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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/03/2019

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 08/03/2019	Any day expiry	14.40610	14.40610		14.21190	14.21190		17.20	0.00	0.00	0	0.00
\$ / R	On 08/03/2019	Any day expiry	14.00	Put	1.20180	0.00120	11.29930	0.01130	1.202	25.86	0.02	0.00	25,000.00
\$ / R	On 11/03/2019	Any day expiry	14.41110		14.41110	14.21690	14.21690		13.46	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	3.40740	0.00341	18.33720	0.01834	3.407	17.35	0.03	0.00	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	2.42200	0.00242	1.34820	0.00135	2.422	22.96	0.02	0.00	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42300		14.42300	14.22860	14.22860		13.93	0.00	3,081,574,911.00	213,657	704,723.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.00000	0.00000	0.00080	0.00000	0.000	15.27	0.00	0.00	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.83	0.00	0.00	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	0.00010	0.00000	0.00210	0.00000	0.000	18.00	0.00	0.00	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	0.00030	0.00000	0.00360	0.00000	0.000	18.12	0.00	0.00	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	0.01590	0.00002	0.11510	0.00012	0.016	18.98	0.00	0.00	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	0.05080	0.00005	0.20520	0.00021	0.051	19.28	0.00	0.00	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	0.06320	0.00006	0.23020	0.00023	0.063	19.34	0.00	0.00	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	0.14510	0.00015	0.36350	0.00036	0.145	19.57	0.00	0.00	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	0.19250	0.00019	0.48240	0.00048	0.193	19.37	0.00	0.00	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	0.28490	0.00028	0.71440	0.00071	0.285	19.08	0.00	0.00	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	13.15	Put	0.33660	0.00034	0.84420	0.00084	0.337	18.96	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	0.58440	0.00058	1.46360	0.00146	0.584	18.55	0.00	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	0.90350	0.00090	2.25530	0.00226	0.903	18.22	0.01	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	1.06230	0.00106	2.64720	0.00265	1.062	18.10	0.01	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	1.81120	0.00181	4.47800	0.00448	1.811	17.69	0.01	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	2.23560	0.00224	5.50450	0.00550	2.236	17.53	0.01	0.00	0	7,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	2.90130	0.00290	7.25100	0.00725	2.901	17.32	0.02	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	826.75400	0.82675	638.08710	0.63809	826.754	17.12	0.98	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	3.75400	0.00375	9.48710	0.00949	3.754	17.12	0.02	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	4.15790	0.00416	10.54310	0.01054	4.158	17.03	0.03	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	5.63140	0.00563	14.36910	0.01437	5.631	16.79	0.03	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	6.22390	0.00622	15.89350	0.01589	6.224	16.71	0.04	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	6.88010	0.00688	17.55910	0.01756	6.880	16.63	0.04	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	9.72250	0.00972	24.65110	0.02465	9.723	16.35	0.06	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	11.24680	0.01125	28.37730	0.02838	11.247	16.23	0.06	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	12.98920	0.01299	32.57490	0.03257	12.989	16.11	0.07	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	13.62330	0.01362	34.08650	0.03409	13.623	16.07	0.07	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	16.45220	0.01645	40.73750	0.04074	16.452	15.91	0.09	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	493.73710	0.49374	329.13970	0.32914	493.737	15.72	0.89	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	449.00370	0.44900	290.79210	0.29079	449.004	15.52	0.87	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	26.00370	0.02600	62.19210	0.06219	26.004	15.52	0.13	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	31.04420	0.03104	72.98760	0.07299	31.044	15.36	0.15	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	283.73750	0.28374	159.88660	0.15989	283.738	14.72	0.73	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	246.92300	0.24692	133.58620	0.13359	246.923	14.53	0.69	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	82.90210	0.08290	172.60180	0.17260	82.902	14.41	0.34	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	89.36290	0.08936	184.87200	0.18487	89.363	14.33	0.36	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	212.36290	0.21236	113.47200	0.11347	212.363	14.33	0.64	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	107.27110	0.10727	217.30750	0.21731	107.271	14.13	0.41	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	149.48980	0.14949	281.46260	0.28146	149.490	14.09	0.51	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	155.18540	0.15519	289.00530	0.28901	155.185	14.13	0.53	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	123.99170	0.12399	65.22430	0.06522	123.992	14.17	0.46	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	115.93030	0.11593	60.68340	0.06068	115.930	14.25	0.44	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	108.29600	0.10830	56.42750	0.05643	108.296	14.33	0.42	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	185.29600	0.18530	327.82750	0.32783	185.296	14.33	0.58	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	204.61560	0.20462	351.94490	0.35194	204.616	14.45	0.61	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	224.82290	0.22482	376.62500	0.37663	224.823	14.57	0.64	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	290.28610	0.29029	453.60150	0.45360	290.286	14.93	0.72	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	361.97610	0.36198	534.16200	0.53416	361.976	15.29	0.79	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	35.58450	0.03558	18.00650	0.01801	35.584	15.53	0.17	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	421.20630	0.42121	598.71350	0.59871	421.206	15.57	0.83	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	429.87810	0.42988	608.04640	0.60805	429.878	15.61	0.84	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	438.59780	0.43860	617.40380	0.61740	438.598	15.65	0.84	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	447.36390	0.44736	626.78580	0.62679	447.364	15.69	0.85	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	15.84350	0.01584	8.42960	0.00843	15.843	16.33	0.09	0.00	0	1,260.00

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	15.04	Put	630.42410	0.63042	818.79310	0.81879	630.424	16.49	0.93	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	687.45250	0.68745	877.49250	0.87749	687.453	16.73	0.94	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	706.61280	0.70661	897.11730	0.89712	706.613	16.81	0.95	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	716.21810	0.71622	906.93940	0.90694	716.218	16.85	0.95	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	7.92410	0.00792	4.88700	0.00489	7.924	17.06	0.05	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	774.41400	0.77441	965.99350	0.96599	774.414	17.20	0.96	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	784.17290	0.78417	975.85440	0.97585	784.173	17.27	0.96	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	6.71630	0.00672	4.18970	0.00419	6.716	17.40	0.04	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	6.09170	0.00609	3.82570	0.00383	6.092	17.61	0.04	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	901.87380	0.90187	1,094.50740	1.09451	901.874	18.08	0.97	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	3.80870	0.00381	2.46830	0.00247	3.809	18.63	0.02	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	3.27950	0.00328	2.14590	0.00215	3.279	18.97	0.02	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	3.18420	0.00318	2.08740	0.00209	3.184	19.04	0.02	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	2.83370	0.00283	1.87140	0.00187	2.834	19.31	0.02	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	2.52740	0.00253	1.68090	0.00168	2.527	19.58	0.01	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	1.81730	0.00182	1.22560	0.00123	1.817	20.40	0.01	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	1.23660	0.00124	0.78530	0.00079	1.237	21.42	0.01	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	1.17740	0.00118	0.74120	0.00074	1.177	21.56	0.01	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	0.99380	0.00099	0.62430	0.00062	0.994	21.90	0.01	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	0.71800	0.00072	0.45960	0.00046	0.718	22.48	0.00	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	0.49610	0.00050	0.32440	0.00032	0.496	23.16	0.00	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	0.43210	0.00043	0.28490	0.00028	0.432	23.43	0.00	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	0.31310	0.00031	0.21040	0.00021	0.313	24.06	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	0.25450	0.00025	0.17310	0.00017	0.254	24.48	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	0.15550	0.00016	0.10880	0.00011	0.156	25.53	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	0.14830	0.00015	0.10400	0.00010	0.148	25.63	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	0.06710	0.00007	0.04920	0.00005	0.067	27.53	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	0.06570	0.00007	0.04830	0.00005	0.066	27.58	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	0.05940	0.00006	0.04390	0.00004	0.059	27.84	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.05270	0.00005	0.04400	0.00004	0.053	28.16	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.05170	0.00005	0.04490	0.00004	0.052	28.21	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.05070	0.00005	0.04580	0.00005	0.051	28.26	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.03960	0.00004	0.05830	0.00006	0.040	28.95	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.03490	0.00003	0.06590	0.00007	0.035	29.32	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	0.05130	0.00005	0.09110	0.00009	0.051	31.83	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.11260	0.00011	0.17920	0.00018	0.113	38.11	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.18610	0.00019	0.27910	0.00028	0.186	43.14	0.00	0.00	0	7,100.00
\$ / R	On 19/03/2019	Any day expiry			14.42480	14.42480	14.23030	14.23030		14.10	0.00	0.00	0	13,500.00
\$ / R	On 19/03/2019	Any day expiry	14.13	Call	345.27860	0.34528	208.37370	0.20837	345.279	15.05	0.78	0.00	0	50,000.00
\$ / R	On 20/03/2019	Any day expiry			14.42650	14.42650	14.34340	14.34340		14.47	0.00	0.00	0	0.00
\$ / R	On 20/03/2019	Any day expiry	14.20	Put	73.46420	0.07346	0.00000	0.00000	73.464	15.05	0.28	122,164,441.20	30,000	30,000.00
\$ / R	On 22/03/2019	Any day expiry			14.43000	14.43000	14.23530	14.23530		14.72	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	644.88270	0.64488	469.92030	0.46992	644.883	15.34	0.93	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Put	81.94510	0.08195	155.51330	0.15551	81.945	14.96	0.29	127,371,958.50	30,000	30,000.00

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\$ / R	On 22/03/2019	Any day expiry	14.20	Call	311.94510	0.31195	190.81330	0.19081	311.945	14.96	0.71	0.00	0	30,000.00
\$ / R	On 27/03/2019	Any day expiry			14.43840	14.43840	14.24370	14.24370		15.03	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	27.68370	0.02768	56.97210	0.05697	27.684	14.28	0.12	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	47.20120	0.04720	92.72160	0.09272	47.201	14.44	0.18	0.00	0	65,000.00
\$ / R	On 28/03/2019	Any day expiry			14.44000	14.44000	14.24540	14.24540		15.16	0.00	0.00	0	0.00
\$ / R	On 28/03/2019	Any day expiry	13.84	Call	623.99960	0.62400	457.08430	0.45708	624.000	14.11	0.90	0.00	0	15,000.00
\$ / R	On 28/03/2019	Any day expiry	14.00	Call	489.55390	0.48955	343.35250	0.34335	489.554	14.39	0.82	0.00	0	6,500.00
\$ / R	On 28/03/2019	Any day expiry	14.18	Call	357.37200	0.35737	239.79920	0.23980	357.372	14.70	0.70	0.00	0	15,000.00
\$ / R	On 29/03/2019	Any day expiry			14.44170	14.44170	14.24710	14.24710		15.29	0.00	0.00	0	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	2.95750	0.00296	3.49840	0.00350	2.958	19.26	0.01	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	6.73080	0.00673	10.08310	0.01008	6.731	15.66	0.03	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	600.58390	0.60058	441.19920	0.44120	600.584	14.03	0.88	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	108.03820	0.10804	190.34140	0.19034	108.038	14.75	0.31	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	126.71060	0.12671	216.80570	0.21681	126.711	14.85	0.35	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	235.91550	0.23592	157.47200	0.15747	235.915	15.18	0.54	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	134.82370	0.13482	89.17010	0.08917	134.824	16.22	0.35	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	23.91370	0.02391	15.46850	0.01547	23.914	18.89	0.08	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	9.32750	0.00933	6.56440	0.00656	9.328	19.71	0.03	0.00	0	250.00
\$ / R	On 01/04/2019	Any day expiry			14.44690	14.44690	14.35890	14.35890		15.20	0.00	143,589,000.00	10,000	10,000.00
\$ / R	On 02/04/2019	Any day expiry			14.44860	14.44860	14.25390	14.25390		15.31	0.00	0.00	0	55.00
\$ / R	On 04/04/2019	Any day expiry			14.45200	14.45200	14.25730	14.25730		15.49	0.00	0.00	0	20,000.00
\$ / R	On 04/04/2019	Any day expiry	14.00	Call	522.18490	0.52218	385.69110	0.38569	522.185	14.54	0.79	0.00	0	30,000.00
\$ / R	On 05/04/2019	Any day expiry			14.45370	14.45370	14.25900	14.25900		15.57	0.00	0.00	0	2,025.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	29.61900	0.02962	61.57790	0.06158	29.619	14.17	0.11	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	304.13800	0.30414	214.30170	0.21430	304.138	15.37	0.57	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.47090	14.47090	14.27660	14.27660		15.84	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.48980	14.48980	14.29590	14.29590		16.39	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.49500	14.49500	14.30120	14.30120		16.34	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.49670	14.49670	14.30300	14.30300		16.40	0.00	0.00	0	2,048.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	9.21240	0.00921	12.87190	0.01287	9.212	15.06	0.03	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,047.68840	1.04769	866.72360	0.86672	1,047.688	15.00	0.90	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	221.06530	0.22107	281.44890	0.28145	221.065	15.88	0.36	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	242.40930	0.24241	307.12730	0.30713	242.409	15.97	0.38	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	243.67950	0.24368	169.54080	0.16954	243.680	17.40	0.38	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	97.28930	0.09729	62.80940	0.06281	97.289	19.56	0.17	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	64.49920	0.06450	38.21970	0.03822	64.499	20.49	0.12	0.00	0	250.00
\$ / R	On 09/05/2019	Any day expiry			14.51220	14.51220	14.31860	14.31860		16.51	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	883.43510	0.88344	714.56050	0.71456	883.435	15.20	0.82	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	556.89710	0.55690	420.65250	0.42065	556.897	16.00	0.64	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.51920	14.51920	14.32540	14.32540		16.40	0.00	0.00	0	93.00
\$ / R	On 20/05/2019	Any day expiry			14.53140	14.53140	14.33720	14.33720		16.44	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	567.67890	0.56768	444.25730	0.44426	567.679	15.93	0.62	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	209.96840	0.20997	155.01750	0.15502	209.968	18.23	0.29	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	163.71240	0.16371	119.36560	0.11937	163.712	18.83	0.24	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 29/05/2019	Any day expiry		14.54720	14.54720		14.35250	14.35250		16.34	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry		14.55070	14.55070		14.35590	14.35590		16.34	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	24.85720	0.02486	32.34610	0.03235	24.857	14.91	0.05	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	283.62100	0.28362	359.27150	0.35927	283.621	15.79	0.36	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	305.63170	0.30563	384.82830	0.38483	305.632	15.87	0.38	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	300.28330	0.30028	237.07540	0.23708	300.283	17.46	0.37	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	147.65030	0.14765	114.11180	0.11411	147.650	19.30	0.20	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	106.82210	0.10682	80.70570	0.08071	106.822	20.08	0.15	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry		14.55590	14.55590		14.36100	14.36100		16.26	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry		14.55770	14.55770		14.36260	14.36260		16.27	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry		14.56820	14.56820		14.37300	14.37300		16.21	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	162.76270	0.16276	217.73850	0.21774	162.763	15.09	0.24	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	240.50290	0.24050	311.11780	0.31112	240.503	15.44	0.31	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	276.34030	0.27634	353.03000	0.35303	276.340	15.58	0.34	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	319.65310	0.31965	403.07340	0.40307	319.653	15.74	0.38	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future		14.57530	14.57530		14.38010	14.38010		16.35	0.00	450,114,414.60	30,882	159,684.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.90680	0.00091	1.10940	0.00111	0.907	20.97	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	12.15750	0.01216	14.72160	0.01472	12.158	17.05	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	20.15710	0.02016	25.04430	0.02504	20.157	15.92	0.04	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	23.13470	0.02313	28.93340	0.02893	23.135	15.62	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	31.82720	0.03183	41.62550	0.04163	31.827	14.91	0.06	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	32.72660	0.03273	43.69860	0.04370	32.727	14.85	0.06	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	37.63400	0.03763	55.29540	0.05530	37.634	14.55	0.07	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	52.64590	0.05265	75.32070	0.07532	52.646	14.66	0.10	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	53.87370	0.05387	76.93390	0.07693	53.874	14.67	0.10	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	60.34690	0.06035	85.39450	0.08539	60.347	14.71	0.11	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	67.39190	0.06739	94.52250	0.09452	67.392	14.75	0.12	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,167.54240	1.16754	1,006.27970	1.00628	1,167.542	14.87	0.85	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	1,087.46700	1.08747	931.17840	0.93118	1,087.467	14.95	0.82	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	169.30660	0.16931	224.79410	0.22479	169.307	15.14	0.24	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	866.30850	0.86631	731.45570	0.73146	866.309	15.23	0.74	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	813.65980	0.81366	684.02740	0.68403	813.660	15.36	0.71	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	225.55760	0.22556	292.43690	0.29244	225.558	15.39	0.29	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	800.85760	0.80086	672.53690	0.67254	800.858	15.39	0.71	0.00	0	28,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	251.88420	0.25188	323.37520	0.32338	251.884	15.50	0.32	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	305.47380	0.30547	385.54240	0.38554	305.474	15.71	0.36	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	327.70130	0.32770	411.05790	0.41106	327.701	15.79	0.38	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	350.82230	0.35082	437.44300	0.43744	350.822	15.87	0.39	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	600.12320	0.60012	494.78690	0.49479	600.123	15.95	0.59	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	565.19060	0.56519	464.77050	0.46477	565.191	16.06	0.57	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	420.22100	0.42022	0.00000	0.00000	420.221	16.09	0.44	199,912,986.95	31,500	31,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	491.59900	0.49160	404.55370	0.40455	491.599	16.31	0.52	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	525.64130	0.52564	637.24170	0.63724	525.641	16.41	0.50	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	537.76570	0.53777	650.55980	0.65056	537.766	16.46	0.51	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	401.05290	0.40105	328.31080	0.32831	401.053	16.84	0.44	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	344.31270	0.34431	280.82240	0.28082	344.313	17.25	0.39	0.00	0	12,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	316.37020	0.31637	257.58560	0.25759	316.370	17.48	0.37	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	267.31050	0.26731	216.74050	0.21674	267.310	17.93	0.32	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	262.84900	0.26285	213.05470	0.21305	262.849	17.97	0.31	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	226.08970	0.22609	182.77200	0.18277	226.090	18.38	0.28	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	208.09030	0.20809	168.01140	0.16801	208.090	18.60	0.26	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	201.33550	0.20134	162.47960	0.16248	201.335	18.69	0.25	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	176.62570	0.17663	142.30280	0.14230	176.626	19.05	0.22	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	164.22150	0.16422	131.52970	0.13153	164.222	19.25	0.21	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	160.30730	0.16031	128.13530	0.12814	160.307	19.32	0.20	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	150.37400	0.15037	119.53300	0.11953	150.374	19.50	0.19	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	139.71120	0.13971	110.59410	0.11059	139.711	19.68	0.18	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	32.67570	0.03268	23.49520	0.02350	32.676	23.11	0.05	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.58590	14.58590	14.39080	14.39080		16.29	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.60000	14.60000	14.40500	14.40500		16.27	0.00	0.00	0	2,140.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	42.19520	0.04220	52.65580	0.05266	42.195	14.93	0.08	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	325.46950	0.32547	404.56730	0.40457	325.470	15.66	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	347.79490	0.34779	430.09190	0.43009	347.795	15.73	0.37	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	336.41160	0.33641	277.77350	0.27777	336.412	17.48	0.37	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	183.66250	0.18366	149.30740	0.14931	183.663	19.17	0.22	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	139.22330	0.13922	112.06170	0.11206	139.223	19.83	0.17	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.60530	14.60530	14.41040	14.41040		16.22	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.60880	14.60880	14.41390	14.41390		16.23	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.65810	14.65810	14.46300	14.46300		16.22	0.00	0.00	0	682.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	61.57640	0.06158	73.85950	0.07386	61.576	14.84	0.09	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	365.21460	0.36521	444.16690	0.44417	365.215	15.53	0.35	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	387.84100	0.38784	469.59650	0.46960	387.841	15.60	0.37	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	376.41740	0.37642	318.34860	0.31835	376.417	17.51	0.36	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	222.84690	0.22285	185.46640	0.18547	222.847	19.05	0.23	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	174.80800	0.17481	144.99000	0.14499	174.808	19.60	0.19	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.65990	14.65990	14.46470	14.46470		16.22	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.68120	14.68120	14.48610	14.48610		16.24	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	515.22790	0.51523	608.56480	0.60856	515.228	15.91	0.43	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	216.20330	0.21620	180.98760	0.18099	216.203	19.21	0.22	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.71200	14.71200	14.51680	14.51680		16.20	0.00	0.00	0	1,678.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	78.91100	0.07891	94.48930	0.09449	78.911	14.79	0.10	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	396.18820	0.39619	474.19240	0.47419	396.188	15.46	0.35	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	418.90220	0.41890	499.47930	0.49948	418.902	15.53	0.36	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	402.18670	0.40219	345.62640	0.34563	402.187	17.61	0.35	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	250.30260	0.25030	211.56360	0.21156	250.303	19.03	0.23	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	200.27060	0.20027	168.87220	0.16887	200.271	19.54	0.19	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.71750	14.71750	14.52220	14.52220		16.16	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.72110	14.72110	14.52590	14.52590		16.17	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		14.72290	14.72290		14.52770	14.52770		16.17	0.00	0.00	0	0.00
\$ / R	19.00	Call	On 05/09/2019	Any day expiry	74.94830	0.07495	61.78010	0.06178	74.948	23.53	0.07	0.00	0	20,000.00		
\$ / R			On 16/09/2019	Foreign Exchange Future	14.74250	14.74250	14.54700	14.54700		16.22	0.00	25,578,237.50	1,735	23,622.00		
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	5.00870	0.00501	5.16030	0.00516	5.009	18.34	0.01	0.00	0	1,000.00		
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	41.11350	0.04111	50.48960	0.05049	41.114	14.92	0.06	0.00	0	1,000.00		
\$ / R	13.15	Put	On 16/09/2019	Foreign Exchange Future	105.88110	0.10588	130.40280	0.13040	105.881	14.59	0.13	0.00	0	11,333.00		
\$ / R	13.25	Put	On 16/09/2019	Foreign Exchange Future	120.79570	0.12080	151.65550	0.15166	120.796	14.54	0.14	0.00	0	3,900.00		
\$ / R	13.65	Call	On 16/09/2019	Foreign Exchange Future	1,306.54340	1.30654	1,157.53200	1.15753	1,306.543	14.85	0.78	0.00	0	5,666.00		
\$ / R	13.70	Put	On 16/09/2019	Foreign Exchange Future	228.35360	0.22835	276.97380	0.27697	228.354	14.89	0.23	0.00	0	2,000.00		
\$ / R	13.77	Put	On 16/09/2019	Foreign Exchange Future	249.42780	0.24943	301.08080	0.30108	249.428	14.95	0.25	0.00	0	28,500.00		
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	316.46110	0.31646	381.70190	0.38170	316.461	15.11	0.29	0.00	0	800.00		
\$ / R	14.00	Put	On 16/09/2019	Foreign Exchange Future	327.39610	0.32740	394.87740	0.39488	327.396	15.13	0.30	0.00	0	1,000.00		
\$ / R	14.12	Put	On 16/09/2019	Foreign Exchange Future	376.54450	0.37654	450.05780	0.45006	376.544	15.30	0.33	0.00	0	177.00		
\$ / R	14.21	Put	On 16/09/2019	Foreign Exchange Future	415.99630	0.41600	494.00680	0.49401	415.996	15.43	0.35	0.00	0	2,700.00		
\$ / R	14.50	Call	On 16/09/2019	Foreign Exchange Future	800.27090	0.80027	696.97330	0.69697	800.271	15.85	0.58	0.00	0	14,000.00		
\$ / R	14.65	Put	On 16/09/2019	Foreign Exchange Future	639.53390	0.63953	739.67140	0.73967	639.534	16.07	0.46	0.00	0	3,000.00		
\$ / R	15.00	Call	On 16/09/2019	Foreign Exchange Future	595.55760	0.59556	516.43550	0.51644	595.558	16.63	0.47	0.00	0	750.00		
\$ / R	15.03	Call	On 16/09/2019	Foreign Exchange Future	585.18590	0.58519	507.29360	0.50729	585.186	16.68	0.46	0.00	0	177.00		
\$ / R	15.38	Put	On 16/09/2019	Foreign Exchange Future	1,114.68730	1.11469	1,246.02740	1.24603	1,114.687	17.26	0.61	0.00	0	5,000.00		
\$ / R	15.51	Call	On 16/09/2019	Foreign Exchange Future	442.71230	0.44271	383.36500	0.38337	442.712	17.47	0.37	0.00	0	28,500.00		
\$ / R	15.56	Put	On 16/09/2019	Foreign Exchange Future	1,247.89300	1.24789	1,385.60920	1.38561	1,247.893	17.56	0.64	0.00	0	2,571.00		
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	362.18040	0.36218	313.22500	0.31323	362.180	18.11	0.31	0.00	0	1,000.00		
\$ / R	17.23	Call	On 16/09/2019	Foreign Exchange Future	169.61690	0.16962	144.18950	0.14419	169.617	20.07	0.16	0.00	0	800.00		
\$ / R	17.64	Call	On 16/09/2019	Foreign Exchange Future	136.35420	0.13635	118.32170	0.11832	136.354	20.62	0.13	0.00	0	5,000.00		
\$ / R	17.85	Call	On 16/09/2019	Foreign Exchange Future	124.49610	0.12450	108.83210	0.10883	124.496	21.00	0.12	0.00	0	2,700.00		
\$ / R	17.93	Call	On 16/09/2019	Foreign Exchange Future	120.68630	0.12069	105.52560	0.10553	120.686	21.17	0.12	0.00	0	2,571.00		
\$ / R	18.47	Call	On 16/09/2019	Foreign Exchange Future	99.22930	0.09923	86.88720	0.08689	99.229	22.25	0.09	0.00	0	1,200.00		
\$ / R			On 30/09/2019	Any day expiry	14.76730	14.76730	14.57150	14.57150		16.20	0.00	0.00	0	53.00		
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	94.00010	0.09400	113.10350	0.11310	94.000	14.66	0.11	0.00	0	500.00		
\$ / R	14.20	Put	On 30/09/2019	Any day expiry	423.63970	0.42364	501.02820	0.50103	423.640	15.39	0.35	0.00	0	250.00		
\$ / R	14.25	Put	On 30/09/2019	Any day expiry	446.47000	0.44647	526.27160	0.52627	446.470	15.47	0.36	0.00	0	250.00		
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	433.54900	0.43355	377.20010	0.37720	433.549	17.71	0.35	0.00	0	500.00		
\$ / R	16.50	Call	On 30/09/2019	Any day expiry	280.61950	0.28062	240.94840	0.24095	280.620	19.02	0.24	0.00	0	250.00		
\$ / R	16.89	Call	On 30/09/2019	Any day expiry	227.41760	0.22742	194.68060	0.19468	227.418	19.53	0.20	0.00	0	250.00		
\$ / R			On 02/10/2019	Any day expiry	14.77090	14.77090	14.57500	14.57500		16.22	0.00	0.00	0	55.00		
\$ / R			On 31/10/2019	Any day expiry	14.82350	14.82350	14.62670	14.62670		16.27	0.00	0.00	0	108.00		
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	107.75050	0.10775	130.40050	0.13040	107.750	14.54	0.12	0.00	0	500.00		
\$ / R	14.20	Put	On 31/10/2019	Any day expiry	449.43550	0.44944	526.23500	0.52624	449.436	15.38	0.34	0.00	0	250.00		
\$ / R	14.25	Put	On 31/10/2019	Any day expiry	472.38700	0.47239	551.42540	0.55143	472.387	15.46	0.35	0.00	0	250.00		
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	458.15000	0.45815	401.90450	0.40190	458.150	17.92	0.34	0.00	0	500.00		
\$ / R	16.70	Call	On 31/10/2019	Any day expiry	306.17140	0.30617	265.25560	0.26526	306.171	19.12	0.24	0.00	0	250.00		
\$ / R	17.09	Call	On 31/10/2019	Any day expiry	253.52290	0.25352	219.01910	0.21902	253.523	19.62	0.21	0.00	0	250.00		
\$ / R			On 29/11/2019	Any day expiry	14.87780	14.87780	14.67890	14.67890		16.38	0.00	0.00	0	52.00		
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	118.13410	0.11813	143.69210	0.14369	118.134	14.39	0.12	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	469.80430		0.46980		545.63780	0.54564	469.804	15.36	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	492.78520		0.49279		570.74340	0.57074	492.785	15.43	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	483.40830		0.48341		425.53350	0.42553	483.408	18.05	0.34	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	331.10860		0.33111		287.81260	0.28781	331.109	19.19	0.25	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	278.65170		0.27865		241.51790	0.24152	278.652	19.67	0.21	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.88350		14.88350		14.68430	14.68430		16.36	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.88730		14.88730		14.68790	14.68790		16.36	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.90370		14.90370		14.70460	14.70460		16.36	0.00	0.00	0	10,863.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	16.11270		0.01611		20.45330	0.02045	16.113	13.37	0.02	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	281.78470		0.28178		329.93340	0.32993	281.785	14.90	0.23	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	326.56980		0.32657		379.86380	0.37986	326.570	15.01	0.26	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	424.91290		0.42491		492.29190	0.49229	424.913	15.22	0.31	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	475.46840		0.47547		419.60660	0.41961	475.468	18.25	0.33	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	358.07790		0.35808		312.40110	0.31240	358.078	19.09	0.26	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	285.65070		0.28565		248.19970	0.24820	285.651	19.74	0.21	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	110.33170		0.11033		89.21000	0.08921	110.332	22.92	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.93590		14.93590		14.73840	14.73840		16.40	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	127.54190		0.12754		155.82710	0.15583	127.542	14.20	0.13	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	490.44690		0.49045		564.30230	0.56430	490.447	15.33	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	513.42630		0.51343		589.28510	0.58929	513.426	15.40	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	507.50270		0.50750		449.69520	0.44970	507.503	18.18	0.34	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	357.57210		0.35757		312.67050	0.31267	357.572	19.25	0.25	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	305.30920		0.30531		266.24900	0.26625	305.309	19.71	0.22	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.93950		14.93950		14.74210	14.74210		16.40	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.99340		14.99340		14.79520	14.79520		16.44	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			15.04470		15.04470		14.84460	14.84460		16.46	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			15.05010		15.05010		14.84990	14.84990		16.45	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.07620		15.07620		14.87540	14.87540		16.51	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	18.22580		0.01823		17.56580	0.01757	18.226	12.23	0.02	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	460.15360		0.46015		520.99540	0.52100	460.154	15.22	0.29	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	383.06710		0.38307		339.89750	0.33990	383.067	19.70	0.24	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.10840		15.10840		14.90730	14.90730		16.55	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.15960		15.15960		14.95790	14.95790		16.64	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.22390		15.22390		15.02160	15.02160		16.74	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.24320		15.24320		15.04070	15.04070		16.80	0.00	0.00	0	300.00
\$ / R	On 28/07/2020	Any day expiry			15.33350		15.33350		15.12950	15.12950		16.92	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.42910		15.42910		15.22320	15.22320		17.03	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.42300		14.42300		14.22860	14.22860		13.93	0.00	0.00	0	465.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.57530		14.57530		14.38010	14.38010		16.35	0.00	0.00	0	5.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.74250		14.74250		14.54700	14.54700		16.22	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.90370		14.90370		14.70460	14.70460		16.36	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.07620		15.07620		14.87540	14.87540		16.51	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			18.90020	18.90020		18.72460	18.72460		14.66	0.00	50,595,835.40	2,677	230,612.00
£ / R	18.00	Put	On 18/03/2019	Foreign Exchange Future	16.04480	0.01604	25.11360	0.02511	16.045	18.36	0.06	0.00	0	500.00			
£ / R	19.00	Call	On 18/03/2019	Foreign Exchange Future	151.20390	0.15120	98.50090	0.09850	151.204	15.02	0.43	0.00	0	2,500.00			
£ / R	19.19	Put	On 18/03/2019	Foreign Exchange Future	383.53000	0.38353	524.84120	0.52484	383.530	15.71	0.71	0.00	0	1,000.00			
£ / R	20.00	Call	On 18/03/2019	Foreign Exchange Future	11.27390	0.01127	8.27610	0.00828	11.274	18.99	0.04	0.00	0	500.00			
£ / R	20.18	Call	On 18/03/2019	Foreign Exchange Future	7.85960	0.00786	6.07780	0.00608	7.860	20.05	0.03	0.00	0	1,500.00			
£ / R	21.44	Call	On 18/03/2019	Foreign Exchange Future	0.77980	0.00078	0.63420	0.00063	0.780	26.25	0.00	0.00	0	500.00			
£ / R			On 29/03/2019	Any day expiry	18.93590	18.93590	18.75930	18.75930		15.07	0.00	0.00	0	80.00			
£ / R			On 15/04/2019	Any day expiry	18.98980	18.98980	18.81430	18.81430		15.05	0.00	0.00	0	43.00			
£ / R			On 26/04/2019	Any day expiry	19.02490	19.02490	18.84980	18.84980		15.13	0.00	0.00	0	120.00			
£ / R			On 29/04/2019	Any day expiry	19.03440	19.03440	18.85950	18.85950		15.09	0.00	0.00	0	27.00			
£ / R			On 14/06/2019	Foreign Exchange Future	19.18270	19.18270	19.00590	19.00590		15.23	0.00	35,200,254.50	1,835	8,041.00			
£ / R	18.00	Call	On 14/06/2019	Foreign Exchange Future	1,359.30820	1.35931	1,208.92040	1.20892	1,359.308	15.24	0.80	0.00	0	1,000.00			
£ / R			On 16/09/2019	Foreign Exchange Future	19.48990	19.48990	19.31240	19.31240		15.05	0.00	24,557,274.00	1,260	19,589.00			
£ / R			On 13/12/2019	Foreign Exchange Future	19.78380	19.78380	19.60060	19.60060		15.23	0.00	0.00	0	12,565.00			
£ / R			On 16/03/2020	Foreign Exchange Future	20.09850	20.09850	19.91370	19.91370		15.40	0.00	0.00	0	0.00			
¥ / R			On 18/03/2019	Foreign Exchange Future	0.12940	0.12940	0.12750	0.12750		16.66	0.00	0.00	0	10,000.00			
¥ / R			On 14/06/2019	Foreign Exchange Future	0.13170	0.13170	0.12970	0.12970		17.30	0.00	0.00	0	0.00			
¥ / R			On 16/09/2019	Foreign Exchange Future	0.13420	0.13420	0.13220	0.13220		17.11	0.00	0.00	0	0.00			
¥ / R			On 13/12/2019	Foreign Exchange Future	0.13660	0.13660	0.13460	0.13460		18.94	0.00	0.00	0	0.00			
¥ / R			On 16/03/2020	Foreign Exchange Future	0.13930	0.13930	0.13730	0.13730		18.69	0.00	0.00	0	0.00			
€ / R			On 18/03/2019	Foreign Exchange Future	16.21460	16.21460	16.10610	16.10610		12.94	0.00	11,966,374.80	738	132,100.00			
€ / R	16.00	Call	On 18/03/2019	Foreign Exchange Future	283.99220	0.28399	209.09240	0.20909	283.992	13.75	0.72	0.00	0	650.00			
€ / R			On 29/03/2019	Any day expiry	16.25120	16.25120	16.14170	16.14170		14.01	0.00	0.00	0	53.00			
€ / R			On 15/04/2019	Any day expiry	16.30690	16.30690	16.19860	16.19860		14.66	0.00	0.00	0	4.00			
€ / R			On 26/04/2019	Any day expiry	16.34320	16.34320	16.23530	16.23530		15.20	0.00	0.00	0	1.00			
€ / R			On 10/06/2019	Any day expiry	16.49300	16.49300	16.38380	16.38380		15.14	0.00	0.00	0	0.00			
€ / R			On 14/06/2019	Foreign Exchange Future	16.50670	16.50670	16.39750	16.39750		15.14	0.00	9,210,738.60	558	29,913.00			
€ / R	15.35	Put	On 14/06/2019	Foreign Exchange Future	92.53520	0.09254	109.19870	0.10920	92.535	13.76	0.15	0.00	0	570.00			
€ / R			On 14/08/2019	Any day expiry	16.71390	16.71390	16.60490	16.60490		15.06	0.00	0.00	0	0.00			
€ / R	19.65	Call	On 14/08/2019	Any day expiry	115.70790	0.11571	103.78870	0.10379	115.708	19.43	0.12	0.00	0	62,400.00			
€ / R			On 16/09/2019	Foreign Exchange Future	16.82780	16.82780	16.71880	16.71880		15.09	0.00	0.00	0	21,948.00			
€ / R	15.62	Put	On 16/09/2019	Foreign Exchange Future	216.77240	0.21677	240.11020	0.24011	216.772	13.82	0.21	0.00	0	14,429.00			
€ / R	18.27	Call	On 16/09/2019	Foreign Exchange Future	336.52900	0.33653	310.79780	0.31080	336.529	17.21	0.28	0.00	0	14,429.00			
€ / R	18.60	Call	On 16/09/2019	Foreign Exchange Future	283.60650	0.28361	260.59670	0.26060	283.607	17.69	0.24	0.00	0	55,000.00			
€ / R			On 13/12/2019	Foreign Exchange Future	17.13820	17.13820	17.02590	17.02590		15.24	0.00	0.00	0	17,761.00			
€ / R	13.73	Put	On 13/12/2019	Foreign Exchange Future	28.34140	0.02834	30.82600	0.03083	28.341	14.17	0.03	0.00	0	17,150.00			
€ / R	16.15	Put	On 13/12/2019	Foreign Exchange Future	422.18530	0.42219	454.89880	0.45490	422.185	14.15	0.29	0.00	0	17,150.00			
€ / R	20.62	Call	On 13/12/2019	Foreign Exchange Future	230.58030	0.23058	219.01480	0.21901	230.580	19.55	0.16	0.00	0	17,150.00			
€ / R			On 10/02/2020	Any day expiry	17.35350	17.35350	17.24100	17.24100		15.30	0.00	0.00	0	0.00			
€ / R	16.65	Call	On 10/02/2020	Any day expiry	1,340.59220	1.34059	1,274.38910	1.27439	1,340.592	14.49	0.64	0.00	0	21,000.00			
€ / R	16.91	Call	On 10/02/2020	Any day expiry	1,212.51540	1.21252	1,151.12390	1.15112	1,212.515	14.79	0.60	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	1,171.05530		1.17106	1,111.27900	1.11128	1,171.055		14.89	0.59	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,139.80420		1.13980	1,081.26060	1.08126	1,139.804		14.98	0.57	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.47770		17.47770	17.36320	17.36320			15.39	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.46000		96.46000	96.42000	96.42000				0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			629.75700		629.75700	629.52100	629.52100				0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			641.62700		641.62700	641.38800	641.38800				0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			655.13200		655.13200	654.89000	654.89000				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			728.71300		728.71300	727.89900	727.89900				0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			742.44700		742.44700	741.62000	741.62000				0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			758.07500		758.07500	757.23300	757.23300				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			660.67900		660.67900	659.27600	659.27600				0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future			673.13100		673.13100	671.70300	671.70300				0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future			687.30000		687.30000	685.84300	685.84300				0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.14560		10.14560	10.01410	10.01410			11.27	0.00	0.00	0	4,967.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.26530		10.26530	10.13310	10.13310			12.58	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.39930		10.39930	10.26680	10.26680			12.50	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.53030		10.53030	10.39510	10.39510			12.54	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	300.96370		0.30096	255.94840	0.25595	300.964		13.31	0.38	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.67230		10.67230	10.53600	10.53600			12.59	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.73910		10.73910	10.63430	10.63430			12.37	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.87450		10.87450	10.76870	10.76870			13.86	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.02280		11.02280	10.91560	10.91560			13.71	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.16540		11.16540	11.05390	11.05390			13.67	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.31960		11.31960	11.20540	11.20540			13.71	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			14.32250		14.32250	14.18650	14.18650			13.67	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.59310		14.59310	14.45610	14.45610			15.30	0.00	0.00	0	250.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.89200		14.89200	14.75430	14.75430			15.58	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.18100		15.18100	15.03950	15.03950			16.11	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.49540		15.49540	15.35300	15.35300			16.38	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.14510		2.14510	2.11880	2.11880			12.76	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.16770		2.16770	2.14140	2.14140			13.90	0.00	0.00	0	0.00
CNH / R	On 16/09/2019	Foreign Exchange Future			2.19200		2.19200	2.16570	2.16570			14.02	0.00	0.00	0	0.00
CNH / R	On 13/12/2019	Foreign Exchange Future			2.21520		2.21520	2.18850	2.18850			13.94	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		2.17350	2.17350		2.15890	2.15890		11.59	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.21380	2.21380		2.19910	2.19910		13.97	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.25810	2.25810		2.24340	2.24340		13.94	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.30100	2.30100		2.28580	2.28580		14.10	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.34770	2.34770		2.33240	2.33240		14.26	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		10.87437	76.81504		10.91135	76.59801			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future		10.97578	78.26286		11.01405	78.04188			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future		11.08207	76.11412		11.12178	75.88870			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		11.13134	78.59660		11.16834	78.34871			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.23096	80.07848		11.26922	79.82607			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future		11.33544	77.49820		11.37513	77.24068			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		654.31200	654.31200		652.82500	652.82500			0.00	0.00	0	447.00
GOVI	On 01/08/2019	GOVI		666.64500	666.64500		665.13100	665.13100			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI		680.67700	680.67700		679.13300	679.13300			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.83830	1.83830		1.81360	1.81360		14.90	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.86200	1.86200		1.83710	1.83710		16.07	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future		1.88770	1.88770		1.86240	1.86240		16.31	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future		1.91140	1.91140		1.88560	1.88560		16.23	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		134.17299	134.17299		134.26956	134.26956			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		135.27746	135.27746		135.37624	135.37624			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future		138.15950	138.15950		138.26059	138.26059			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		100.55699	100.55699		100.57425	100.57425			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future		102.47682	102.47682		102.49469	102.49469			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		103.55234	103.55234		103.57074	103.57074			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		102.56636	102.56636		102.58380	102.58380			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		104.52452	104.52452		104.54250	104.54250			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future		105.56741	105.56741		105.58596	105.58596			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		122.47155	122.47155		122.58321	122.58321			0.00	0.00	0	10,812.00
I2038	On 01/08/2019	Bond Future		123.17039	123.17039		123.28459	123.28459			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		125.79456	125.79456		125.91144	125.91144			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		115.16668	115.16668		115.18626	115.18626			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future		117.36545	117.36545		117.38574	117.38574			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		118.12523	118.12523		118.14630	118.14630			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		121.02412	121.02412		121.04470	121.04470			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future		121.51689	121.51689		121.53805	121.53805			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		124.10590	124.10590		124.12748	124.12748			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		257.86400	257.86400		257.93800	257.93800			0.00	0.00	0	735.00
IGOV	On 01/08/2019	Index Future		262.78700	262.78700		262.86300	262.86300			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future		268.38400	268.38400		268.46300	268.46300			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		0.14440	0.14440		0.14200	0.14200			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14360	0.14360		0.14120	0.14120			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.14260	0.14260		0.14030	0.14030			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.14330	0.14330		0.14140	0.14140			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.14310	0.14310		0.14070	0.14070			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.65320	1.65320		1.64300	1.64300		11.73	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.67630	1.67630		1.66620	1.66620		13.68	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future		1.70160	1.70160		1.69160	1.69160		13.19	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future		1.72550	1.72550		1.71540	1.71540		13.53	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.76970	9.76970		9.64620	9.64620		11.88	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			9.88880		9.88880		9.76480	9.76480		13.52	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			10.01920		10.01920		9.89490	9.89490		13.36	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.14410		10.14410		10.01800	10.01800		13.51	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.27820		10.27820		10.15100	10.15100		13.67	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.34340		1.34340		1.33500	1.33500			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34990		1.34990		1.34160	1.34160			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.35560		1.35560		1.34750	1.34750			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.35990		1.35990		1.35170	1.35170			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.31040		1.31040		1.31600	1.31600			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.31610		1.31610		1.32170	1.32170			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.32200		1.32200		1.32760	1.32760			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.32740		1.32740		1.33300	1.33300			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.33310		1.33310		1.33870	1.33870			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.12420		1.12420		1.13200	1.13200			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.13250		1.13250		1.14030	1.14030			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.14150		1.14150		1.14930	1.14930			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.14990		1.14990		1.15790	1.15790			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.15930		1.15930		1.16720	1.16720			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.68755		113.88420		8.70369	113.78995		6.32	0.00	1,138,842.00	10	89,025.00
R186	On 02/05/2019	Bond Future	8.50	Call	636.79000		0.63679		613.38000	0.61338	636.790	6.16	0.35	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	925.22000		0.92522		893.32000	0.89332	925.220	6.24	0.45	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,007.97000		1.00797		973.81000	0.97381	1,007.970	6.26	0.47	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,155.36000		1.15536		1,117.37000	1.11737	1,155.360	6.29	0.52	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,485.14000		1.48514		1,439.37000	1.43937	1,485.140	6.36	0.60	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	626.17000		0.62617		667.02000	0.66702	626.170	6.43	0.33	0.00	0	4,250.00
R186	On 02/05/2019	Bond Future	9.00	Put	463.56000		0.46356		497.20000	0.49720	463.560	6.50	0.26	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,269.54000		2.26954		2,208.93000	2.20893	2,269.540	6.50	0.74	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	398.92000		0.39892		429.30000	0.42930	398.920	6.56	0.23	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,191.40000		3.19140		3,118.94000	3.11894	3,191.400	6.72	0.84	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,435.61000		3.43561		3,360.71000	3.36071	3,435.610	6.78	0.86	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,684.50000		3.68450		3,607.39000	3.60739	3,684.500	6.84	0.88	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	38.79000		0.03879		43.85000	0.04385	38.790	7.39	0.03	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	14.32000		0.01432		16.56000	0.01656	14.320	7.39	0.01	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	10.56000		0.01056		12.30000	0.01230	10.560	7.39	0.01	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	8.14000		0.00814		9.54000	0.00954	8.140	7.39	0.01	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.73804		110.73098		8.75492	110.63521		6.83	0.00	1,107,309.80	10	10.00
R186	On 01/08/2019	Bond Future	8.30	Call	840.57000		0.84057		817.62000	0.81762	840.570	6.46	0.30	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,970.66000		2.97066		2,915.38000	2.91538	2,970.660	7.09	0.65	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	226.67000		0.22667		238.10000	0.23810	226.670	8.00	0.09	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.78036		113.06282		8.79809	112.96532		6.52	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			302.38987		302.38987		302.44339	302.44339			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			300.60732		300.60732		300.66253	300.66253			0.00	0.00	0	0.00
R197	On 07/11/2019	Bond Future			307.01190		307.01190		307.06891	307.06891			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			234.48355		234.48355		234.52315	234.52315			0.00	0.00	0	8,666.00
R202	On 01/08/2019	Bond Future			234.94693		234.94693		234.98793	234.98793			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			239.95216		239.95216		239.99460	239.99460			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			7.81172		101.21451		7.82252	101.17949		2.99	0.00	0.00	0	66,540.00
R2023	On 01/08/2019	Bond Future			7.82106		103.12217		7.83265	103.08673		3.36	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.81545		101.35788		7.82804	101.32191		3.28	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			9.21090		93.95287		9.23211	93.81814		8.92	0.00	0.00	0	45,502.00
R2030	On 02/05/2019	Bond Future	8.90	Call	507.61000		0.50761		481.27000	0.48127	507.610	8.53	0.27	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,005.23000		2.00523		1,930.29000	1.93029	2,005.230	9.08	0.65	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	80.48000		0.08048		91.15000	0.09115	80.480	10.37	0.05	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.27115		91.71877		9.29314	91.58170			9.52	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	295.90000		0.29590		282.58000	0.28258	295.900	8.45	0.12	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,836.99000		1.83699		1,782.39000	1.78239	1,836.990	9.42	0.46	0.00	0	2,025.00
R2030	On 07/11/2019	Bond Future			9.32145		93.65046		9.34429	93.51069		9.26	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			9.44027		92.04673		9.46147	91.90030		10.22	0.00	0.00	0	43,357.00
R2032	On 01/08/2019	Bond Future			9.49889		93.78177		9.52078	93.63287			10.32	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.55509		91.59339		9.57778	91.44152			10.57	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			9.59353		95.82762		9.63503	95.50840		10.97	0.00	0.00	0	80,181.00
R2035	On 01/08/2019	Bond Future			9.65120		97.63377		9.69403	97.30875			11.10	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.70978		95.18278		9.75410	94.85112			11.42	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			9.68115		92.31004		9.71760	92.02780		11.56	0.00	0.00	0	54,434.00
R2037	On 01/08/2019	Bond Future			9.74311		89.79462		9.78071	89.50728			12.26	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.79743		91.68589		9.83625	91.39273			12.06	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			9.76606		95.60209		9.79739	95.34116		11.97	0.00	0.00	0	25,025.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,153.36000		1.15336		1,070.60000	1.07060	1,153.360	11.74	0.38	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,133.18000		4.13318		3,944.96000	3.94496	4,133.180	12.80	0.78	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.82807		92.89840		9.86037	92.63276		12.72	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.88274		94.85515		9.91607	94.58410		12.53	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			9.75888		92.93566		9.80034	92.58229		12.57	0.00	0.00	0	37,234.00
R2044	On 01/08/2019	Bond Future			9.81745		90.30694		9.86017	89.94704		13.39	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,410.65000		1.41065		1,310.33000	1.31033	1,410.650	12.84	0.31	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,270.04000		3.27004		3,091.08000	3.09108	3,270.040	13.54	0.54	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,179.35000		1.17935		1,273.03000	1.27303	1,179.350	14.78	0.23	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.86892		92.20902		9.91296	91.84171		13.21	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			9.72439		92.22216		9.76065	91.90282		13.02	0.00	0.00	0	104,657.00
R2048	On 01/08/2019	Bond Future			9.77595		93.96034		9.81325	93.63518		13.24	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.82816		91.49543		9.86661	91.16363		13.70	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			6.37049		102.81483		6.40451	102.79202		0.21	0.00	0.00	0	6,025.00
R207	On 01/08/2019	Bond Future			5.60142		101.11127		5.65396	101.08827		0.22	0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			2.12415		103.24048		2.25332	103.21718		0.04	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			7.04932		100.14957		7.02178	100.19762		1.00	0.00	0.00	0	14,463.00
R208	On 01/08/2019	Bond Future			6.95285		102.03731		6.92075	102.08652		1.22	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.75267		100.77953		6.71390	100.82997		1.05	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			9.54539		73.23796		9.58170	72.99913		12.35	0.00	5,126,657.20	70	102,067.00
R209	On 02/05/2019	Bond Future	9.35	Call	843.96000		0.84396		771.38000	0.77138	843.960	12.13	0.36	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,129.42000		3.12942		2,959.65000	2.95965	3,129.420	13.19	0.77	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	121.50000		0.12150		143.16000	0.14316	121.500	14.50	0.07	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	56.30000		0.05630		67.98000	0.06798	56.300	14.50	0.03	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			9.59689		74.61852		9.63425	74.37530		12.63	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,509.95000		1.50995	1,425.82000	1.42582	1,509.950		12.37	0.38	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,152.91000		3.15291	3,016.84000	3.01684	3,152.910		13.05	0.60	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	775.03000		0.77503	830.48000	0.83048	775.030		14.40	0.20	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.64622		73.03585		9.68474	72.78768		12.95	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			185.85425		185.85425		185.88622	185.88622			0.00	92,927,125.00	500	1,948.00
R210	On 01/08/2019	Bond Future			189.40261		189.40261		189.43570	189.43570			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future			190.79920		190.79920		190.83338	190.83338			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			157.51254		157.51254		157.54032	157.54032			0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future			158.29963		158.29963		158.32831	158.32831			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future			161.67227		161.67227		161.70183	161.70183			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			9.32166		84.85669		9.34275	84.72459		9.84	0.00	0.00	0	27,698.00
R213	On 01/08/2019	Bond Future			9.37562		86.45609		9.39741	86.32168		10.12	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future			9.42999		84.72176		9.45257	84.58471		10.28	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			9.72968		72.16705		9.76593	71.91860		13.37	0.00	0.00	0	21,863.00
R214	On 01/08/2019	Bond Future			9.78166		73.52726		9.81892	73.27432		13.55	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future			9.83439		71.77466		9.87278	71.51652		13.97	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			10.61630		10.61630		10.48610	10.48610		12.27	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.74620		10.74620		10.61490	10.61490		13.89	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future			10.89000		10.89000		10.75870	10.75870		13.66	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future			11.02990		11.02990		10.89530	10.89530		13.85	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future			2.62770		2.62770		2.60820	2.60820		14.54	0.00	0.00	0	25,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.53060		2.53060		2.51210	2.51210		16.25	0.00	0.00	0	1,400.00

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	2.44500	2.44500	2.42970	2.42970		16.72	0.00	0.00	0	0.00
TRY / R	On 13/12/2019		Foreign Exchange Future	2.37960	2.37960	2.36840	2.36840		17.97	0.00	0.00	0	0.00
Total for Derivatives :											4,382,136,361.05	355,432	8 683 700.00
Grand Total:											4,382,136,361.05	355,432	8 683 700.00