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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/03/2019

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 27/03/2019	Any day expiry	14.57830	14.57830	14.41630	14.41630			22.10	0.00	0.00	0	0.00	
\$ / R	On 28/03/2019	Any day expiry	14.59050	14.59050	14.41800	14.41800			22.17	0.00	5,767,200.00	400	30,000.00	
\$ / R	On 28/03/2019	Any day expiry	13.84	Call	750.59500	0.75059	578.89740	0.57890	750.595	33.61	1.00	4,319,926.79	300	15,000.00
\$ / R	On 28/03/2019	Any day expiry	14.00	Call	590.95170	0.59095	421.80210	0.42180	590.952	31.40	0.99	0.00	0	6,500.00
\$ / R	On 28/03/2019	Any day expiry	14.18	Call	412.85740	0.41286	254.55840	0.25456	412.857	28.63	0.97	4,209,041.88	300	15,000.00
\$ / R	On 28/03/2019	Any day expiry	14.50	Put	35.61770	0.03562	137.42580	0.13743	35.618	23.71	0.31	1,758,154.13	400	20,000.00
\$ / R	On 29/03/2019	Any day expiry	14.59220	14.59220	14.41980	14.41980			22.18	0.00	0.00	0	3,409.00	
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	0.00520	0.00001	0.05710	0.00006	0.005	40.34	0.00	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	0.16420	0.00016	0.82480	0.00082	0.164	37.09	0.00	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	723.50210	0.72350	557.52210	0.55752	723.502	30.30	0.99	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	10.82400	0.01082	37.57110	0.03757	10.824	26.63	0.08	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	14.69600	0.01470	47.50910	0.04751	14.696	26.08	0.11	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	227.51730	0.22752	113.36780	0.11337	227.517	24.41	0.77	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	66.98100	0.06698	37.45640	0.03746	66.981	23.41	0.38	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	2.27120	0.00227	1.35250	0.00135	2.271	35.25	0.02	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	0.26990	0.00027	0.16820	0.00017	0.270	37.39	0.00	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R		On 01/04/2019	Any day expiry		14.59750	14.59750	14.42500	14.42500		19.77	0.00	0.00	0	10,000.00	
\$ / R		On 02/04/2019	Any day expiry		14.59920	14.59920	14.42670	14.42670		20.19	0.00	0.00	0	55.00	
\$ / R		On 04/04/2019	Any day expiry		14.60270	14.60270	14.43020	14.43020		20.05	0.00	8,658,120.00	600	30,000.00	
\$ / R		On 04/04/2019	Any day expiry	14.00	Call	619.87320	0.61987	463.55320	0.46355	619.873	20.77	0.92	7,955,315.86	600	30,000.00
\$ / R		On 05/04/2019	Any day expiry		14.60450	14.60450	14.43200	14.43200		19.72	0.00	0.00	0	2,025.00	
\$ / R		On 05/04/2019	Any day expiry	13.76	Put	5.97390	0.00597	10.55330	0.01055	5.974	20.65	0.03	0.00	0	100.00
\$ / R		On 05/04/2019	Any day expiry	14.20	Put	45.21900	0.04522	81.20240	0.08120	45.219	19.89	0.18	92,342,492.90	35,000	0.00
\$ / R		On 05/04/2019	Any day expiry	14.35	Call	334.95880	0.33496	217.99380	0.21799	334.959	19.82	0.72	0.00	0	100.00
\$ / R		On 05/04/2019	Any day expiry	14.40	Put	95.83190	0.09583	0.00000	0.00000	95.832	19.80	0.32	163,816,915.50	35,000	35,000.00
\$ / R		On 15/04/2019	Any day expiry		14.62200	14.62200	14.44920	14.44920		17.26	0.00	0.00	0	1,830.00	
\$ / R		On 17/04/2019	Any day expiry		14.62550	14.62550	14.45270	14.45270		17.34	0.00	0.00	0	0.00	
\$ / R		On 17/04/2019	Any day expiry	14.40	Call	358.72010	0.35872	256.60760	0.25661	358.720	16.45	0.66	3,831,878.54	400	20,000.00
\$ / R		On 17/04/2019	Any day expiry	14.44	Call	335.28660	0.33529	237.96000	0.23796	335.287	16.60	0.63	11,027,779.56	1,200	60,000.00
\$ / R		On 17/04/2019	Any day expiry	14.45	Call	329.60800	0.32961	233.47290	0.23347	329.608	16.63	0.63	8,028,805.62	883	40,000.00
\$ / R		On 23/04/2019	Any day expiry		14.63610	14.63610	14.46290	14.46290		16.69	0.00	0.00	0	0.00	
\$ / R		On 23/04/2019	Any day expiry	14.20	Call	519.55290	0.51955	394.91040	0.39491	519.553	15.43	0.77	5,584,592.33	500	25,000.00
\$ / R		On 23/04/2019	Any day expiry	14.50	Call	330.88510	0.33089	239.14370	0.23914	330.885	16.27	0.59	0.00	0	50,000.00
\$ / R		On 23/04/2019	Any day expiry	14.55	Call	305.08850	0.30509	219.73660	0.21974	305.088	16.41	0.56	4,078,486.79	500	25,000.00
\$ / R		On 26/04/2019	Any day expiry		14.64140	14.64140	14.46810	14.46810		16.63	0.00	0.00	0	349.00	
\$ / R		On 29/04/2019	Any day expiry		14.64670	14.64670	14.47330	14.47330		16.52	0.00	0.00	0	15.00	
\$ / R		On 30/04/2019	Any day expiry		14.64840	14.64840	14.47500	14.47500		16.60	0.00	0.00	0	4,576.00	
\$ / R		On 30/04/2019	Any day expiry	13.00	Put	3.41240	0.00341	4.57500	0.00458	3.412	17.61	0.01	0.00	0	3,000.00
\$ / R		On 30/04/2019	Any day expiry	13.49	Call	1,171.59680	1.17160	1,003.97570	1.00398	1,171.597	16.06	0.96	0.00	0	2,500.00
\$ / R		On 30/04/2019	Any day expiry	14.20	Put	104.82630	0.10483	157.73290	0.15773	104.826	15.51	0.25	0.00	0	250.00
\$ / R		On 30/04/2019	Any day expiry	14.25	Put	120.40930	0.12041	178.06620	0.17807	120.409	15.63	0.27	0.00	0	250.00
\$ / R		On 30/04/2019	Any day expiry	14.84	Call	224.18240	0.22418	166.01000	0.16601	224.182	17.30	0.41	0.00	0	500.00
\$ / R		On 30/04/2019	Any day expiry	15.61	Call	71.61210	0.07161	50.96660	0.05097	71.612	20.06	0.16	0.00	0	250.00
\$ / R		On 30/04/2019	Any day expiry	15.96	Call	42.47200	0.04247	29.26280	0.02926	42.472	21.18	0.10	0.00	0	250.00
\$ / R		On 07/05/2019	Any day expiry		14.66090	14.66090	14.48720	14.48720		16.63	0.00	0.00	0	303.00	
\$ / R		On 09/05/2019	Any day expiry		14.66440	14.66440	14.49070	14.49070		16.68	0.00	0.00	0	25,000.00	
\$ / R		On 09/05/2019	Any day expiry	13.72	Call	981.42430	0.98142	823.46960	0.82347	981.424	15.38	0.90	13,068,824.80	1,000	50,000.00
\$ / R		On 09/05/2019	Any day expiry	14.20	Call	596.21720	0.59622	478.08240	0.47808	596.217	15.70	0.73	10,664,696.35	1,000	50,000.00
\$ / R		On 13/05/2019	Any day expiry		14.67150	14.67150	14.49770	14.49770		16.65	0.00	0.00	0	93.00	
\$ / R		On 20/05/2019	Any day expiry		14.68390	14.68390	14.50990	14.50990		16.88	0.00	0.00	0	0.00	
\$ / R		On 20/05/2019	Any day expiry	14.25	Call	613.06510	0.61307	500.06030	0.50006	613.065	15.98	0.70	0.00	0	61,000.00
\$ / R		On 20/05/2019	Any day expiry	15.25	Call	200.62280	0.20062	157.90020	0.15790	200.623	18.51	0.31	0.00	0	40,000.00
\$ / R		On 20/05/2019	Any day expiry	15.50	Call	151.11490	0.15111	117.90670	0.11791	151.115	19.23	0.24	0.00	0	21,000.00
\$ / R		On 29/05/2019	Any day expiry		14.69990	14.69990	14.52570	14.52570		16.97	0.00	0.00	0	387.00	
\$ / R		On 31/05/2019	Any day expiry		14.70350	14.70350	14.52920	14.52920		16.99	0.00	0.00	0	416.00	
\$ / R		On 31/05/2019	Any day expiry	13.00	Put	9.15380	0.00915	9.87300	0.00987	9.154	15.16	0.03	0.00	0	500.00
\$ / R		On 31/05/2019	Any day expiry	14.20	Put	189.71600	0.18972	244.39340	0.24439	189.716	16.07	0.29	0.00	0	250.00
\$ / R		On 31/05/2019	Any day expiry	14.25	Put	207.97440	0.20797	266.05730	0.26606	207.974	16.17	0.31	0.00	0	250.00
\$ / R		On 31/05/2019	Any day expiry	15.01	Call	309.00610	0.30901	246.06840	0.24607	309.006	17.82	0.41	0.00	0	500.00
\$ / R		On 31/05/2019	Any day expiry	15.79	Call	140.20100	0.14020	109.38960	0.10939	140.201	19.86	0.21	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	98.20920	0.09821	74.94040	0.07494	98.209	20.77	0.15	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.70890	14.70890	14.53450	14.53450		16.89	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.71070	14.71070	14.53620	14.53620		16.91	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.72150	14.72150	14.54680	14.54680		16.85	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	100.28580	0.10029	130.80540	0.13081	100.286	15.36	0.18	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	161.01150	0.16101	204.59390	0.20459	161.011	15.74	0.25	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	190.28550	0.19029	239.28180	0.23928	190.285	15.90	0.28	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	226.50560	0.22651	281.69770	0.28170	226.506	16.07	0.31	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.72870	14.72870	14.55380	14.55380		17.00	0.00	1,385,528,809.00	94,070	831,628.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.29010	0.00029	0.31180	0.00031	0.290	21.91	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	6.47340	0.00647	6.59400	0.00659	6.473	18.21	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	10.57050	0.01057	10.84410	0.01084	10.570	16.84	0.02	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	12.10530	0.01211	12.45750	0.01246	12.105	16.46	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	15.29420	0.01529	15.84350	0.01584	15.294	15.83	0.03	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	16.62820	0.01663	17.27270	0.01727	16.628	15.61	0.04	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	17.10060	0.01710	17.78020	0.01778	17.101	15.54	0.04	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	19.69030	0.01969	20.60380	0.02060	19.690	15.17	0.04	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	23.37350	0.02337	30.11990	0.03012	23.373	14.72	0.05	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	24.05680	0.02406	31.99200	0.03199	24.057	14.65	0.06	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	24.41000	0.02441	32.96060	0.03296	24.410	14.61	0.06	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	26.75150	0.02675	36.00180	0.03600	26.752	14.65	0.06	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	28.40670	0.02841	38.14650	0.03815	28.407	14.68	0.06	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	32.89400	0.03289	43.93000	0.04393	32.894	14.76	0.07	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,278.36110	1.27836	1,119.05870	1.11906	1,278.361	14.98	0.90	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	63.94790	0.06395	83.15260	0.08315	63.948	15.12	0.12	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	1,192.64790	1.19265	1,036.95260	1.03695	1,192.648	15.12	0.88	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	107.84200	0.10784	136.99820	0.13700	107.842	15.46	0.18	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	953.27550	0.95328	811.25980	0.81126	953.276	15.57	0.80	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	127.10210	0.12710	160.55210	0.16055	127.102	15.58	0.20	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	894.46910	0.89447	757.09590	0.75710	894.469	15.68	0.77	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	151.42300	0.15142	190.15010	0.19015	151.423	15.71	0.23	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	880.12300	0.88012	743.95010	0.74395	880.123	15.71	0.77	0.00	0	23,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	169.56190	0.16956	211.66080	0.21166	169.562	15.82	0.25	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	172.71700	0.17272	215.38490	0.21538	172.717	15.83	0.26	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	217.14540	0.21715	267.43620	0.26744	217.145	16.06	0.30	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	235.94460	0.23594	289.24780	0.28925	235.945	16.14	0.32	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	255.69870	0.25570	312.04770	0.31205	255.699	16.23	0.33	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	655.10450	0.65510	539.62750	0.53963	655.104	16.31	0.65	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	615.69310	0.61569	504.54440	0.50454	615.693	16.43	0.62	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	316.07280	0.31607	381.06680	0.38107	316.073	16.47	0.38	0.00	0	31,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	532.51350	0.53251	431.94890	0.43195	532.513	16.71	0.57	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	409.75310	0.40975	488.26350	0.48826	409.753	16.79	0.45	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	420.38060	0.42038	500.55340	0.50055	420.381	16.83	0.46	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	494.44650	0.49445	400.55280	0.40055	494.447	16.84	0.54	0.00	0	122,704.00

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\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	467.39200		0.46739		378.44500	0.37844	467.392	16.95	0.52	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	454.33590		0.45434		367.83870	0.36784	454.336	17.00	0.51	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.78	Call	442.17010		0.44217	0.00000	0.00000		442.170	17.07	0.50	1,841,027.30	250	250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	426.42270		0.42642	344.20480	0.34420		426.423	17.17	0.49	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	361.93050		0.36193	290.12590	0.29013		361.931	17.61	0.43	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	330.29960		0.33030	263.88610	0.26389		330.300	17.85	0.40	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	275.07830		0.27508	218.53530	0.21854		275.078	18.33	0.34	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	270.09990		0.27010	214.41880	0.21442		270.100	18.38	0.34	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	229.20590		0.22921	180.83260	0.18083		229.206	18.82	0.29	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	213.08890		0.21309	167.74750	0.16775		213.089	19.01	0.28	0.00	0	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	209.24880		0.20925	164.63950	0.16464		209.249	19.05	0.27	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	201.78630		0.20179	158.60490	0.15860		201.786	19.15	0.26	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	198.16140		0.19816	155.67990	0.15568		198.161	19.20	0.26	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	186.00950		0.18601	145.89090	0.14589		186.010	19.36	0.25	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	174.65460		0.17465	136.77420	0.13677		174.655	19.53	0.23	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	161.14080		0.16114	125.96380	0.12596		161.141	19.74	0.22	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	156.89370		0.15689	122.57400	0.12257		156.894	19.81	0.21	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	146.15290		0.14615	114.02210	0.11402		146.153	20.00	0.20	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	135.02690		0.13503	104.46660	0.10447		135.027	20.22	0.19	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	22.72280		0.02272	14.79900	0.01480		22.723	23.19	0.04	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.73950	14.73950		14.56430	14.56430			16.93	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.75400	14.75400		14.57850	14.57850			16.89	0.00	0.00	0	2,607.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	26.77550		0.02678	25.73060	0.02573		26.776	15.84	0.05	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	179.63460		0.17963	217.40700	0.21741		179.635	15.74	0.25	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	241.20830		0.24121	288.64460	0.28864		241.208	16.02	0.30	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	260.34140		0.26034	310.57130	0.31057		260.341	16.10	0.32	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	354.65470		0.35465	284.40950	0.28441		354.655	17.84	0.40	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	310.21040		0.31021	247.53100	0.24753		310.210	18.20	0.36	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	184.32680		0.18433	144.74740	0.14475		184.327	19.60	0.23	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	137.80250		0.13780	106.16940	0.10617		137.803	20.38	0.18	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.75950	14.75950		14.58380	14.58380			16.82	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.76320	14.76320		14.58740	14.58740			16.83	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.81450	14.81450		14.63730	14.63730			16.72	0.00	0.00	0	1,217.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	44.42770		0.04443	46.01740	0.04602		44.428	15.63	0.07	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	284.55600		0.28456	333.08530	0.33309		284.556	15.79	0.31	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	304.35780		0.30436	355.36740	0.35537		304.358	15.87	0.32	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	399.93370		0.39993	329.49340	0.32949		399.934	17.78	0.39	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	229.72390		0.22972	186.47340	0.18647		229.724	19.38	0.24	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	179.72760		0.17973	144.13040	0.14413		179.728	20.05	0.20	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.81640	14.81640		14.63900	14.63900			16.72	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.83850	14.83850		14.66040	14.66040			16.72	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	420.39990		0.42040	482.74110	0.48274		420.400	16.14	0.38	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	224.83320		0.22483	182.81180	0.18281		224.833	19.58	0.23	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.86980	14.86980		14.69070	14.69070			16.64	0.00	0.00	0	2,072.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	59.40870	0.05941	64.04220	0.06404	59.409	15.42	0.08	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	316.94140	0.31694	366.92200	0.36692	316.941	15.64	0.31	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	337.17410	0.33717	389.36320	0.38936	337.174	15.72	0.32	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	428.11570	0.42812	358.56910	0.35857	428.116	17.83	0.38	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	261.97840	0.26198	215.84350	0.21584	261.978	19.33	0.25	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	209.33050	0.20933	171.52030	0.17152	209.330	19.93	0.20	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.87530	14.87530	14.69610	14.69610		16.67	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.87900	14.87900	14.69980	14.69980		16.68	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.88090	14.88090	14.70160	14.70160		16.68	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	81.49430	0.08149	69.72630	0.06973	81.494	24.55	0.08	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry			14.89560	14.89560	14.71610	14.71610		16.65	0.00	0.00	0	3,617.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.90110	14.90110	14.72150	14.72150		16.62	0.00	36,820,618.10	2,471	26,306.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	4.66020	0.00466	4.47370	0.00447	4.660	19.75	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	31.88490	0.03188	34.92960	0.03493	31.885	15.66	0.05	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	55.44420	0.05544	61.05170	0.06105	55.444	15.37	0.08	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	68.53310	0.06853	75.60990	0.07561	68.533	15.25	0.09	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	81.89120	0.08189	90.48900	0.09049	81.891	15.14	0.11	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	93.58480	0.09358	103.52590	0.10353	93.585	15.06	0.12	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,416.61080	1.41661	1,262.09210	1.26209	1,416.611	15.13	0.81	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	177.56610	0.17757	204.18630	0.20419	177.566	15.16	0.20	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	195.43590	0.19544	224.29360	0.22429	195.436	15.22	0.21	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	231.77980	0.23178	0.00000	0.00000	231.780	15.31	0.24	21,052,735.05	5,908	5,908.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	253.09140	0.25309	288.82200	0.28882	253.091	15.36	0.25	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	262.60380	0.26260	299.42490	0.29942	262.604	15.39	0.26	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	302.95860	0.30296	347.69780	0.34770	302.959	15.48	0.29	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	337.26500	0.33727	386.64230	0.38664	337.265	15.59	0.31	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	374.61800	0.37462	427.90020	0.42790	374.618	15.72	0.33	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	400.76540	0.40077	456.67430	0.45667	400.765	15.81	0.35	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	446.53030	0.44653	506.84160	0.50684	446.530	15.96	0.37	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	866.69650	0.86670	749.17270	0.74917	866.696	16.02	0.62	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	540.85960	0.54086	609.55010	0.60955	540.860	16.24	0.42	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	567.24700	0.56725	638.13390	0.63813	567.247	16.32	0.43	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	650.18250	0.65018	729.01440	0.72901	650.183	16.54	0.47	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	640.50170	0.64050	546.68410	0.54668	640.502	16.78	0.50	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	629.06020	0.62906	536.52040	0.53652	629.060	16.84	0.49	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	581.78020	0.58178	494.68000	0.49468	581.780	17.06	0.46	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	988.75080	0.98875	1,089.98410	1.08998	988.751	17.43	0.58	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	471.75270	0.47175	398.43760	0.39844	471.753	17.65	0.39	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,116.81000	1.11681	1,225.06230	1.22506	1,116.810	17.73	0.62	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	381.98490	0.38198	321.26140	0.32126	381.985	18.28	0.33	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	188.86610	0.18887	155.91730	0.15592	188.866	20.33	0.18	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	182.80630	0.18281	150.85490	0.15085	182.806	20.42	0.17	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	177.92890	0.17793	146.78770	0.14679	177.929	20.50	0.17	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	143.29800	0.14330	118.01430	0.11801	143.298	21.13	0.14	0.00	0	5,000.00

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 16/09/2019	Foreign Exchange Future	17.85	Call	128.74340	0.12874	109.67220	0.10967	128.743	21.45	0.13	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	124.30720	0.12431	106.85150	0.10685	124.307	21.61	0.12	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	105.28190	0.10528	91.11540	0.09112	105.282	22.97	0.10	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.92700	14.92700	14.74700	14.74700		16.64	0.00	0.00	0	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	72.71530	0.07272	80.40420	0.08040	72.715	15.16	0.09	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	345.81110	0.34581	395.22680	0.39523	345.811	15.53	0.31	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	366.27010	0.36627	417.72860	0.41773	366.270	15.60	0.32	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	459.25560	0.45926	389.91790	0.38992	459.256	17.83	0.37	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	293.87320	0.29387	245.79570	0.24580	293.873	19.23	0.25	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	237.92510	0.23793	198.21610	0.19822	237.925	19.81	0.21	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.93080	14.93080	14.75070	14.75070		16.65	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.98600	14.98600	14.80460	14.80460		16.65	0.00	0.00	0	153.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	84.89780	0.08490	95.13110	0.09513	84.898	14.95	0.10	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	374.67160	0.37467	421.69590	0.42170	374.672	15.54	0.31	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	393.85660	0.39386	444.28870	0.44429	393.857	15.57	0.32	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	484.57430	0.48457	415.88740	0.41589	484.574	17.99	0.37	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	321.61050	0.32161	272.83930	0.27284	321.610	19.29	0.26	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	265.76990	0.26577	224.85920	0.22486	265.770	19.83	0.22	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.04210	15.04210	14.85950	14.85950		16.66	0.00	0.00	0	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	93.86880	0.09387	106.59650	0.10660	93.869	14.72	0.10	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	398.02470	0.39802	442.32700	0.44233	398.025	15.53	0.30	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	417.27020	0.41727	464.93980	0.46494	417.270	15.57	0.31	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	509.94710	0.50995	441.28240	0.44128	509.947	18.08	0.36	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	347.10220	0.34710	297.39090	0.29739	347.102	19.30	0.26	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	291.33880	0.29134	249.06220	0.24906	291.339	19.81	0.22	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.04790	15.04790	14.86510	14.86510		16.63	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			15.05180	15.05180	14.86890	14.86890		16.64	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.06910	15.06910	14.88570	14.88570		16.61	0.00	0.00	0	22,743.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	15.92070	0.01592	15.80140	0.01580	15.921	14.39	0.02	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	80.59340	0.08059	92.86060	0.09286	80.593	14.53	0.09	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	98.41320	0.09841	112.29930	0.11230	98.413	14.64	0.10	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	233.97660	0.23398	259.42420	0.25942	233.977	15.15	0.20	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	273.13140	0.27313	302.48360	0.30248	273.131	15.24	0.23	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	316.34730	0.31635	349.86430	0.34986	316.347	15.34	0.25	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	336.13490	0.33613	371.51280	0.37151	336.135	15.38	0.26	0.00	0	26,500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	360.18950	0.36019	397.78730	0.39779	360.189	15.42	0.28	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	363.71510	0.36372	401.63200	0.40163	363.715	15.43	0.28	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	370.82220	0.37082	409.38450	0.40938	370.822	15.44	0.28	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	374.40790	0.37441	0.00000	0.00000	374.408	15.45	0.28	103,015,071.80	24,055	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	495.65080	0.49565	550.24740	0.55025	495.651	15.73	0.34	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	598.66720	0.59867	521.52000	0.52152	598.667	17.65	0.40	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	515.44940	0.51545	448.10550	0.44811	515.449	18.14	0.36	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	499.56810	0.49957	434.16330	0.43416	499.568	18.25	0.35	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	488.57280	0.48857	424.52520	0.42453	488.573	18.32	0.34	0.00	0	26,000.00

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 13/12/2019	Foreign Exchange Future	16.35	Call	467.43830	0.46744	406.02240	0.40602	467.438	18.47	0.33	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	463.34120	0.46334	402.25140	0.40225	463.341	18.50	0.33	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	428.35100	0.42835	0.00000	0.00000	428.351	18.77	0.30	110,140,763.21	24,055	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	374.81060	0.37481	322.89570	0.32290	374.811	19.16	0.27	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	347.74180	0.34774	299.35220	0.29935	347.742	19.38	0.25	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	297.70430	0.29770	256.02910	0.25603	297.704	19.84	0.22	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	130.65560	0.13066	107.89410	0.10789	130.656	24.02	0.10	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.10400	15.10400	14.91960	14.91960		16.63	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	101.58600	0.10159	116.97720	0.11698	101.586	14.44	0.11	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	420.50910	0.42051	462.50630	0.46251	420.509	15.51	0.30	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	439.78170	0.43978	485.10960	0.48511	439.782	15.54	0.31	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	534.02410	0.53402	465.96350	0.46596	534.024	18.16	0.36	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	373.81130	0.37381	323.49440	0.32349	373.811	19.29	0.26	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	318.22460	0.31822	275.05810	0.27506	318.225	19.78	0.23	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.10790	15.10790	14.92350	14.92350		16.64	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.16500	15.16500	14.97950	14.97950		16.65	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			15.21950	15.21950	15.03360	15.03360		16.66	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			15.22560	15.22560	15.03940	15.03940		16.70	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.25390	15.25390	15.06650	15.06650		16.68	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	34.29970	0.03430	30.43740	0.03044	34.300	14.64	0.04	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	131.08270	0.13108	140.73460	0.14073	131.083	14.63	0.11	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	148.59740	0.14860	159.99670	0.16000	148.597	14.71	0.13	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	324.20500	0.32420	0.00000	0.00000	324.205	15.25	0.23	205,759,564.80	60,000	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	398.91030	0.39891	431.08440	0.43108	398.910	15.40	0.26	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	548.09650	0.54810	594.58550	0.59459	548.097	15.66	0.33	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	595.66010	0.59566	649.22000	0.64922	595.660	15.73	0.34	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	597.25730	0.59726	527.52610	0.52753	597.257	18.34	0.35	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	553.64980	0.55365	487.61150	0.48761	553.650	18.60	0.33	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	399.70720	0.39971	351.52680	0.35153	399.707	19.68	0.25	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	379.98710	0.37999	0.00000	0.00000	379.987	19.85	0.24	216,120,249.60	60,000	60,000.00
\$ / R	On 02/04/2020	Any day expiry			15.28890	15.28890	15.09970	15.09970		16.75	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.34780	15.34780	15.15420	15.15420		16.93	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.42200	15.42200	15.22270	15.22270		17.13	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.44380	15.44380	15.24290	15.24290		17.26	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	51.01540	0.05102	52.58630	0.05259	51.015	14.78	0.05	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	544.88170	0.54488	595.52880	0.59553	544.882	15.87	0.29	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	662.50530	0.66251	594.20680	0.59421	662.505	19.33	0.34	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			15.54010	15.54010	15.33840	15.33840		17.29	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.63810	15.63810	15.43940	15.43940		17.15	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.72870	14.72870	14.55380	14.55380		17.00	0.00	0.00	0	485.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.90110	14.90110	14.72150	14.72150		16.62	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			15.06910	15.06910	14.88570	14.88570		16.61	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.25390	15.25390	15.06650	15.06650		16.68	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 29/03/2019	Any day expiry			19.26820		19.26820		19.08600	19.08600		33.52	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			19.32470		19.32470		19.14240	19.14240		17.66	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			19.36070		19.36070		19.17760	19.17760		17.17	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			19.37050		19.37050		19.18730	19.18730		16.92	0.00	0.00	0	27.00
£ / R	On 31/05/2019	Any day expiry			19.47550		19.47550		19.29120	19.29120		16.57	0.00	0.00	0	91.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.52190		19.52190		19.33680	19.33680		16.50	0.00	68,131,431.00	3,490	121,720.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,637.68680		1.63769	1,469.92010	1.46992	1,637.687		16.92	0.86	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.83650		19.83650		19.64630	19.64630		16.02	0.00	0.00	0	21,179.00
£ / R	On 13/12/2019	Foreign Exchange Future			20.13540		20.13540		19.94170	19.94170		15.92	0.00	0.00	0	12,846.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	488.23510		0.48824	518.05720	0.51806	488.235		15.83	0.27	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	471.73240		0.47173	409.98760	0.40999	471.732		17.11	0.28	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.46240		20.46240		20.26640	20.26640		15.89	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13430		0.13430		0.13280	0.13280		16.46	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13680		0.13680		0.13530	0.13530		18.18	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13930		0.13930		0.13770	0.13770		18.03	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.14200		0.14200		0.14040	0.14040		18.08	0.00	0.00	0	0.00
€ / R	On 29/03/2019	Any day expiry			16.42130		16.42130		16.29560	16.29560		19.87	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			16.47950		16.47950		16.35350	16.35350		16.27	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			16.51660		16.51660		16.39010	16.39010		15.58	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry			16.66910		16.66910		16.54130	16.54130		15.86	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.68270		16.68270		16.55470	16.55470		15.92	0.00	550,529.10	33	121,728.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	49.78300		0.04978	57.33790	0.05734	49.783		14.01	0.10	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	511.36940		0.51137	434.81030	0.43481	511.369		15.84	0.53	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	519.62520		0.51963	576.52390	0.57652	519.625		15.99	0.50	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry			16.89380		16.89380		16.76250	16.76250		15.62	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	115.46210		0.11546	97.25650	0.09726	115.462		19.72	0.12	85,314,602.02	42,400	0.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.00770		17.00770		16.87500	16.87500		15.52	0.00	2,040,924.00	120	42,345.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	167.72650		0.16773	176.60230	0.17660	167.727		14.17	0.18	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.85	Put	224.78110		0.22478	0.00000	0.00000	224.781		14.31	0.22	2,232,019.74	587	587.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	357.11670		0.35712	312.37590	0.31238	357.117		17.40	0.30	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	299.02360		0.29902	260.45350	0.26045	299.024		17.90	0.25	0.00	0	40,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.31820		17.31820		17.18220	17.18220		15.57	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	24.76640		0.02477	22.43070	0.02243	24.766		14.89	0.03	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	36.40720		0.03641	36.72470	0.03672	36.407		14.49	0.04	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	231.01680		0.23102	242.06520	0.24207	231.017		14.21	0.19	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	359.47950		0.35948	377.87300	0.37787	359.479		14.43	0.26	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	320.04580		0.32005	288.10520	0.28811	320.046		18.59	0.22	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	232.95190		0.23295	210.73900	0.21074	232.952		19.54	0.17	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			17.53500		17.53500		17.39770	17.39770		15.65	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,442.86200		1.44286	1,336.99850	1.33700	1,442.862		14.65	0.67	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,304.90800		1.30491	1,205.51870	1.20552	1,304.908		14.94	0.63	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	1,260.09950		1.26010	1,162.99000	1.16299		1,260.099	15.04	0.61	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,226.27170		1.22627	1,130.94480	1.13094		1,226.272	15.12	0.60	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.66040		17.66040	17.52130	17.52130			15.65	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.50000		96.50000	96.53000	96.53000				0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			629.38500		629.38500	628.63500	628.63500				0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			641.06100		641.06100	640.29800	640.29800				0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			654.41600		654.41600	653.63800	653.63800				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			725.62300		725.62300	724.17000	724.17000				0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			739.08500		739.08500	737.60500	737.60500				0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			754.48200		754.48200	752.97200	752.97200				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			655.91600		655.91600	654.09600	654.09600				0.00	0.00	0	900.00
ALBI	On 01/08/2019	Index Future			668.08500		668.08500	666.23100	666.23100				0.00	0.00	0	20.00
ALBI	On 07/11/2019	Index Future			682.00300		682.00300	680.11200	680.11200				0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.44300		10.44300	10.40120	10.40120			12.97	0.00	4,218,972.00	404	17,564.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.58430		10.58430	10.53920	10.53920			12.65	0.00	2,646,075.00	250	1,763.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.72220		10.72220	10.67470	10.67470			12.60	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	354.24700		0.35425	321.55350	0.32155		354.247	13.12	0.43	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.87310		10.87310	10.82210	10.82210			12.66	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			11.00010		11.00010	10.89410	10.89410			14.71	0.00	1,650,015.00	150	2,350.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.15260		11.15260	11.04330	11.04330			14.43	0.00	2,788,150.00	250	150.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.29980		11.29980	11.18750	11.18750			14.20	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.46020		11.46020	11.34610	11.34610			14.07	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.91300		14.91300	14.74870	14.74870			16.12	0.00	0.00	0	893.00
CHF / R	On 16/09/2019	Foreign Exchange Future			15.21830		15.21830	15.04850	15.04850			15.97	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.51010		15.51010	15.33710	15.33710			16.29	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.83430		15.83430	15.65650	15.65650			16.54	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.23550		2.23550	2.21860	2.21860			14.65	0.00	0.00	0	450.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.28040		2.28040	2.26280	2.26280			14.36	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.32320		2.32320	2.30520	2.30520			14.08	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.37050		2.37050	2.35220	2.35220			14.22	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

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
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	10.98766		76.15301		11.02677	75.92641			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	11.09706		77.56579		11.13757	77.33504			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.21097		75.38596		11.25298	75.15086			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	11.25391		77.78047		11.30339	77.45509			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.36143		79.22343		11.41264	78.89217			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.47361		76.60798		11.52675	76.27023			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	649.32600		649.32600		647.44000	647.44000			0.00	0.00	0	448.00
GOVI	On 01/08/2019	GOVI	661.37300		661.37300		659.45200	659.45200			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI	675.15100		675.15100		673.19100	673.19100			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.88120		1.88120		1.85890	1.85890		17.09	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.90790		1.90790		1.88500	1.88500		16.45	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.93310		1.93310		1.90950	1.90950		16.73	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	133.64081		133.64081		133.81914	133.81914			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	134.69595		134.69595		134.87774	134.87774			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.53660		137.53660		137.72284	137.72284			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	99.94485		99.94485		100.26502	100.26502			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	101.82364		101.82364		102.14981	102.14981			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	102.86340		102.86340		103.19698	103.19698			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	102.09756		102.09756		102.63819	102.63819			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	104.01671		104.01671		104.56761	104.56761			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	105.02651		105.02651		105.58957	105.58957			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	121.51895		121.51895		122.12205	122.12205			0.00	0.00	0	11,059.00
I2038	On 01/08/2019	Bond Future	122.16401		122.16401		122.77864	122.77864			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future	124.74044		124.74044		125.36881	125.36881			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

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
I2046	On 02/05/2019	Bond Future		113.27590	113.27590		113.75910	113.75910			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future		115.40527	115.40527		115.89767	115.89767			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		116.09881	116.09881		116.60210	116.60210			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		118.52843	118.52843		119.07586	119.07586			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future		118.93882	118.93882		119.49644	119.49644			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		121.44698	121.44698		122.01732	122.01732			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		255.66400	255.66400		256.13400	256.13400			0.00	38,349,600.00	15	723.00
IGOV	On 01/08/2019	Index Future		260.47000	260.47000		260.94900	260.94900			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future		265.96300	265.96300		266.45200	266.45200			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 14/06/2019	Foreign Exchange Future		0.14400	0.14400		0.14230	0.14230			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.14430	0.14430		0.14120	0.14120			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.14400	0.14400		0.14020	0.14020			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.14390	0.14390		0.13890	0.13890			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.71230	1.71230		1.71090	1.71090		13.16	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future		1.73780	1.73780		1.73610	1.73610		13.24	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future		1.76160	1.76160		1.75980	1.75980		13.18	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		10.02220	10.02220		10.06680	10.06680		13.96	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		10.15770	10.15770		10.19780	10.19780		13.74	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.28840	10.28840		10.32370	10.32370		13.69	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.43030	10.43030		10.45990	10.45990		13.70	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.35990	1.35990		1.35330	1.35330			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future		1.36590	1.36590		1.35940	1.35940			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future		1.37040	1.37040		1.36400	1.36400			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future		1.32540	1.32540		1.32860	1.32860			0.00	0.00	0	5.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future		1.33120	1.33120		1.33450	1.33450			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future		1.33620	1.33620		1.33970	1.33970			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future		1.34150	1.34150		1.34510	1.34510			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future		1.13270	1.13270		1.13750	1.13750			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future		1.14140	1.14140		1.14630	1.14630			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
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.14930		1.14930		1.15430	1.15430			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.15780		1.15780		1.16290	1.16290			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.73463		113.60958		8.77245	113.38962		6.24	0.00	322,083,159.30	2,835	89,899.00
R186	On 02/05/2019	Bond Future	8.50	Call	348.63000		0.34863		302.73000	0.30273	348.630	6.07	0.27	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	583.54000		0.58354		514.38000	0.51438	583.540	6.15	0.38	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	655.27000		0.65527		579.72000	0.57972	655.270	6.17	0.42	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	786.85000		0.78685		700.30000	0.70030	786.850	6.21	0.47	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,095.14000		1.09514		986.01000	0.98601	1,095.140	6.28	0.57	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	502.42000		0.50242		591.21000	0.59121	502.420	6.36	0.33	0.00	0	8,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,873.76000		1.87376		1,722.39000	1.72239	1,873.760	6.44	0.75	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	342.40000		0.34240		410.99000	0.41099	342.400	6.44	0.25	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	281.38000		0.28138		341.04000	0.34104	281.380	6.50	0.21	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,818.09000		2.81809		2,635.66000	2.63566	2,818.090	6.67	0.87	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,070.02000		3.07002		2,881.77000	2.88177	3,070.020	6.73	0.90	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,326.65000		3.32665		3,133.37000	3.13337	3,326.650	6.79	0.91	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	11.20000		0.01120		15.63000	0.01563	11.200	7.34	0.01	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	2.73000		0.00273		4.06000	0.00406	2.730	7.34	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	1.77000		0.00177		2.68000	0.00268	1.770	7.34	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	1.22000		0.00122		1.88000	0.00188	1.220	7.34	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.79326		110.41809		8.83291	110.19413		6.45	0.00	0.00	0	10.00
R186	On 01/08/2019	Bond Future	8.30	Call	583.25000		0.58325		534.36000	0.53436	583.250	6.16	0.25	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.38	Call	714.19000		0.71419		0.00000	0.00000	714.190	6.22	0.29	534,679,675.20	16,830	16,830.00
R186	On 01/08/2019	Bond Future	8.70	Call	1,420.81000		1.42081		0.00000	0.00000	1,420.810	6.42	0.46	850,466,140.76	16,830	16,830.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,539.38000		2.53938		2,405.21000	2.40521	2,539.380	6.68	0.64	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.22	Put	822.71000		0.82271		0.00000	0.00000	822.710	6.86	0.29	535,981,503.97	16,830	16,830.00
R186	On 01/08/2019	Bond Future	10.08	Put	146.75000		0.14675		165.17000	0.16517	146.750	7.50	0.07	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.84295		112.71912		8.88460	112.49118		6.62	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			299.72512		299.72512		300.00520	300.00520			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			297.80451		297.80451		298.09003	298.09003			0.00	0.00	0	40.00
R197	On 07/11/2019	Bond Future			304.08512		304.08512		304.37827	304.37827			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			233.55962		233.55962		233.67920	233.67920			0.00	0.00	0	8,706.00
R202	On 01/08/2019	Bond Future			233.93707		233.93707		234.05920	234.05920			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			238.87075		238.87075		238.99638	238.99638			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

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
R2023	On 02/05/2019	Bond Future			7.85105		101.08705		7.88816	100.96697		2.84	0.00	72,580,501.90	718	66,073.00
R2023	On 01/08/2019	Bond Future			7.87333		102.96244		7.91341	102.84018		2.89	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.88024		101.17294		7.92383	101.04875		3.32	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			9.30235		93.37384		9.33514	93.16741		8.72	0.00	64,147,828.08	687	45,703.00
R2030	On 02/05/2019	Bond Future	8.90	Call	188.32000	0.18832		166.41000	0.16641	188.320	8.31	0.15	0.00	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,372.87000	1.37287		1,266.61000	1.26661	1,372.870	8.90	0.60	0.00	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	34.46000	0.03446		44.25000	0.04425	34.460	10.19	0.03	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.37056		91.10127		9.40461	90.89104		9.04	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	132.79000	0.13279		120.64000	0.12064	132.790	7.97	0.07	0.00	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	365.44000	0.36544		336.43000	0.33643	365.440	8.07	0.16	0.00	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	8.77	Call	487.95000	0.48795		451.28000	0.45128	487.950	8.15	0.20	0.00	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,264.20000	1.26420		1,190.05000	1.19005	1,264.200	8.67	0.39	0.00	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,455.86000	1.45586		1,374.16000	1.37416	1,455.860	8.76	0.43	0.00	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.27	Call	1,600.91000	1.60091		1,513.79000	1.51379	1,600.910	8.82	0.46	0.00	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.68	Put	1,158.42000	1.15842		1,238.87000	1.23887	1,158.420	9.24	0.34	0.00	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	1,138.85000	1.13885		1,218.34000	1.21834	1,138.850	9.25	0.34	0.00	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.42814		93.00001		9.46347	92.78597		9.40	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			9.53122		91.42085		9.56391	91.19736		9.89	0.00	58,783,606.55	643	41,959.00
R2032	On 01/08/2019	Bond Future			9.59702		93.11692		9.63084	92.88936		9.82	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.65994		90.89451		9.69496	90.66275		10.72	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			9.73125		94.77439		9.76388	94.52740		10.63	0.00	20,281,719.46	214	80,501.00
R2035	On 01/08/2019	Bond Future			9.79719		96.53268		9.83090	96.28114		10.57	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.86373		94.03810		9.89857	93.78191		11.61	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			9.80782		91.33497		9.84058	91.08541		11.18	0.00	3,836,068.74	42	52,038.00
R2037	On 01/08/2019	Bond Future			9.87747		88.77424		9.91130	88.52011		11.66	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.93889		90.62462		9.97379	90.36573		12.23	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			9.89781		94.51263		9.94576	94.12117		11.57	0.00	0.00	0	23,819.00
R2040	On 02/05/2019	Bond Future	9.60	Call	414.40000	0.41440		344.70000	0.34470	414.400	10.81	0.23	0.00	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	2,926.11000	2.92611		2,650.83000	2.65083	2,926.110	11.91	0.76	0.00	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.96747		91.76059		10.01697	91.36191		12.09	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			10.02923		93.67320		10.08031	93.26672		12.70	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

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
R2044	On 02/05/2019	Bond Future			9.87619		91.94176		9.92399	91.54200		12.12	0.00	0.00	0	38,103.00
R2044	On 01/08/2019	Bond Future			9.94166		89.26716		9.99096	88.86002		12.67	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	706.37000		0.70637		629.39000	0.62939	706.370	11.33	0.21	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,297.27000		2.29727		2,119.73000	2.11973	2,297.270	12.45	0.47	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,066.72000		1.06672		1,177.50000	1.17750	1,066.720	13.70	0.24	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.99943		91.12780		10.05024	90.71273		13.32	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			9.83819		91.22647		9.89077	90.77286		12.51	0.00	0.00	0	103,755.00
R2048	On 01/08/2019	Bond Future			9.89625		92.91892		9.95041	92.45690		12.48	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.95457		90.41255		10.01041	89.94143		13.80	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			6.72030		102.58066		6.44734	102.76331		0.17	0.00	0.00	0	6,013.00
R207	On 01/08/2019	Bond Future			6.21683		100.84251		5.79035	101.02861		0.15	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future			3.77267		102.94401		2.71183	103.13459		0.05	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			6.96114		100.30351		6.96998	100.28807		0.85	0.00	11,233,993.12	112	15,592.00
R208	On 01/08/2019	Bond Future			6.87002		102.16437		6.88024	102.14868		0.90	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.66995		100.88719		6.68179	100.87177		1.07	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			9.66840		72.43345		9.70584	72.19117		12.01	0.00	49,761,780.15	687	101,926.00
R209	On 02/05/2019	Bond Future	9.35	Call	309.69000		0.30969		270.51000	0.27051	309.690	11.32	0.21	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,226.69000		2.22669		2,062.10000	2.06210	2,226.690	12.35	0.75	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	53.64000		0.05364		69.10000	0.06910	53.640	13.64	0.04	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	21.95000		0.02195		29.29000	0.02929	21.950	14.09	0.02	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.72689		73.77730		9.76545	73.53051		12.00	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	895.66000		0.89566		830.70000	0.83070	895.660	11.28	0.30	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,330.88000		2.33088		2,205.72000	2.20572	2,330.880	12.07	0.55	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	683.86000		0.68386		741.86000	0.74186	683.860	13.38	0.20	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.78287		72.16102		9.82260	71.90955		13.13	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

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/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	184.70377		184.70377		184.79830	184.79830			0.00	0.00	0	1,628.00
R210	On 01/08/2019	Bond Future	188.17572		188.17572		188.27215	188.27215			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future	189.50604		189.50604		189.60543	189.60543			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	156.70578		156.70578		156.89450	156.89450			0.00	0.00	0	7,946.00
R212	On 01/08/2019	Bond Future	157.43150		157.43150		157.62386	157.62386			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	160.75167		160.75167		160.94894	160.94894			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	9.41958		84.24570		9.45210	84.04411		9.64	0.00	35,467,439.70	421	28,756.00
R213	On 01/08/2019	Bond Future	9.48102		85.80860		9.51466	85.60336		9.61	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.54239		84.04251		9.57722	83.83354		10.44	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	9.86356		71.25632		9.91110	70.93740		12.90	0.00	19,310,462.72	271	21,077.00
R214	On 01/08/2019	Bond Future	9.92256		72.57829		9.97149	72.25349		12.87	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.98198		70.79040		10.03238	70.45928		14.14	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 14/06/2019	Foreign Exchange Future	10.88230		10.88230		10.79150	10.79150		14.53	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	11.02950		11.02950		10.93600	10.93600		14.11	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	11.17060		11.17060		11.07700	11.07700		14.06	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.45550		2.45550		2.46690	2.46690		23.07	0.00	98,220,000.00	40,000	3,646.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.32950		2.32950		2.35480	2.35480		21.93	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.24570		2.24570		2.27470	2.27470		23.00	0.00	0.00	0	0.00
Total for Derivatives :												5,310,147,267.40	493,711	8 685 162.00
Grand Total:												5,310,147,267.40	493,711	8 685 162.00