.14380	2.14380		12.54	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.20960		2.20960		2.18400	2.18400		13.90	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.25440		2.25440		2.22840	2.22840		13.97	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.29710		2.29710		2.27040	2.27040		14.03	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.34390		2.34390		2.31690	2.31690		14.25	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			11.02474		75.93815		10.97481	76.22767			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future			11.13076		77.37375		11.07901	77.66894			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future			11.24246		75.20963		11.18867	75.51120			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			11.27669		77.63038		11.23184	77.92635			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future			11.38070		79.09849		11.33424	79.40030			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future			11.49039		76.50105		11.44211	76.80939			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI			647.93600		647.93600		650.24200	650.24200			0.00	0.00	0	445.00
GOVI	On 01/08/2019	GOVI			660.18600		660.18600		662.53700	662.53700			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI			674.11100		674.11100		676.51300	676.51300			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future			1.80770		1.80770		1.78850	1.78850		14.52	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			1.83100		1.83100		1.81200	1.81200		16.27	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future			1.85600		1.85600		1.83710	1.83710		16.01	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future			1.87890		1.87890		1.86000	1.86000		16.37	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future			134.31455		134.31455		134.33763	134.33763			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future			135.42934		135.42934		135.45327	135.45327			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future			138.32043		138.32043		138.34509	138.34509			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			100.75368		100.75368		100.81655	100.81655			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future			102.68306		102.68306		102.74732	102.74732			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
I2029	On 07/11/2019	Bond Future		103.76727	103.76727		103.83308	103.83308			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		102.91964	102.91964		102.93726	102.93726			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		104.89036	104.89036		104.90854	104.90854			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future		105.94553	105.94553		105.96427	105.96427			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		122.59835	122.59835		122.43664	122.43664			0.00	0.00	0	10,812.00
I2038	On 01/08/2019	Bond Future		123.30658	123.30658		123.14231	123.14231			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		125.93891	125.93891		125.77128	125.77128			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		115.28744	115.28744		115.30725	115.30725			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future		117.49525	117.49525		117.51557	117.51557			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		118.26283	118.26283		118.28393	118.28393			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		120.77406	120.77406		120.91931	120.91931			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future		121.26877	121.26877		121.41711	121.41711			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		123.85758	123.85758		124.00935	124.00935			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		258.21400	258.21400		258.31800	258.31800			0.00	0.00	0	735.00
IGOV	On 01/08/2019	Index Future		263.15800	263.15800		263.26500	263.26500			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future		268.77500	268.77500		268.88400	268.88400			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		0.14130	0.14130		0.14000	0.14000			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14030	0.14030		0.13950	0.13950			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.14080	0.14080		0.13900	0.13900			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.13900	0.13900		0.13790	0.13790			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13990	0.13990		0.13600	0.13600			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.66080	1.66080		1.64240	1.64240		12.08	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.68440	1.68440		1.66580	1.66580		13.56	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future		1.71010	1.71010		1.69130	1.69130		13.23	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future		1.73430	1.73430		1.71520	1.71520		13.48	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.67520	9.67520		9.56260	9.56260		12.21	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			9.79500		9.79500		9.68110	9.68110		13.17	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.92590		9.92590		9.81130	9.81130		13.24	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.04960		10.04960		9.93270	9.93270		13.34	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.18210		10.18210		10.06350	10.06350		13.62	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.33490		1.33490		1.32710	1.32710			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34140		1.34140		1.33370	1.33370			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.34710		1.34710		1.33950	1.33950			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.35100		1.35100		1.34340	1.34340			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.32900		1.32900		1.33090	1.33090			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.33480		1.33480		1.33670	1.33670			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.34080		1.34080		1.34270	1.34270			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.34640		1.34640		1.34820	1.34820			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.35190		1.35190		1.35380	1.35380			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14130		1.14130		1.14000	1.14000			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.14980		1.14980		1.14850	1.14850			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15890		1.15890		1.15750	1.15750			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.16760		1.16760		1.16620	1.16620			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17690		1.17690		1.17540	1.17540			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.77905		113.35129		8.72812	113.64750		6.31	0.00	33,438,630.55	295	88,995.00
R186	On 02/05/2019	Bond Future	8.50	Call	517.82000		0.51782		617.58000	0.61758	517.820	6.16	0.29	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	760.29000		0.76029		887.88000	0.88788	760.290	6.23	0.38	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	830.73000		0.83073		965.43000	0.96543	830.730	6.25	0.40	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	957.01000		0.95701		1,103.55000	1.10355	957.010	6.28	0.44	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,244.20000		1.24420		1,413.98000	1.41398	1,244.200	6.35	0.52	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	876.35000		0.87635		771.82000	0.77182	876.350	6.42	0.40	0.00	0	4,250.00
R186	On 02/05/2019	Bond Future	9.00	Put	673.56000		0.67356		588.92000	0.58892	673.560	6.50	0.33	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,946.63000		1.94663		2,158.20000	2.15820	1,946.630	6.50	0.67	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	590.07000		0.59007		514.36000	0.51436	590.070	6.56	0.30	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,799.08000		2.79908		3,042.42000	3.04242	2,799.080	6.72	0.78	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,028.62000		3.02862		3,278.27000	3.27827	3,028.620	6.78	0.81	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,264.13000		3.26413		3,519.43000	3.51943	3,264.130	6.84	0.83	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	74.88000		0.07488		63.56000	0.06356	74.880	7.39	0.05	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	31.21000		0.03121		26.16000	0.02616	31.210	7.39	0.02	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	23.89000		0.02389		19.96000	0.01996	23.890	7.39	0.02	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	19.01000		0.01901		15.83000	0.01583	19.010	7.39	0.02	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.83285		110.19447		8.77940	110.49651		6.73	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	700.00000		0.70000		786.88000	0.78688	700.000	6.37	0.26	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,647.75000		2.64775		2,840.30000	2.84030	2,647.750	7.00	0.61	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	285.73000		0.28573		258.91000	0.25891	285.730	7.91	0.10	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.87936		112.51982		8.82300	112.82852		6.59	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
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			303.34923		303.34923		303.65659	303.65659			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			301.60204		301.60204		301.91596	301.91596			0.00	0.00	0	0.00
R197	On 07/11/2019	Bond Future			308.04076		308.04076		308.36197	308.36197			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			234.72712		234.72712		234.76704	234.76704			0.00	187,781,696.00	800	8,666.00
R202	On 01/08/2019	Bond Future			235.20857		235.20857		235.24962	235.24962			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			240.22953		240.22953		240.27178	240.27178			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			7.86557		101.04005		7.81336	101.20919		3.00	0.00	0.00	0	66,540.00
R2023	On 01/08/2019	Bond Future			7.87733		102.95023		7.82085	103.12281		3.37	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.87542		101.18668		7.81362	101.36311		3.29	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			9.33297		93.18105		9.27734	93.53171		8.81	0.00	12,299,898.60	132	45,698.00
R2030	On 02/05/2019	Bond Future	8.90	Call	363.20000		0.36320		448.15000	0.44815	363.200	8.42	0.20	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,592.62000		1.59262		1,805.33000	1.80533	1,592.620	8.98	0.56	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	151.16000		0.15116		128.77000	0.12877	151.160	10.27	0.08	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.39704		90.93772		9.33924	91.29522		9.53	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	228.78000		0.22878		269.74000	0.26974	228.780	8.46	0.10	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,546.85000		1.54685		1,702.65000	1.70265	1,546.850	9.43	0.40	0.00	0	2,025.00
R2030	On 07/11/2019	Bond Future			9.45174		92.85696		9.39159	93.22215		9.38	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			9.56229		91.20841		9.51190	91.55330		9.98	0.00	0.00	0	43,357.00
R2032	On 01/08/2019	Bond Future			9.62434		92.93303		9.57217	93.28464		10.44	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.68467		90.73076		9.63050	91.08999		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 02/05/2019	Bond Future			9.74052		94.70412		9.69016	95.08680		10.71	0.00	0.00	0	78,252.00
R2035	On 01/08/2019	Bond Future			9.80230		96.49448		9.75024	96.88470		11.24	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.86570		94.02358		9.81176	94.42220		11.56	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			9.82331		91.21684		9.77811	91.56222		11.28	0.00	0.00	0	54,434.00
R2037	On 01/08/2019	Bond Future			9.88920		88.68600		9.84249	89.03819		12.41	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.94788		90.55782		9.89958	90.91761		12.20	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
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		9.89796	94.51140		9.85277	94.88277		11.67	0.00	0.00	0	25,025.00
R2040	On 02/05/2019	Bond Future	9.60	Call	822.44000	0.82244	951.74000	0.95174	822.440	11.44	0.30	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,366.69000	3.36669	3,645.22000	3.64522	3,366.690	12.50	0.70	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future		9.96351	91.79260		9.91684	92.17125		12.87	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future		10.02212	93.73001		9.97389	94.11687		12.66	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		9.91089	91.65126		9.86569	92.02997		12.27	0.00	5,132,470.56	56	36,424.00
R2044	On 01/08/2019	Bond Future		9.97354	89.00352		9.92690	89.38966		13.55	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,120.32000	1.12032	1,231.67000	1.23167	1,120.320	12.99	0.26	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,713.92000	2.71392	2,909.55000	2.90955	2,713.920	13.70	0.47	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,599.70000	1.59970	1,502.39000	1.50239	1,599.700	14.95	0.28	0.00	0	100.00
R2044	On 07/11/2019	Bond Future		10.02946	90.88209		9.98132	91.27653		13.36	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		9.88089	90.85779		9.83565	91.24849		12.71	0.00	0.00	0	106,112.00
R2048	On 01/08/2019	Bond Future		9.93646	92.57550		9.88986	92.97371		13.40	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future		9.99330	90.08532		9.94518	90.49221		13.87	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		6.36196	102.82056		6.30246	102.86048		0.21	0.00	1,336,667.28	13	6,025.00
R207	On 01/08/2019	Bond Future		5.57471	101.12296		5.48127	101.16391		0.21	0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future		2.03346	103.25683		1.80080	103.29883		0.02	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		7.04586	100.15561		6.99614	100.24238		0.99	0.00	0.00	0	14,463.00
R208	On 01/08/2019	Bond Future		6.94505	102.04927		6.88723	102.13795		1.20	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future		6.73990	100.79614		6.67018	100.88689		1.03	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 02/05/2019	Bond Future		9.69200	72.28059		9.64169	72.60703		12.14	0.00	38,670,115.65	535	102,067.00
R209	On 02/05/2019	Bond Future	9.35	Call	581.32000	0.58132	685.64000	0.68564	581.320	11.92	0.27	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,484.34000	2.48434	2,720.56000	2.72056	2,484.340	12.99	0.68	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	228.46000	0.22846	201.13000	0.20113	228.460	14.31	0.11	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	116.49000	0.11649	101.55000	0.10155	116.490	14.31	0.06	0.00	0	760.00

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
R209	On 01/08/2019	Bond Future			9.74718		73.64728		9.69535	73.98008		12.72	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,225.68000		1.22568	1,345.42000	1.34542	1,225.680		12.47	0.33	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,665.88000		2.66588	2,856.65000	2.85665	2,665.880		13.14	0.54	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	1,043.69000		1.04369	972.09000	0.97209	1,043.690		14.51	0.24	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.80081		72.04731	9.74730	72.38725			13.10	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			186.19941		186.19941	186.52969	186.52969				0.00	134,063,575.20	720	2,448.00
R210	On 01/08/2019	Bond Future			189.76502		189.76502	190.10205	190.10205				0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future			191.17755		191.17755	191.52215	191.52215				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			157.77006		157.77006	157.84169	157.84169				0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future			158.57102		158.57102	158.64439	158.64439				0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future			161.95621		161.95621	162.03142	162.03142				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			9.44302		84.10033	9.38745	84.44552			9.74	0.00	0.00	0	27,738.00
R213	On 01/08/2019	Bond Future			9.50040		85.69028	9.44287	86.04218			10.11	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future			9.55888		83.94349	9.49914	84.30300			10.40	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			9.87084		71.20733	9.82562	71.51251			13.06	0.00	0.00	0	21,863.00
R214	On 01/08/2019	Bond Future			9.92628		72.55351	9.87973	72.86460			13.71	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future			9.98302		70.78354	9.93500	71.10132			14.13	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future			10.48390		10.48390	10.39340	10.39340			12.66	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.61260		10.61260	10.52150	10.52150			13.55	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future			10.75710		10.75710	10.66710	10.66710			13.50	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future			10.89310		10.89310	10.80390	10.80390			13.62	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future			2.60920		2.60920	2.60790	2.60790			14.42	0.00	0.00	0	25,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.51460		2.51460	2.51560	2.51560			15.61	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
TRY / R	On 16/09/2019		Foreign Exchange Future	2.43560	2.43560	2.43860	2.43860		16.25	0.00	0.00	0	0.00
TRY / R	On 13/12/2019		Foreign Exchange Future	2.37590	2.37590	2.37980	2.37980		17.78	0.00	0.00	0	0.00
Total for Derivatives :											2,142,656,416.33	189,176	8 947 475.00
Grand Total:											2,142,656,416.33	189,176	8 947 475.00