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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/03/2019

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	14.21820	14.21820	14.15490	14.15490			16.03	0.00	1,056,350.00	74	0.00	
\$ / R	On 05/03/2019	Any day expiry	14.21980	14.21980	14.15660	14.15660			15.52	0.00	0.00	0	10,080.00	
\$ / R	On 05/03/2019	Any day expiry	13.40	Call	819.83070	0.81983	756.75380	0.75675	819.831	34.30	1.00	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.45	Put	0.03350	0.00003	0.31240	0.00031	0.034	32.52	0.00	0.00	0	100,000.00
\$ / R	On 05/03/2019	Any day expiry	13.50	Call	719.83700	0.71984	657.06360	0.65706	719.837	30.73	1.00	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.70	Put	0.20680	0.00021	2.29560	0.00230	0.207	26.39	0.00	0.00	0	100,000.00
\$ / R	On 05/03/2019	Any day expiry	13.70	Call	520.00680	0.52001	458.89560	0.45890	520.007	26.39	1.00	0.00	0	100,000.00
\$ / R	On 08/03/2019	Any day expiry	14.22470	14.22470	14.16140	14.16140			15.52	0.00	0.00	0	0.00	
\$ / R	On 08/03/2019	Any day expiry	13.70	Put	4.30280	0.00430	11.39920	0.01140	4.303	20.07	0.04	12,738,960.00	25,000	0.00
\$ / R	On 08/03/2019	Any day expiry	14.00	Put	26.82120	0.02682	0.00000	0.00000	26.821	17.34	0.19	66,496,948.25	25,000	25,000.00
\$ / R	On 11/03/2019	Any day expiry	14.22960	14.22960	14.16640	14.16640			14.73	0.00	0.00	0	0.00	
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	30.62480	0.03062	49.92670	0.04993	30.625	16.17	0.18	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	2.31510	0.00232	2.45550	0.00246	2.315	20.93	0.02	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.24130	14.24130	14.17820	14.17820			14.51	0.00	786,319,138.20	55,214	755,733.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.00000	0.00000	0.01280	0.00001	0.000	14.78	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.00000	0.00000	0.04170	0.00004	0.000	15.60	0.00	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	0.00490	0.00000	0.28980	0.00029	0.005	17.37	0.00	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	0.00810	0.00001	0.32500	0.00033	0.008	17.47	0.00	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	0.18400	0.00018	0.78400	0.00078	0.184	18.17	0.00	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	0.30030	0.00030	1.10290	0.00110	0.300	17.71	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	0.33120	0.00033	1.18160	0.00118	0.331	17.62	0.00	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	0.48990	0.00049	1.56110	0.00156	0.490	17.26	0.00	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	0.62560	0.00063	1.86180	0.00186	0.626	17.03	0.00	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	0.88060	0.00088	2.38860	0.00239	0.881	16.71	0.01	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	1.01930	0.00102	2.66020	0.00266	1.019	16.57	0.01	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	1.65740	0.00166	3.82400	0.00382	1.657	16.12	0.01	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	2.44010	0.00244	5.13390	0.00513	2.440	15.76	0.02	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	2.81920	0.00282	5.73860	0.00574	2.819	15.62	0.02	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	4.54840	0.00455	8.50710	0.00851	4.548	15.17	0.03	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	5.49860	0.00550	10.65180	0.01065	5.499	14.98	0.03	0.00	0	7,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	6.95970	0.00696	13.96290	0.01396	6.960	14.76	0.04	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	650.71400	0.65071	596.29780	0.59630	650.714	14.74	0.95	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	9.41400	0.00941	18.09780	0.01810	9.414	14.74	0.05	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	10.58720	0.01059	20.01460	0.02001	10.587	14.73	0.06	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	14.87710	0.01488	26.78880	0.02679	14.877	14.71	0.08	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	16.59730	0.01660	29.42210	0.02942	16.597	14.70	0.09	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	18.47950	0.01848	32.26000	0.03226	18.480	14.69	0.10	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	26.50880	0.02651	43.94900	0.04395	26.509	14.67	0.13	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	30.72190	0.03072	49.87310	0.04987	30.722	14.66	0.14	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	35.45650	0.03546	56.39460	0.05639	35.457	14.65	0.16	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	37.15740	0.03716	58.70650	0.05871	37.157	14.65	0.17	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	44.61330	0.04461	68.67820	0.06868	44.613	14.63	0.19	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	346.81150	0.34681	311.05150	0.31105	346.812	14.61	0.77	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	309.62550	0.30963	277.24020	0.27724	309.625	14.60	0.73	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	68.32550	0.06833	99.04020	0.09904	68.326	14.60	0.27	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	80.06480	0.08006	113.51170	0.11351	80.065	14.58	0.30	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	182.88170	0.18288	163.84550	0.16385	182.882	14.53	0.55	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	157.16750	0.15717	143.86200	0.14386	157.168	14.51	0.50	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	183.37980	0.18338	234.69830	0.23470	183.380	14.66	0.53	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	195.53010	0.19553	247.79640	0.24780	195.530	14.76	0.55	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	136.83010	0.13683	125.99640	0.12600	136.830	14.76	0.45	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	227.49400	0.22749	281.90020	0.28190	227.494	15.00	0.60	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	290.26340	0.29026	347.75290	0.34775	290.263	15.45	0.67	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	297.61680	0.29762	355.39370	0.35539	297.617	15.50	0.68	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	86.34070	0.08634	81.29340	0.08129	86.341	15.55	0.31	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	81.39370	0.08139	76.86790	0.07687	81.394	15.64	0.30	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	76.71090	0.07671	72.66900	0.07267	76.711	15.74	0.28	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	335.41090	0.33541	394.46900	0.39447	335.411	15.74	0.72	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	358.85780	0.35886	418.57100	0.41857	358.858	15.89	0.74	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	382.83460	0.38283	443.12870	0.44313	382.835	16.04	0.75	0.00	0	138,000.00

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	14.65	Put	457.59120	0.45759	519.23270	0.51923	457.591	16.48	0.81	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	535.89960	0.53590	598.41820	0.59842	535.900	16.93	0.85	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	30.99180	0.03099	30.80180	0.03080	30.992	17.23	0.13	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	598.76310	0.59876	661.72610	0.66173	598.763	17.28	0.87	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	607.86240	0.60786	670.87590	0.67088	607.862	17.32	0.88	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	616.98890	0.61699	680.04940	0.68005	616.989	17.37	0.88	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	626.14180	0.62614	689.24650	0.68925	626.142	17.42	0.88	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	16.70820	0.01671	16.94400	0.01694	16.708	18.16	0.07	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	813.36500	0.81337	876.76290	0.87676	813.365	18.32	0.93	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	870.75650	0.87076	934.21200	0.93421	870.756	18.55	0.94	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	889.99410	0.88999	953.46130	0.95346	889.994	18.63	0.95	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	899.63120	0.89963	963.10300	0.96310	899.631	18.67	0.95	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	9.59310	0.00959	9.97680	0.00998	9.593	18.83	0.05	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	957.68700	0.95769	1,021.17310	1.02117	957.687	18.91	0.96	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	967.39850	0.96740	1,030.88520	1.03089	967.399	18.94	0.96	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	8.14940	0.00815	8.53550	0.00854	8.149	19.02	0.04	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	7.39060	0.00739	7.77300	0.00777	7.391	19.14	0.04	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,084.58700	1.08459	1,148.04990	1.14805	1,084.587	19.41	0.97	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	4.54510	0.00455	4.87470	0.00487	4.545	19.73	0.02	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	3.87000	0.00387	4.17590	0.00418	3.870	19.92	0.02	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	3.74780	0.00375	4.04880	0.00405	3.748	19.96	0.02	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	3.29760	0.00330	3.57910	0.00358	3.298	20.12	0.02	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	2.90320	0.00290	3.16500	0.00317	2.903	20.27	0.01	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	1.99520	0.00200	2.28370	0.00228	1.995	20.75	0.01	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	1.32120	0.00132	1.62070	0.00162	1.321	21.47	0.01	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	1.25210	0.00125	1.55050	0.00155	1.252	21.56	0.01	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	1.06790	0.00107	1.36050	0.00136	1.068	21.85	0.01	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	0.80350	0.00080	1.07910	0.00108	0.803	22.37	0.00	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	0.58110	0.00058	0.83120	0.00083	0.581	22.99	0.00	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	0.51480	0.00051	0.75460	0.00075	0.515	23.23	0.00	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	0.38810	0.00039	0.60320	0.00060	0.388	23.80	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	0.32340	0.00032	0.52270	0.00052	0.323	24.18	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	0.20950	0.00021	0.37320	0.00037	0.209	25.13	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	0.20090	0.00020	0.36140	0.00036	0.201	25.22	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	0.09950	0.00010	0.21240	0.00021	0.099	26.93	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	0.09770	0.00010	0.20950	0.00021	0.098	26.98	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	0.08930	0.00009	0.19860	0.00020	0.089	27.22	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.08030	0.00008	0.19110	0.00019	0.080	27.50	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.07890	0.00008	0.19000	0.00019	0.079	27.55	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.07760	0.00008	0.18880	0.00019	0.078	27.60	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.08510	0.00009	0.17520	0.00018	0.085	28.84	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.08940	0.00009	0.16890	0.00017	0.089	29.51	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	0.10250	0.00010	0.15380	0.00015	0.103	31.42	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.14180	0.00014	0.13020	0.00013	0.142	36.19	0.00	0.00	0	14,200.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.18090	0.00018	0.12030	0.00012	0.181	40.01	0.00	0.00	0	7,100.00
\$ / R	On 22/03/2019	Any day expiry			14.24800	14.24800	14.18490	14.18490		15.29	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	484.73200	0.48473	437.97440	0.43797	484.732	14.31	0.85	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	216.21110	0.21621	194.87900	0.19488	216.211	15.18	0.55	0.00	0	30,000.00
\$ / R	On 27/03/2019	Any day expiry			14.25640	14.25640	14.19330	14.19330		15.51	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	67.51280	0.06751	93.59690	0.09360	67.513	14.37	0.22	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	104.92320	0.10492	136.52500	0.13652	104.923	14.74	0.31	0.00	0	65,000.00
\$ / R	On 28/03/2019	Any day expiry			14.25810	14.25810	14.19500	14.19500		15.61	0.00	0.00	0	0.00
\$ / R	On 28/03/2019	Any day expiry	13.84	Call	479.89860	0.47990	441.09700	0.44110	479.899	14.41	0.80	0.00	0	15,000.00
\$ / R	On 28/03/2019	Any day expiry	14.00	Call	368.29760	0.36830	336.55090	0.33655	368.298	14.88	0.69	0.00	0	6,500.00
\$ / R	On 28/03/2019	Any day expiry	14.18	Call	265.32830	0.26533	240.58470	0.24058	265.328	15.41	0.56	0.00	0	15,000.00
\$ / R	On 29/03/2019	Any day expiry			14.25970	14.25970	14.19660	14.19660		15.73	0.00	0.00	0	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	4.51060	0.00451	6.65010	0.00665	4.511	17.21	0.02	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	13.65520	0.01366	20.81690	0.02082	13.655	14.41	0.06	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	464.08920	0.46409	426.38500	0.42639	464.089	14.67	0.77	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	202.94340	0.20294	241.35120	0.24135	202.943	15.59	0.45	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	229.21970	0.22922	270.69220	0.27069	229.220	15.73	0.49	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	181.26880	0.18127	164.54380	0.16454	181.269	16.38	0.42	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	108.96590	0.10897	98.45050	0.09845	108.966	17.56	0.28	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	23.93450	0.02393	21.44570	0.02145	23.934	20.30	0.07	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	11.31650	0.01132	10.01560	0.01002	11.317	21.37	0.04	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.26650	14.26650	14.20340	14.20340		15.73	0.00	0.00	0	55.00
\$ / R	On 04/04/2019	Any day expiry			14.26990	14.26990	14.20680	14.20680		15.88	0.00	0.00	0	30,000.00
\$ / R	On 04/04/2019	Any day expiry	14.00	Call	409.40980	0.40941	374.54910	0.37455	409.410	15.32	0.67	0.00	0	30,000.00
\$ / R	On 05/04/2019	Any day expiry			14.27160	14.27160	14.20850	14.20850		15.89	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	69.53500	0.06954	89.45870	0.08946	69.535	14.79	0.20	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	237.84380	0.23784	215.65720	0.21566	237.844	16.29	0.46	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.28870	14.28870	14.22560	14.22560		15.69	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.30750	14.30750	14.24440	14.24440		15.52	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.31270	14.31270	14.24960	14.24960		15.40	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.31440	14.31440	14.25130	14.25130		15.41	0.00	0.00	0	2,426.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	12.01210	0.01201	15.78510	0.01579	12.012	13.90	0.04	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	879.74680	0.87975	830.48930	0.83049	879.747	13.97	0.86	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	287.63880	0.28764	320.91930	0.32092	287.639	15.21	0.44	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	313.44340	0.31344	347.79270	0.34779	313.443	15.31	0.46	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	185.47320	0.18547	168.20780	0.16821	185.473	17.14	0.31	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	73.41170	0.07341	63.80120	0.06380	73.412	19.35	0.14	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	46.97670	0.04698	39.60810	0.03961	46.977	20.10	0.09	0.00	0	250.00
\$ / R	On 09/05/2019	Any day expiry			14.32990	14.32990	14.26680	14.26680		15.69	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	731.22490	0.73122	690.16320	0.69016	731.225	14.44	0.77	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	440.90560	0.44091	410.42030	0.41042	440.906	15.39	0.57	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.33690	14.33690	14.27380	14.27380		15.73	0.00	0.00	0	93.00
\$ / R	On 20/05/2019	Any day expiry			14.34910	14.34910	14.28590	14.28590		15.90	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	462.99700	0.46300	434.74820	0.43475	462.997	15.71	0.55	0.00	0	61,000.00

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	15.25	Call	169.40650	0.16941	156.09000	0.15609	169.407	18.26	0.25	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	132.09160	0.13209	121.05330	0.12105	132.092	18.87	0.20	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.36470	14.36470	14.30150	14.30150		16.08	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.36820	14.36820	14.30490	14.30490		16.15	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	32.16300	0.03216	40.24500	0.04024	32.163	14.19	0.07	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	365.02620	0.36503	399.26940	0.39927	365.026	15.87	0.42	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	390.76640	0.39077	425.98090	0.42598	390.766	15.97	0.44	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	252.61430	0.25261	236.60870	0.23661	252.614	17.75	0.32	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	124.77530	0.12478	115.27980	0.11528	124.775	19.57	0.18	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	89.25240	0.08925	81.99140	0.08199	89.252	20.25	0.13	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.37340	14.37340	14.31020	14.31020		16.12	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.37510	14.37510	14.31200	14.31200		16.27	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.38570	14.38570	14.32260	14.32260		16.22	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	219.88620	0.21989	245.56570	0.24557	219.886	15.21	0.29	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	314.51760	0.31452	344.89510	0.34490	314.518	15.62	0.37	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	356.89250	0.35689	389.01420	0.38901	356.893	15.78	0.40	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	407.41580	0.40742	441.39300	0.44139	407.416	15.96	0.44	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.39280	14.39280	14.32970	14.32970		16.25	0.00	242,806,536.00	16,870	121,362.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.81730	0.00082	0.96250	0.00096	0.817	19.71	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	13.85860	0.01386	15.93240	0.01593	13.859	16.14	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	23.75000	0.02375	27.37080	0.02737	23.750	15.06	0.05	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	27.49190	0.02749	31.69180	0.03169	27.492	14.77	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	39.85980	0.03986	48.18920	0.04819	39.860	14.22	0.08	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	41.95080	0.04195	50.58410	0.05058	41.951	14.24	0.08	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	53.69450	0.05369	63.93440	0.06393	53.694	14.35	0.10	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	74.09940	0.07410	86.82140	0.08682	74.099	14.50	0.13	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	75.74930	0.07575	88.65790	0.08866	75.749	14.51	0.13	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	84.40140	0.08440	98.26220	0.09826	84.401	14.56	0.14	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	93.74990	0.09375	108.59060	0.10859	93.750	14.61	0.16	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,019.02150	1.01902	973.84770	0.97385	1,019.021	14.77	0.80	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	944.58350	0.94458	901.56720	0.90157	944.584	14.88	0.78	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	226.64150	0.22664	252.50960	0.25251	226.642	15.25	0.30	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	746.31470	0.74631	710.57320	0.71057	746.315	15.37	0.68	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	699.23850	0.69924	665.16650	0.66517	699.239	15.51	0.65	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	687.83550	0.68784	654.17880	0.65418	687.836	15.55	0.65	0.00	0	28,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	295.03550	0.29504	324.47880	0.32448	295.035	15.55	0.35	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	326.27530	0.32628	357.14030	0.35714	326.275	15.67	0.38	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	388.96250	0.38896	422.37490	0.42237	388.963	15.90	0.42	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	414.66070	0.41466	449.01630	0.44902	414.661	15.99	0.44	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	441.21740	0.44122	476.49790	0.47650	441.217	16.07	0.45	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	511.42400	0.51142	484.50230	0.48450	511.424	16.16	0.53	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	481.49390	0.48149	456.55760	0.45656	481.494	16.30	0.51	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	420.70690	0.42071	398.33320	0.39833	420.707	16.66	0.46	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	640.48920	0.64049	681.96000	0.68196	640.489	16.77	0.56	0.00	0	8,203.00

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	14.65	Put	653.72540	0.65373	695.48540	0.69549	653.725	16.82	0.56	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	343.41810	0.34342	324.37800	0.32438	343.418	17.21	0.39	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	295.05260	0.29505	278.14850	0.27815	295.053	17.62	0.35	0.00	0	12,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	271.30980	0.27131	255.40560	0.25541	271.310	17.85	0.32	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	229.27670	0.22928	215.47310	0.21547	229.277	18.28	0.28	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	225.47410	0.22547	211.86010	0.21186	225.474	18.33	0.28	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	194.15140	0.19415	182.13870	0.18214	194.151	18.72	0.24	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	178.83090	0.17883	167.61210	0.16761	178.831	18.94	0.23	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	173.08150	0.17308	162.16280	0.16216	173.082	19.03	0.22	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	152.05830	0.15206	141.84810	0.14185	152.058	19.38	0.20	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	141.18210	0.14118	131.17860	0.13118	141.182	19.56	0.18	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	137.61620	0.13762	127.81250	0.12781	137.616	19.61	0.18	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	128.56680	0.12857	119.27750	0.11928	128.567	19.76	0.17	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	119.14260	0.11914	110.39510	0.11040	119.143	19.92	0.16	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	26.19560	0.02620	22.32650	0.02233	26.196	22.96	0.04	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.40340	14.40340	14.34040	14.34040		16.20	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.41750	14.41750	14.35460	14.35460		16.18	0.00	0.00	0	2,140.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	50.86030	0.05086	59.77680	0.05978	50.860	14.22	0.09	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	407.78460	0.40778	441.01470	0.44101	407.785	15.83	0.41	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	433.48990	0.43349	467.63410	0.46763	433.490	15.92	0.43	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	291.07020	0.29107	275.27000	0.27527	291.070	17.83	0.32	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	158.70910	0.15871	148.78160	0.14878	158.709	19.45	0.19	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	119.77450	0.11977	111.80220	0.11180	119.775	20.06	0.15	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.42280	14.42280	14.35990	14.35990		16.13	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.42640	14.42640	14.36350	14.36350		16.24	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.47640	14.47640	14.41310	14.41310		16.22	0.00	0.00	0	682.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	73.71300	0.07371	81.25800	0.08126	73.713	14.31	0.11	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	446.37950	0.44638	479.40160	0.47940	446.379	15.71	0.40	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	471.96920	0.47197	505.85930	0.50586	471.969	15.80	0.42	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	331.16930	0.33117	315.91980	0.31592	331.169	17.83	0.33	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	194.75860	0.19476	184.44710	0.18445	194.759	19.28	0.21	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	152.87570	0.15288	144.36350	0.14436	152.876	19.82	0.17	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.47820	14.47820	14.41490	14.41490		16.22	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.49940	14.49940	14.43630	14.43630		16.16	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	611.21230	0.61121	648.80700	0.64881	611.212	16.13	0.47	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	189.76400	0.18976	180.21310	0.18021	189.764	19.43	0.19	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.52930	14.52930	14.46650	14.46650		16.20	0.00	0.00	0	1,678.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	93.95610	0.09396	100.27330	0.10027	93.956	14.37	0.12	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	476.13490	0.47613	508.73790	0.50874	476.135	15.63	0.40	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	501.58390	0.50158	535.02350	0.53502	501.584	15.72	0.41	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	357.46290	0.35746	343.13530	0.34314	357.463	17.91	0.32	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	220.64060	0.22064	210.28940	0.21029	220.641	19.23	0.21	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	176.59560	0.17660	168.02010	0.16802	176.596	19.74	0.17	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.53460	14.53460	14.47180	14.47180		16.16	0.00	0.00	0	55.00

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 04/09/2019	Any day expiry			14.53810	14.53810		14.47540	14.47540	16.17	0.00	0.00	0	74.00
\$ / R			On 05/09/2019	Any day expiry			14.53990	14.53990		14.47720	14.47720	16.17	0.00	0.00	0	0.00
\$ / R			On 05/09/2019	Any day expiry	19.00	Call	65.27410	0.06527	59.87790	0.05988	65.274	23.55	0.07	0.00	0	20,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future			14.55980	14.55980		14.49690	14.49690	16.15	0.00	1,310,382.00	90	23,152.00
\$ / R			On 16/09/2019	Foreign Exchange Future	10.75	Put	4.88570	0.00489	5.23430	0.00523	4.886	17.52	0.01	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	12.50	Put	49.25230	0.04925	54.49690	0.05450	49.252	14.55	0.07	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.15	Put	127.97680	0.12798	140.95910	0.14096	127.977	14.33	0.15	0.00	0	11,333.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.25	Put	149.57030	0.14957	164.10170	0.16410	149.570	14.43	0.17	0.00	0	3,900.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.65	Call	1,170.32720	1.17033	1,128.72490	1.12872	1,170.327	14.82	0.74	0.00	0	5,666.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.70	Put	277.29770	0.27730	299.48400	0.29948	277.298	14.87	0.27	0.00	0	2,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.77	Put	301.88520	0.30189	325.72710	0.32573	301.885	14.94	0.29	0.00	0	28,500.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.97	Put	382.26000	0.38226	411.16210	0.41116	382.260	15.21	0.33	0.00	0	800.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.00	Put	395.55910	0.39556	424.93010	0.42493	395.559	15.26	0.34	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.12	Put	451.25240	0.45125	482.46150	0.48246	451.252	15.46	0.37	0.00	0	177.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.21	Put	495.58340	0.49558	528.12510	0.52813	495.583	15.60	0.39	0.00	0	2,700.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.50	Call	712.55500	0.71255	686.18420	0.68618	712.555	16.07	0.54	0.00	0	14,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.65	Put	742.44250	0.74244	780.96970	0.78097	742.443	16.32	0.50	0.00	0	3,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.00	Call	531.14700	0.53115	510.55780	0.51056	531.147	16.91	0.43	0.00	0	750.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.03	Call	521.92070	0.52192	501.62450	0.50162	521.921	16.96	0.42	0.00	0	177.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.38	Put	1,246.57400	1.24657	1,292.61520	1.29262	1,246.574	17.56	0.64	0.00	0	5,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.51	Call	396.20160	0.39620	380.39810	0.38040	396.202	17.79	0.34	0.00	0	28,500.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.56	Put	1,385.44880	1.38545	1,432.93100	1.43293	1,385.449	17.88	0.67	0.00	0	2,571.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.87	Call	324.66470	0.32466	311.38980	0.31139	324.665	18.42	0.28	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	17.23	Call	151.24300	0.15124	143.59880	0.14360	151.243	20.29	0.15	0.00	0	800.00
\$ / R			On 16/09/2019	Foreign Exchange Future	17.64	Call	124.38850	0.12439	118.41550	0.11842	124.389	20.96	0.12	0.00	0	5,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	17.85	Call	114.46430	0.11446	108.82370	0.10882	114.464	21.37	0.11	0.00	0	2,700.00
\$ / R			On 16/09/2019	Foreign Exchange Future	17.93	Call	111.00230	0.11100	105.47820	0.10548	111.002	21.53	0.11	0.00	0	2,571.00
\$ / R			On 16/09/2019	Foreign Exchange Future	18.47	Call	91.44850	0.09145	86.58270	0.08658	91.449	22.59	0.09	0.00	0	1,200.00
\$ / R			On 30/09/2019	Any day expiry			14.58520	14.58520		14.52190	14.52190	16.22	0.00	0.00	0	53.00
\$ / R			On 30/09/2019	Any day expiry	13.00	Put	112.43500	0.11243	120.65860	0.12066	112.435	14.38	0.13	0.00	0	500.00
\$ / R			On 30/09/2019	Any day expiry	14.20	Put	502.84940	0.50285	534.18330	0.53418	502.849	15.58	0.39	0.00	0	250.00
\$ / R			On 30/09/2019	Any day expiry	14.25	Put	528.21050	0.52821	560.29970	0.56030	528.211	15.66	0.40	0.00	0	250.00
\$ / R			On 30/09/2019	Any day expiry	15.68	Call	390.01240	0.39001	373.86350	0.37386	390.012	18.02	0.32	0.00	0	500.00
\$ / R			On 30/09/2019	Any day expiry	16.50	Call	250.87790	0.25088	238.47840	0.23848	250.878	19.25	0.22	0.00	0	250.00
\$ / R			On 30/09/2019	Any day expiry	16.89	Call	203.40420	0.20340	193.03030	0.19303	203.404	19.75	0.18	0.00	0	250.00
\$ / R			On 02/10/2019	Any day expiry			14.58880	14.58880		14.52540	14.52540	16.23	0.00	0.00	0	55.00
\$ / R			On 31/10/2019	Any day expiry			14.64060	14.64060		14.57750	14.57750	16.28	0.00	0.00	0	108.00
\$ / R			On 31/10/2019	Any day expiry	13.00	Put	129.82520	0.12983	139.96350	0.13996	129.825	14.38	0.14	0.00	0	500.00
\$ / R			On 31/10/2019	Any day expiry	14.20	Put	528.35130	0.52835	558.18390	0.55818	528.351	15.57	0.38	0.00	0	250.00
\$ / R			On 31/10/2019	Any day expiry	14.25	Put	553.64740	0.55365	584.12960	0.58413	553.647	15.65	0.39	0.00	0	250.00
\$ / R			On 31/10/2019	Any day expiry	15.87	Call	415.02830	0.41503	397.91920	0.39792	415.028	18.21	0.32	0.00	0	500.00
\$ / R			On 31/10/2019	Any day expiry	16.70	Call	275.84520	0.27585	262.74480	0.26274	275.845	19.34	0.22	0.00	0	250.00
\$ / R			On 31/10/2019	Any day expiry	17.09	Call	228.57330	0.22857	217.22540	0.21723	228.573	19.83	0.19	0.00	0	250.00
\$ / R			On 29/11/2019	Any day expiry			14.69270	14.69270		14.62950	14.62950	16.32	0.00	0.00	0	52.00

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	13.00	Put	143.27690	0.14328	155.51620	0.15552	143.277	14.32	0.15	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	548.98400	0.54898	577.68940	0.57769	548.984	15.56	0.37	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	574.19500	0.57419	603.49060	0.60349	574.195	15.63	0.38	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	439.90500	0.43990	421.52000	0.42152	439.905	18.33	0.32	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	299.69590	0.29970	285.49630	0.28550	299.696	19.40	0.23	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	252.34030	0.25234	239.92660	0.23993	252.340	19.87	0.20	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry	14.69810		14.69810	14.69810	14.63490	14.63490		16.30	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry	14.70170		14.70170	14.70170	14.63850	14.63850		16.31	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.71780	14.71780	14.65480	14.65480		16.30	0.00	0.00	0	10,863.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	20.16130	0.02016	23.19930	0.02320	20.161	13.19	0.03	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	332.10230	0.33210	352.17750	0.35218	332.102	14.93	0.26	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	382.78710	0.38279	404.43940	0.40444	382.787	15.05	0.29	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	495.01660	0.49502	522.55110	0.52255	495.017	15.34	0.34	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	433.76000	0.43376	414.47480	0.41447	433.760	18.53	0.31	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	324.93150	0.32493	309.53800	0.30954	324.932	19.31	0.24	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	259.45250	0.25945	246.56700	0.24657	259.453	19.95	0.20	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	97.19640	0.09720	88.23880	0.08824	97.196	22.91	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.75010	14.75010	14.68740	14.68740		16.34	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	156.04840	0.15605	169.67670	0.16968	156.048	14.23	0.15	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	568.88790	0.56889	596.34220	0.59634	568.888	15.52	0.37	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	593.98610	0.59399	621.96760	0.62197	593.986	15.60	0.38	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	464.11990	0.46412	444.42210	0.44442	464.120	18.45	0.32	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	325.43240	0.32543	310.18610	0.31019	325.432	19.45	0.23	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	278.01860	0.27802	264.61310	0.26461	278.019	19.91	0.20	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.75370	14.75370	14.69100	14.69100		16.35	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.80600	14.80600	14.74340	14.74340		16.38	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.85580	14.85580	14.79400	14.79400		16.41	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.86120	14.86120	14.79950	14.79950		16.40	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.88700	14.88700	14.82550	14.82550		16.48	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	17.67630	0.01768	20.14210	0.02014	17.676	11.59	0.03	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	525.87510	0.52588	550.57890	0.55058	525.875	15.31	0.32	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	353.88170	0.35388	340.65270	0.34065	353.882	19.93	0.22	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.91860	14.91860	14.85720	14.85720		16.53	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.96870	14.96870	14.90740	14.90740		16.63	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.03180	15.03180	14.97080	14.97080		16.78	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.05110	15.05110	14.99010	14.99010		16.80	0.00	4,515,330.00	300	300.00
\$ / R	On 28/07/2020	Any day expiry			15.14200	15.14200	15.07880	15.07880		16.93	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.23710	15.23710	15.17200	15.17200		17.05	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.24130	14.24130	14.17820	14.17820		14.51	0.00	142,413.00	10	460.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.39280	14.39280	14.32970	14.32970		16.25	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.55980	14.55980	14.49690	14.49690		16.15	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.71780	14.71780	14.65480	14.65480		16.30	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.88700	14.88700	14.82550	14.82550		16.48	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		18.79820	18.79820		18.84250	18.84250		14.46	0.00	10,978,148.80	584	230,813.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	21.01680	0.02102	21.38910	0.02139	21.017	15.85	0.08	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	133.47270	0.13347	164.27590	0.16428	133.473	14.89	0.36	10,273,503.75	1,500	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	474.61200	0.47461	453.02270	0.45302	474.612	15.29	0.75	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	10.60300	0.01060	14.16090	0.01416	10.603	17.93	0.04	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	7.78860	0.00779	10.61650	0.01062	7.789	18.96	0.03	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	1.16630	0.00117	1.82830	0.00183	1.166	25.17	0.00	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry		18.83320	18.83320		18.87810	18.87810		14.97	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry		18.88790	18.88790		18.93290	18.93290		14.94	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry		18.92300	18.92300		18.96830	18.96830		14.96	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry		18.93260	18.93260		18.97800	18.97800		14.92	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.08190	19.08190		19.12800	19.12800		14.96	0.00	12,059,760.80	632	6,226.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,274.75350	1.27475	1,324.99820	1.32500	1,274.754	14.85	0.78	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.39060	19.39060		19.43770	19.43770		14.87	0.00	0.00	0	18,254.00
£ / R	On 13/12/2019	Foreign Exchange Future		19.68200	19.68200		19.73060	19.73060		15.08	0.00	0.00	0	12,565.00
£ / R	On 16/03/2020	Foreign Exchange Future		19.99260	19.99260		20.04320	20.04320		15.29	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.12730	0.12730		0.12690	0.12690		18.11	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12960	0.12960		0.12920	0.12920		17.59	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future		0.13210	0.13210		0.13170	0.13170		17.35	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future		0.13450	0.13450		0.13410	0.13410		17.20	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.13710	0.13710		0.13670	0.13670		18.88	0.00	0.00	0	0.00
€ / R	On 18/03/2019	Foreign Exchange Future		16.14720	16.14720		16.18190	16.18190		13.37	0.00	32,455,872.00	2,010	132,968.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	254.26740	0.25427	289.01570	0.28902	254.267	13.59	0.64	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry		16.18310	16.18310		16.21820	16.21820		14.53	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry		16.23940	16.23940		16.27460	16.27460		14.40	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry		16.27570	16.27570		16.31110	16.31110		14.32	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry		16.42620	16.42620		16.46250	16.46250		15.04	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.43980	16.43980		16.47620	16.47620		15.05	0.00	90,961,413.40	5,533	30,078.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	103.64090	0.10364	100.55700	0.10056	103.641	13.60	0.16	0.00	0	570.00
€ / R	On 14/08/2019	Any day expiry		16.64860	16.64860		16.68560	16.68560		14.99	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	111.80950	0.11181	115.72000	0.11572	111.810	19.41	0.11	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.76240	16.76240		16.80020	16.80020		14.99	0.00	0.00	0	21,948.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	231.46420	0.23146	222.98880	0.22299	231.464	13.72	0.23	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	326.64520	0.32665	334.34880	0.33435	326.645	17.27	0.27	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	275.11230	0.27511	282.42040	0.28242	275.112	17.73	0.23	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future		17.07120	17.07120		17.11090	17.11090		15.17	0.00	0.00	0	17,761.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	28.31720	0.02832	27.31930	0.02732	28.317	13.89	0.03	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	443.95090	0.44395	428.92650	0.42893	443.951	14.11	0.31	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	227.78110	0.22778	230.06300	0.23006	227.781	19.67	0.16	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry		17.28320	17.28320		17.32280	17.32280		15.29	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,302.75480	1.30275	1,321.07560	1.32108	1,302.755	14.54	0.63	0.00	0	21,000.00

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	16.91	Call	1,178.02150		1.17802	1,194.57520	1.19458	1,178.021		14.84	0.59	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,137.67710		1.13768	1,153.65420	1.15365	1,137.677		14.94	0.57	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,107.27830		1.10728	1,122.81860	1.12282	1,107.278		15.02	0.56	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.40630		17.40630	17.44780	17.44780			15.34	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.45000		96.45000	96.46000	96.46000				0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			628.78200		628.78200	628.50800	628.50800				0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			640.66500		640.66500	640.39000	640.39000				0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			654.17500		654.17500	653.89700	653.89700				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			725.39200		725.39200	724.06000	724.06000				0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			739.10100		739.10100	737.74900	737.74900				0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			754.68600		754.68600	753.31000	753.31000				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			656.40500		656.40500	654.55100	654.55100				0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future			668.81000		668.81000	666.92600	666.92600				0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future			682.91300		682.91300	680.99300	680.99300				0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.08830		10.08830	10.07990	10.07990			12.02	0.00	151,324.50	15	4,716.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.20840		10.20840	10.20000	10.20000			12.53	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.34200		10.34200	10.33370	10.33370			12.45	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.47030		10.47030	10.46180	10.46180			12.43	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	283.84830		0.28385	278.00340	0.27800	283.848		13.38	0.36	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.60870		10.60870	10.60170	10.60170			12.59	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.70330		10.70330	10.72950	10.72950			13.00	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.83910		10.83910	10.86670	10.86670			13.77	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.98700		10.98700	11.01550	11.01550			13.63	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.12640		11.12640	11.15560	11.15560			13.64	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.27670		11.27670	11.30670	11.30670			13.73	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			14.25290		14.25290	14.23830	14.23830			14.93	0.00	0.00	0	1,243.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.52360		14.52360	14.51040	14.51040			15.30	0.00	0.00	0	250.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.82320		14.82320	14.81100	14.81100			15.60	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.11090		15.11090	15.09960	15.09960			16.08	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.42470		15.42470	15.41500	15.41500			16.33	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.12250		2.12250	2.11340	2.11340			12.79	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.14490		2.14490	2.13570	2.13570			14.08	0.00	0.00	0	0.00
CNH / R	On 16/09/2019	Foreign Exchange Future			2.16920		2.16920	2.15990	2.15990			13.71	0.00	0.00	0	0.00
CNH / R	On 13/12/2019	Foreign Exchange Future			2.19190		2.19190	2.18230	2.18230			14.07	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		2.16420	2.16420		2.16900	2.16900		12.95	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.20460	2.20460		2.20960	2.20960		13.94	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.24900	2.24900		2.25440	2.25440		13.91	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.29170	2.29170		2.29710	2.29710		14.11	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.33790	2.33790		2.34390	2.34390		14.33	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		10.98764	76.15312		11.02474	75.93815			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future		11.09237	77.59257		11.13076	77.37375			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future		11.20260	75.43293		11.24246	75.20963			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		11.23445	77.90908		11.27669	77.63038			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.33700	79.38231		11.38070	79.09849			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future		11.44503	76.79068		11.49039	76.50105			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		649.89100	649.89100		647.93600	647.93600			0.00	12,997,820.00	2	447.00
GOVI	On 01/08/2019	GOVI		662.17300	662.17300		660.18600	660.18600			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI		676.13600	676.13600		674.11100	674.11100			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.81540	1.81540		1.80770	1.80770		14.89	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.83900	1.83900		1.83100	1.83100		16.35	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future		1.86430	1.86430		1.85600	1.85600		15.97	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future		1.88740	1.88740		1.87890	1.87890		16.40	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		134.29141	134.29141		134.31455	134.31455			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		135.40549	135.40549		135.42934	135.42934			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future		138.29578	138.29578		138.32043	138.32043			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		101.00925	101.00925		100.75368	100.75368			0.00	0.00	0	3,020.00

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 01/08/2019	Bond Future	102.94320		102.94320		102.68306	102.68306			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	104.03288		104.03288		103.76727	103.76727			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	102.53295		102.53295		102.91964	102.91964			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	104.49604		104.49604		104.89036	104.89036			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	105.54260		105.54260		105.94553	105.94553			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	122.57762		122.57762		122.59835	122.59835			0.00	0.00	0	10,812.00
I2038	On 01/08/2019	Bond Future	123.28531		123.28531		123.30658	123.30658			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future	125.91686		125.91686		125.93891	125.93891			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	115.26784		115.26784		115.28744	115.28744			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future	117.47472		117.47472		117.49525	117.49525			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future	118.24195		118.24195		118.26283	118.26283			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	120.75378		120.75378		120.77406	120.77406			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future	121.24767		121.24767		121.26877	121.26877			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future	123.83581		123.83581		123.85758	123.85758			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	257.98000		257.98000		258.21400	258.21400			0.00	0.00	0	735.00
IGOV	On 01/08/2019	Index Future	262.91800		262.91800		263.15800	263.15800			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future	268.52900		268.52900		268.77500	268.77500			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	0.14210		0.14210		0.14130	0.14130			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14170		0.14170		0.14030	0.14030			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.14120		0.14120		0.14080	0.14080			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.14090		0.14090		0.13900	0.13900			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.14050		0.14050		0.13990	0.13990			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.65170		1.65170		1.66080	1.66080		12.54	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.67510		1.67510		1.68440	1.68440		13.58	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future	1.70050		1.70050		1.71010	1.71010		13.07	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future	1.72440		1.72440		1.73430	1.73430		12.92	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 18/03/2019	Foreign Exchange Future			9.68600		9.68600		9.67520	9.67520		12.78	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.80540		9.80540		9.79500	9.79500		13.31	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.93570		9.93570		9.92590	9.92590		13.28	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.05880		10.05880		10.04960	10.04960		13.42	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.19070		10.19070		10.18210	10.18210		13.65	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.33380		1.33380		1.33490	1.33490			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34030		1.34030		1.34140	1.34140			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.34610		1.34610		1.34710	1.34710			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.35030		1.35030		1.35100	1.35100			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.32000		1.32000		1.32900	1.32900			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.32580		1.32580		1.33480	1.33480			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.33180		1.33180		1.34080	1.34080			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.33730		1.33730		1.34640	1.34640			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.34300		1.34300		1.35190	1.35190			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.13380		1.13380		1.14130	1.14130			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.14220		1.14220		1.14980	1.14980			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15130		1.15130		1.15890	1.15890			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.15990		1.15990		1.16760	1.16760			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.16920		1.16920		1.17690	1.17690			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.75767		113.47551		8.77905	113.35129		6.31	0.00	11,234,075.49	99	88,896.00
R186	On 02/05/2019	Bond Future	8.50	Call	530.19000		0.53019		517.82000	0.51782	530.190	6.16	0.30	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	781.05000		0.78105		760.29000	0.76029	781.050	6.23	0.39	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	853.92000		0.85392		830.73000	0.83073	853.920	6.25	0.42	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	984.52000		0.98452		957.01000	0.95701	984.520	6.28	0.46	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,281.15000		1.28115		1,244.20000	1.24420	1,281.150	6.35	0.54	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	799.21000		0.79921		876.35000	0.87635	799.210	6.42	0.38	0.00	0	4,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,004.10000		2.00410		1,946.63000	1.94663	2,004.100	6.50	0.69	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	606.81000		0.60681		673.56000	0.67356	606.810	6.50	0.31	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	528.31000		0.52831		590.07000	0.59007	528.310	6.56	0.28	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,875.67000		2.87567		2,799.08000	2.79908	2,875.670	6.72	0.80	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,109.52000		3.10952		3,028.62000	3.02862	3,109.520	6.78	0.83	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,349.06000		3.34906		3,264.13000	3.26413	3,349.060	6.84	0.85	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	60.66000		0.06066		74.88000	0.07488	60.660	7.39	0.04	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	24.16000		0.02416		31.21000	0.03121	24.160	7.39	0.02	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	18.24000		0.01824		23.89000	0.02389	18.240	7.39	0.02	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	14.34000		0.01434		19.01000	0.01901	14.340	7.39	0.01	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.81048		110.32075		8.83285	110.19447		6.73	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	718.63000		0.71863		700.00000	0.70000	718.630	6.37	0.27	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,706.01000		2.70601		2,647.75000	2.64775	2,706.010	7.00	0.62	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	263.19000		0.26319		285.73000	0.28573	263.190	7.91	0.10	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 07/11/2019	Bond Future			8.85583		112.64856		8.87936	112.51982		6.59	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			302.79018		302.79018		303.34923	303.34923			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			301.03148		301.03148		301.60204	301.60204			0.00	0.00	0	0.00
R197	On 07/11/2019	Bond Future			307.45753		307.45753		308.04076	308.04076			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			234.68721		234.68721		234.72712	234.72712			0.00	0.00	0	8,666.00
R202	On 01/08/2019	Bond Future			235.16726		235.16726		235.20857	235.20857			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			240.18704		240.18704		240.22953	240.22953			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			7.85470		101.07523		7.86557	101.04005		3.00	0.00	0.00	0	66,540.00
R2023	On 01/08/2019	Bond Future			7.86567		102.98583		7.87733	102.95023		3.37	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.86274		101.22285		7.87542	101.18668		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			9.29118		93.44430		9.33297	93.18105		8.81	0.00	11,773,981.80	126	45,572.00
R2030	On 02/05/2019	Bond Future	8.90	Call	396.10000		0.39610		363.20000	0.36320	396.100	8.42	0.22	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,709.93000		1.70993		1,592.62000	1.59262	1,709.930	8.98	0.59	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	117.63000		0.11763		151.16000	0.15116	117.630	10.27	0.07	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.35369		91.20567		9.39704	90.93772		9.53	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	247.57000		0.24757		228.78000	0.22878	247.570	8.46	0.11	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,635.97000		1.63597		1,546.85000	1.54685	1,635.970	9.43	0.42	0.00	0	2,025.00
R2030	On 07/11/2019	Bond Future			9.40667		93.13041		9.45174	92.85696		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			9.53078		91.42386		9.56229	91.20841		9.98	0.00	0.00	0	43,357.00
R2032	On 01/08/2019	Bond Future			9.59178		93.15225		9.62434	92.93303		10.44	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.65090		90.95447		9.68467	90.73076		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			9.69891		95.02014		9.74052	94.70412		10.71	0.00	2,375,503.50	25	78,227.00
R2035	On 01/08/2019	Bond Future			9.75934		96.81631		9.80230	96.49448		11.24	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.82124		94.35196		9.86570	94.02358		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			9.78166		91.53502		9.82331	91.21684		11.28	0.00	0.00	0	54,434.00
R2037	On 01/08/2019	Bond Future			9.84622		89.00998		9.88920	88.68600		12.41	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 07/11/2019	Bond Future			9.90348		90.88848		9.94788	90.55782		12.20	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			9.86143		94.81142		9.89796	94.51140		11.67	0.00	0.00	0	25,025.00
R2040	On 02/05/2019	Bond Future	9.60	Call	876.38000		0.87638		822.44000	0.82244	876.380	11.44	0.32	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,540.50000		3.54050		3,366.69000	3.36669	3,540.500	12.50	0.73	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.92584		92.09804		9.96351	91.79260		12.87	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.98323		94.04175		10.02212	93.73001		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			9.85911		92.08533		9.91089	91.65126		12.27	0.00	0.00	0	36,424.00
R2044	On 01/08/2019	Bond Future			9.92017		89.44561		9.97354	89.00352		13.55	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,214.14000		1.21414		1,120.32000	1.12032	1,214.140	12.99	0.28	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,895.55000		2.89555		2,713.92000	2.71392	2,895.550	13.70	0.49	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,450.13000		1.45013		1,599.70000	1.59970	1,450.130	14.95	0.26	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.97442		91.33330		10.02946	90.88209		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			9.82924		91.30409		9.88089	90.85779		12.71	0.00	0.00	0	106,112.00
R2048	On 01/08/2019	Bond Future			9.88330		93.03002		9.93646	92.57550		13.40	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.93846		90.54929		9.99330	90.08532		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			6.37114		102.81440		6.36196	102.82056		0.21	0.00	0.00	0	6,025.00
R207	On 01/08/2019	Bond Future			5.58964		101.11643		5.57471	101.12296		0.21	0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			2.07154		103.24996		2.03346	103.25683		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			7.03530		100.17403		7.04586	100.15561		0.99	0.00	0.00	0	14,463.00
R208	On 01/08/2019	Bond Future			6.93297		102.06779		6.94505	102.04927		1.20	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.72551		100.81486		6.73990	100.79614		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			9.65558		72.51669		9.69200	72.28059		12.14	0.00	30,311,976.42	418	102,067.00
R209	On 02/05/2019	Bond Future	9.35	Call	618.46000		0.61846		581.32000	0.58132	618.460	11.92	0.29	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,613.33000		2.61333		2,484.34000	2.48434	2,613.330	12.99	0.70	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	186.19000		0.18619		228.46000	0.22846	186.190	14.31	0.09	0.00	0	11,560.00

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 02/05/2019	Bond Future	10.71	Put	91.34000		0.09134		116.49000	0.11649	91.340	14.31	0.05	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.70972		73.88758		9.74718	73.64728		12.72	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,284.67000		1.28467		1,225.68000	1.22568	1,284.670	12.47	0.34	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,772.58000		2.77258		2,665.88000	2.66588	2,772.580	13.14	0.55	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	965.70000		0.96570		1,043.69000	1.04369	965.700	14.51	0.23	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.76216		72.29261		9.80081	72.04731		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			186.16724		186.16724		186.19941	186.19941			0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future			189.73172		189.73172		189.76502	189.76502			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future			191.14330		191.14330		191.17755	191.17755			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			157.74212		157.74212		157.77006	157.77006			0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future			158.54218		158.54218		158.57102	158.57102			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future			161.92645		161.92645		161.95621	161.95621			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			9.41163		84.29508		9.44302	84.10033		9.74	0.00	0.00	0	27,738.00
R213	On 01/08/2019	Bond Future			9.46796		85.88846		9.50040	85.69028		10.11	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future			9.52523		84.14574		9.55888	83.94349		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			9.82940		71.48691		9.87084	71.20733		13.06	0.00	0.00	0	21,863.00
R214	On 01/08/2019	Bond Future			9.88367		72.83818		9.92628	72.55351		13.71	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future			9.93911		71.07404		9.98302	70.78354		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			10.50970		10.50970		10.48390	10.48390		13.15	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.63920		10.63920		10.61260	10.61260		13.77	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future			10.78350		10.78350		10.75710	10.75710		13.59	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future			10.91990		10.91990		10.89310	10.89310		13.71	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future			2.62510		2.62510		2.60920	2.60920		15.79	0.00	0.00	0	25,000.00

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
TRY / R	On 14/06/2019		Foreign Exchange Future	2.52930	2.52930	2.51460	2.51460		16.22	0.00	0.00	0	0.00
TRY / R	On 16/09/2019		Foreign Exchange Future	2.44900	2.44900	2.43560	2.43560		16.73	0.00	0.00	0	0.00
TRY / R	On 13/12/2019		Foreign Exchange Future	2.38870	2.38870	2.37590	2.37590		18.02	0.00	0.00	0	0.00
Total for Derivatives :											1,340,959,437.91	133,502	8 945 036.00
Grand Total:											1,340,959,437.91	133,502	8 945 036.00