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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/04/2019

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 15/04/2019	Any day expiry	13.93830	13.93830	14.05080	14.05080			12.25	0.00	0.00	0	1,883.00
\$ / R	On 17/04/2019	Any day expiry	13.94160	13.94160	14.05400	14.05400			12.58	0.00	0.00	0	0.00
\$ / R	On 17/04/2019	Any day expiry	14.40	Call	10.14810	0.01015	23.57020	0.02357	10.148	16.03	0.07	0	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.44	Call	8.33170	0.00833	19.57000	0.01957	8.332	16.33	0.06	0	60,000.00
\$ / R	On 17/04/2019	Any day expiry	14.45	Call	7.93310	0.00793	18.67930	0.01868	7.933	16.41	0.06	0	40,000.00
\$ / R	On 23/04/2019	Any day expiry	13.95130	13.95130	14.06380	14.06380			12.38	0.00	0.00	0	0.00
\$ / R	On 23/04/2019	Any day expiry	14.20	Call	51.43170	0.05143	88.39770	0.08840	51.432	13.46	0.25	0	25,000.00
\$ / R	On 23/04/2019	Any day expiry	14.50	Call	14.96010	0.01496	27.57880	0.02758	14.960	14.75	0.09	0	50,000.00
\$ / R	On 23/04/2019	Any day expiry	14.55	Call	12.10990	0.01211	22.39590	0.02240	12.110	14.96	0.07	0	25,000.00
\$ / R	On 26/04/2019	Any day expiry	13.95610	13.95610	14.06860	14.06860			13.58	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry	13.96090	13.96090	14.07340	14.07340			13.97	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry	13.96250	13.96250	14.07500	14.07500			14.30	0.00	0.00	0	4,563.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	3.92670	0.00393	3.99970	0.00400	3.927	15.16	0.02	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	504.16480	0.50416	605.69860	0.60570	504.165	13.68	0.86	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.95	Put	180.16870	0.18017	140.75150	0.14075	180.169	14.30	0.48	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Call	103.72510	0.10373	152.73400	0.15273	103.725	15.25	0.32	0	734.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	341.22510	0.34123	277.73400	0.27773	341.225	15.25	0.68	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	378.61360	0.37861	311.08910	0.31109	378.614	15.44	0.71	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.45	Call	53.57050	0.05357	84.54790	0.08455	53.571	16.20	0.19	0.00	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	17.93800	0.01794	31.89760	0.03190	17.938	17.54	0.07	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	2.14350	0.00214	3.76660	0.00377	2.143	20.20	0.01	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	0.98490	0.00098	1.82020	0.00182	0.985	21.66	0.00	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry			13.97400	13.97400	14.08660	14.08660		15.14	0.00	0.00	0	32,500.00
\$ / R	On 07/05/2019	Any day expiry	13.75	Put	127.25150	0.12725	101.71320	0.10171	127.251	14.73	0.34	0.00	0	22,000.00
\$ / R	On 07/05/2019	Any day expiry	13.95	Call	241.59760	0.24160	0.00000	0.00000	241.598	15.14	0.52	146,896,768.00	20,000	20,000.00
\$ / R	On 07/05/2019	Any day expiry	14.03	Call	207.46670	0.20747	272.85320	0.27285	207.467	15.43	0.47	3,990,224.45	600	65,000.00
\$ / R	On 09/05/2019	Any day expiry			13.97720	13.97720	14.08990	14.08990		15.55	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	384.15660	0.38416	471.89110	0.47189	384.157	14.99	0.68	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	161.21780	0.16122	213.73400	0.21373	161.218	16.25	0.37	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			13.98380	13.98380	14.09650	14.09650		15.28	0.00	0.00	0	93.00
\$ / R	On 15/05/2019	Any day expiry			13.98710	13.98710	14.09990	14.09990		15.28	0.00	0.00	0	2.00
\$ / R	On 20/05/2019	Any day expiry			13.99530	13.99530	14.10820	14.10820		15.07	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	185.62180	0.18562	239.33720	0.23934	185.622	15.86	0.38	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	34.46080	0.03446	49.66770	0.04967	34.461	18.75	0.09	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	21.95590	0.02196	33.36600	0.03337	21.956	19.30	0.06	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.01000	14.01000	14.12310	14.12310		14.89	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.01330	14.01330	14.12640	14.12640		14.89	0.00	11,158,153.50	791	91.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	24.99130	0.02499	20.86230	0.02086	24.991	14.14	0.07	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	427.02250	0.42702	373.97250	0.37397	427.023	15.46	0.58	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	460.58620	0.46059	404.78230	0.40478	460.586	15.60	0.60	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	74.13260	0.07413	99.64560	0.09965	74.133	17.69	0.16	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	20.84420	0.02084	31.06310	0.03106	20.844	19.11	0.05	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	10.68590	0.01069	16.17970	0.01618	10.686	19.49	0.03	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.01820	14.01820	14.13140	14.13140		14.76	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.01980	14.01980	14.13310	14.13310		14.77	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.02970	14.02970	14.14300	14.14300		14.78	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	237.70570	0.23771	208.81710	0.20882	237.706	14.44	0.39	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	354.52410	0.35452	313.96780	0.31397	354.524	14.81	0.50	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	409.26850	0.40927	361.80640	0.36181	409.268	15.05	0.54	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	474.23510	0.47424	421.50160	0.42150	474.235	15.32	0.59	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.03620	14.03620	14.14980	14.14980		14.86	0.00	838,873,493.00	59,765	856,992.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.21840	0.00022	0.22460	0.00022	0.218	20.36	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	4.63970	0.00464	4.19480	0.00419	4.640	14.75	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	9.20330	0.00920	7.80950	0.00781	9.203	13.27	0.03	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	13.51890	0.01352	9.31690	0.00932	13.519	13.34	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	24.64400	0.02464	18.56500	0.01857	24.644	13.47	0.07	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	29.98980	0.02999	23.18440	0.02318	29.990	13.51	0.08	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	31.96290	0.03196	24.90880	0.02491	31.963	13.53	0.09	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	43.40900	0.04341	35.06500	0.03506	43.409	13.60	0.11	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	61.06430	0.06106	51.07830	0.05108	61.064	13.69	0.14	0.00	0	122,704.00

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	13.24	Put	64.46840	0.06447	54.19820	0.05420	64.468	13.71	0.15	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	66.22290	0.06622	55.81080	0.05581	66.223	13.71	0.15	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	71.69900	0.07170	60.85600	0.06086	71.699	13.74	0.16	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	75.53310	0.07553	64.39740	0.06440	75.533	13.75	0.17	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	85.77770	0.08578	73.89970	0.07390	85.778	13.79	0.19	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	660.92570	0.66093	757.99040	0.75799	660.926	14.02	0.75	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	156.39420	0.15639	136.12940	0.13613	156.394	14.17	0.29	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	592.59420	0.59259	685.92940	0.68593	592.594	14.17	0.71	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	247.41810	0.24742	217.32110	0.21732	247.418	14.52	0.39	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	416.40080	0.41640	496.64510	0.49665	416.401	14.63	0.57	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	285.07430	0.28507	251.24730	0.25125	285.074	14.65	0.43	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	376.72370	0.37672	453.14420	0.45314	376.724	14.75	0.54	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	331.07380	0.33107	292.92590	0.29293	331.074	14.79	0.47	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	367.27380	0.36727	442.72590	0.44273	367.274	14.79	0.53	0.00	0	20,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	364.08260	0.36408	322.75230	0.32275	364.083	14.89	0.50	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	369.95660	0.36996	327.88070	0.32788	369.957	14.91	0.50	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	450.29280	0.45029	399.67440	0.39967	450.293	15.26	0.56	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	483.06230	0.48306	429.90920	0.42991	483.062	15.39	0.58	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	516.81050	0.51681	461.15910	0.46116	516.811	15.52	0.60	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	237.69070	0.23769	293.19080	0.29319	237.691	15.65	0.38	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	217.73460	0.21773	269.89670	0.26990	217.735	15.83	0.36	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	616.13730	0.61614	553.76660	0.55377	616.137	15.88	0.65	0.00	0	31,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	178.07260	0.17807	223.05720	0.22306	178.073	16.25	0.30	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	761.01870	0.76102	690.30130	0.69030	761.019	16.38	0.71	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	776.86600	0.77687	705.32740	0.70533	776.866	16.43	0.72	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	161.02890	0.16103	202.68400	0.20268	161.029	16.46	0.28	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	149.33940	0.14934	188.61730	0.18862	149.339	16.62	0.26	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	143.82030	0.14382	181.95040	0.18195	143.820	16.70	0.25	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.78	Call	138.39710	0.13840	175.51870	0.17552	138.397	16.77	0.24	0.00	0	250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	131.48430	0.13148	167.29620	0.16730	131.484	16.87	0.23	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	104.46640	0.10447	134.52200	0.13452	104.466	17.30	0.19	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	91.99750	0.09200	119.17560	0.11918	91.998	17.54	0.17	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	71.51300	0.07151	93.66990	0.09367	71.513	18.02	0.14	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	69.74790	0.06975	91.45410	0.09145	69.748	18.07	0.13	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	54.92030	0.05492	73.83340	0.07383	54.920	18.42	0.11	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	48.46750	0.04847	66.87200	0.06687	48.468	18.49	0.10	0.00	0	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	46.96710	0.04697	65.10970	0.06511	46.967	18.51	0.09	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	44.09450	0.04409	61.72010	0.06172	44.094	18.54	0.09	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	42.72100	0.04272	60.09060	0.06009	42.721	18.55	0.09	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	38.21740	0.03822	54.71210	0.05471	38.217	18.61	0.08	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	34.16050	0.03416	49.80840	0.04981	34.161	18.67	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	29.53480	0.02953	44.13920	0.04414	29.535	18.74	0.06	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	28.12930	0.02813	42.39490	0.04239	28.129	18.77	0.06	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	24.68170	0.02468	38.07450	0.03807	24.682	18.83	0.05	0.00	0	5,020.00

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\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	21.28280	0.02128	33.73810	0.03374	21.283	18.90	0.05	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	3.44300	0.00344	3.25330	0.00325	3.443	23.62	0.01	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.04600	14.04600	14.15980	14.15980		14.83	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.05910	14.05910	14.17320	14.17320		14.85	0.00	0.00	0	2,421.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	40.12490	0.04012	34.73880	0.03474	40.125	13.23	0.10	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	366.48960	0.36649	325.56750	0.32557	366.490	14.81	0.47	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	473.18300	0.47318	421.69610	0.42170	473.183	15.21	0.54	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	505.27800	0.50528	451.48880	0.45149	505.278	15.33	0.56	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	112.09000	0.11209	139.52050	0.13952	112.090	17.50	0.19	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	93.92680	0.09393	117.51580	0.11752	93.927	17.87	0.16	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	44.50980	0.04451	58.80120	0.05880	44.510	18.96	0.08	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	28.99520	0.02900	39.38290	0.03938	28.995	19.53	0.06	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.06400	14.06400	14.17830	14.17830		14.79	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.06730	14.06730	14.18160	14.18160		14.82	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.11410	14.11410	14.22890	14.22890		14.97	0.00	0.00	0	1,029.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	72.30110	0.07230	62.47570	0.06248	72.301	13.67	0.13	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	518.92380	0.51892	469.29780	0.46930	518.924	15.18	0.51	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	549.86730	0.54987	497.34820	0.49735	549.867	15.28	0.53	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	155.51650	0.15552	184.55320	0.18455	155.516	17.56	0.21	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	76.34070	0.07634	92.82610	0.09283	76.341	19.00	0.11	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	55.94450	0.05594	68.59190	0.06859	55.944	19.62	0.08	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.11580	14.11580	14.23050	14.23050		14.98	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.13600	14.13600	14.25080	14.25080		15.05	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	714.65390	0.71465	655.29350	0.65529	714.654	15.72	0.59	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	79.01350	0.07901	94.75000	0.09475	79.014	19.23	0.11	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.16450	14.16450	14.27960	14.27960		15.08	0.00	0.00	0	2,229.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	97.76130	0.09776	87.34230	0.08734	97.761	13.79	0.15	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	553.23440	0.55323	506.38220	0.50638	553.234	15.17	0.49	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	583.38520	0.58339	534.02090	0.53402	583.385	15.27	0.51	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	187.06440	0.18706	217.09940	0.21710	187.064	17.70	0.22	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	101.93060	0.10193	120.24440	0.12024	101.931	19.06	0.13	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	78.31510	0.07832	92.77220	0.09277	78.315	19.67	0.10	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.16950	14.16950	14.28460	14.28460		15.04	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.17290	14.17290	14.28800	14.28800		15.06	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.17460	14.17460	14.28970	14.28970		15.06	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	21.30370	0.02130	29.03840	0.02904	21.304	23.17	0.03	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry			14.18800	14.18800	14.30330	14.30330		15.15	0.00	0.00	0	3,757.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.19310	14.19310	14.30850	14.30850		15.13	0.00	2,157,351.20	152	26,857.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	4.35050	0.00435	4.13500	0.00414	4.351	17.79	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	48.67810	0.04868	46.93590	0.04694	48.678	14.07	0.08	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	87.45130	0.08745	80.34230	0.08034	87.451	13.73	0.13	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	114.61270	0.11461	103.93300	0.10393	114.613	13.83	0.16	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	142.67130	0.14267	129.51620	0.12952	142.671	13.92	0.19	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	167.31720	0.16732	152.04200	0.15204	167.317	13.98	0.21	0.00	0	3,900.00

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	13.65	Call	841.52810	0.84153	928.95480	0.92895	841.528	14.36	0.68	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	319.07070	0.31907	289.56380	0.28956	319.071	14.43	0.34	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.75	Put	340.52070	0.34052	309.45840	0.30946	340.521	14.50	0.35	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	349.32130	0.34932	317.63370	0.31763	349.321	14.52	0.36	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.80	Put	362.76670	0.36277	330.13050	0.33013	362.767	14.57	0.37	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	409.63310	0.40963	373.80780	0.37381	409.633	14.71	0.40	0.00	0	5,908.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.92	Put	419.38380	0.41938	382.91290	0.38291	419.384	14.73	0.40	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	444.29860	0.44430	406.21100	0.40621	444.299	14.80	0.42	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	459.61430	0.45961	420.55850	0.42056	459.614	14.85	0.43	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.04	Call	633.56520	0.63357	708.60610	0.70861	633.565	14.90	0.56	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	523.59650	0.52360	480.63700	0.48064	523.597	15.01	0.46	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	574.50850	0.57451	528.47150	0.52847	574.508	15.14	0.48	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	628.92170	0.62892	578.62180	0.57862	628.922	15.31	0.51	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	666.42700	0.66643	614.13970	0.61414	666.427	15.41	0.53	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	731.03270	0.73103	675.48910	0.67549	731.033	15.59	0.55	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	757.57950	0.75758	700.75710	0.70076	757.579	15.67	0.56	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	450.67950	0.45068	509.25710	0.50926	450.679	15.67	0.44	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	860.53640	0.86054	799.05030	0.79905	860.536	15.94	0.60	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	895.99020	0.89599	833.00470	0.83300	895.990	16.03	0.61	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.75	Call	375.08700	0.37509	426.02180	0.42602	375.087	16.12	0.38	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.82	Put	983.25330	0.98325	916.76970	0.91677	983.253	16.24	0.64	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	1,005.52690	1.00553	938.19330	0.93819	1,005.527	16.30	0.64	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	312.79570	0.31280	356.54110	0.35654	312.796	16.57	0.33	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	306.14060	0.30614	349.13290	0.34913	306.141	16.63	0.32	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	279.03780	0.27904	318.90270	0.31890	279.038	16.87	0.30	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,425.92350	1.42592	1,345.55490	1.34555	1,425.924	17.29	0.74	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	218.44200	0.21844	250.87510	0.25088	218.442	17.53	0.24	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,577.97380	1.57797	1,494.05600	1.49406	1,577.974	17.62	0.77	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	169.44980	0.16945	196.64550	0.19665	169.450	18.13	0.19	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	99.04890	0.09905	116.08430	0.11608	99.049	19.40	0.12	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	98.40560	0.09841	115.34140	0.11534	98.406	19.41	0.12	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	74.72220	0.07472	87.05470	0.08705	74.722	20.18	0.09	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	72.63640	0.07264	84.35400	0.08435	72.636	20.32	0.09	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	70.96630	0.07097	82.52860	0.08253	70.966	20.43	0.09	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	59.30070	0.05930	69.75380	0.06975	59.301	21.37	0.07	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	54.49110	0.05449	64.47720	0.06448	54.491	21.84	0.06	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	52.83150	0.05283	62.65280	0.06265	52.831	22.03	0.06	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	43.18710	0.04319	52.53180	0.05253	43.187	23.21	0.05	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.21690	14.21690	14.33240	14.33240		15.12	0.00	0.00	0	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	121.47560	0.12148	111.09810	0.11110	121.476	13.86	0.16	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	581.27170	0.58127	536.86650	0.53687	581.272	15.12	0.47	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	610.79800	0.61080	564.11420	0.56411	610.798	15.20	0.49	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	217.97840	0.21798	249.50710	0.24951	217.978	17.73	0.23	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	127.46940	0.12747	147.77000	0.14777	127.469	19.02	0.14	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	100.29440	0.10029	116.67590	0.11668	100.294	19.62	0.11	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.22030	14.22030	14.33580	14.33580		15.13	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.26950	14.26950	14.38590	14.38590		15.24	0.00	0.00	0	153.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	144.43130	0.14443	132.84980	0.13285	144.431	13.96	0.17	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	609.62870	0.60963	565.55570	0.56556	609.629	15.17	0.46	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	638.09830	0.63810	592.59690	0.59260	638.098	15.24	0.47	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	244.27780	0.24428	277.34680	0.27735	244.278	17.90	0.23	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	151.15770	0.15116	173.12620	0.17313	151.158	19.12	0.15	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	122.34540	0.12235	140.53440	0.14053	122.345	19.70	0.12	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.32020	14.32020	14.43610	14.43610		15.34	0.00	0.00	0	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	163.87010	0.16387	150.98640	0.15099	163.870	14.02	0.18	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	632.10600	0.63211	588.33660	0.58834	632.106	15.20	0.45	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	660.31550	0.66032	615.23430	0.61523	660.316	15.27	0.46	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	269.89070	0.26989	303.20910	0.30321	269.891	18.03	0.24	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	173.54870	0.17355	196.52970	0.19653	173.549	19.19	0.16	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	144.58890	0.14459	162.60790	0.16261	144.589	19.79	0.14	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.32550	14.32550	14.44130	14.44130		15.39	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.32910	14.32910	14.44480	14.44480		15.40	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.34480	14.34480	14.46040	14.46040		15.41	0.00	0.00	0	22,753.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	30.86270	0.03086	27.80260	0.02780	30.863	13.85	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	144.77140	0.14477	134.42510	0.13443	144.771	13.98	0.16	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	172.80610	0.17281	159.49310	0.15949	172.806	14.05	0.18	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.03	Put	179.89110	0.17989	166.06280	0.16606	179.891	14.07	0.19	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	377.15660	0.37716	350.10700	0.35011	377.157	14.46	0.32	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	438.62390	0.43862	405.19750	0.40520	438.624	14.66	0.35	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	505.18260	0.50518	468.19320	0.46819	505.183	14.85	0.38	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	535.23550	0.53524	496.70930	0.49671	535.236	14.93	0.40	0.00	0	34,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	571.42530	0.57143	531.11060	0.53111	571.425	15.03	0.41	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	576.69490	0.57669	536.12020	0.53612	576.695	15.04	0.42	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	587.30250	0.58730	546.22180	0.54622	587.303	15.07	0.42	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	592.64500	0.59264	551.30450	0.55130	592.645	15.08	0.42	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.12	Put	598.01170	0.59801	556.41610	0.55642	598.012	15.10	0.42	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	764.11380	0.76411	714.86190	0.71486	764.114	15.50	0.49	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	331.28310	0.33128	367.65790	0.36766	331.283	17.67	0.28	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	278.24790	0.27825	310.78130	0.31078	278.248	18.11	0.24	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	268.29220	0.26829	299.88180	0.29988	268.292	18.21	0.23	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	261.43530	0.26144	292.36560	0.29237	261.435	18.28	0.23	0.00	0	26,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	248.32240	0.24832	277.98340	0.27798	248.322	18.41	0.22	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	245.79180	0.24579	275.20770	0.27521	245.792	18.44	0.21	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	224.34750	0.22435	251.63280	0.25163	224.348	18.68	0.20	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	193.36040	0.19336	217.46230	0.21746	193.360	19.08	0.17	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.99	Call	180.68710	0.18069	203.44490	0.20344	180.687	19.27	0.16	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	178.10480	0.17810	200.58760	0.20059	178.105	19.31	0.16	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	154.74420	0.15474	170.64800	0.17065	154.744	19.96	0.14	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 13/12/2019	Foreign Exchange Future	20.00	Call	49.08960	0.04909	59.09580	0.05910	49.090	22.85	0.05	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.37550	14.37550	14.49170	14.49170		15.45	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	183.07960	0.18308	169.64430	0.16964	183.080	14.05	0.18	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	652.46300	0.65246	609.70940	0.60971	652.463	15.18	0.44	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	680.39150	0.68039	636.41960	0.63642	680.391	15.25	0.45	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	293.44650	0.29345	327.47590	0.32748	293.447	18.11	0.24	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	196.40090	0.19640	220.70410	0.22070	196.401	19.21	0.17	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	169.62200	0.16962	186.86110	0.18686	169.622	19.89	0.15	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.37890	14.37890	14.49520	14.49520		15.46	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.43010	14.43010	14.54640	14.54640		15.53	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.48010	14.48010	14.59560	14.59560		15.59	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.48550	14.48550	14.60090	14.60090		15.58	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.51020	14.51020	14.62560	14.62560		15.57	0.00	7,269,610.20	501	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	42.34090	0.04234	41.08430	0.04108	42.341	13.09	0.05	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	214.02720	0.21403	199.03540	0.19904	214.027	14.12	0.19	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	240.99030	0.24099	223.99390	0.22399	240.990	14.22	0.20	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	277.27200	0.27727	259.02120	0.25902	277.272	14.30	0.22	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	485.51050	0.48551	456.41560	0.45642	485.511	14.65	0.33	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	594.35540	0.59436	556.76210	0.55676	594.355	14.93	0.38	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	805.92170	0.80592	760.06560	0.76007	805.922	15.44	0.45	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	871.08140	0.87108	822.95750	0.82296	871.081	15.59	0.47	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	963.51840	0.96352	912.39280	0.91239	963.518	15.78	0.50	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	353.62320	0.35362	387.87590	0.38788	353.623	18.32	0.25	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	325.17350	0.32517	357.13080	0.35713	325.173	18.58	0.23	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	297.24810	0.29725	326.88460	0.32688	297.248	18.87	0.21	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	240.58610	0.24059	259.94650	0.25995	240.586	20.01	0.17	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	233.06240	0.23306	251.75270	0.25175	233.062	20.33	0.17	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry			14.53980	14.53980	14.65600	14.65600		15.63	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.59070	14.59070	14.70690	14.70690		15.74	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.65780	14.65780	14.77310	14.77310		15.88	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.67750	14.67750	14.79260	14.79260		15.96	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	65.71350	0.06571	62.72590	0.06273	65.714	13.50	0.07	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	762.64860	0.76265	720.61350	0.72061	762.649	15.39	0.40	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	401.29660	0.40130	432.04290	0.43204	401.297	18.98	0.25	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			14.76540	14.76540	14.88050	14.88050		16.08	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.85190	14.85190	14.96960	14.96960		16.23	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.03620	14.03620	14.14980	14.14980		14.86	0.00	350,905.00	25	459.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.19310	14.19310	14.30850	14.30850		15.13	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.34480	14.34480	14.46040	14.46040		15.41	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.51020	14.51020	14.62560	14.62560		15.57	0.00	0.00	0	0.00
£ / R	On 15/04/2019	Any day expiry			18.24930	18.24930	18.33350	18.33350		12.53	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			18.28280	18.28280	18.36720	18.36720		14.44	0.00	0.00	0	120.00

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 29/04/2019	Any day expiry			18.29190	18.29190		18.37630	18.37630	14.33	0.00	0.00	0	27.00
£ / R			On 31/05/2019	Any day expiry			18.39000	18.39000		18.47510	18.47510	14.48	0.00	0.00	0	91.00
£ / R			On 14/06/2019	Foreign Exchange Future			18.43300	18.43300		18.51870	18.51870	14.42	0.00	65,621,480.00	3,560	119,354.00
£ / R	18.00	Call	On 14/06/2019	Foreign Exchange Future			691.99670	0.69200	768.70630	0.76871	691.997	14.42	0.66	0.00	0	1,000.00
£ / R			On 16/09/2019	Foreign Exchange Future			18.72390	18.72390		18.81240	18.81240	14.44	0.00	0.00	0	22,418.00
£ / R	19.15	Put	On 16/09/2019	Foreign Exchange Future			969.64420	0.96964	932.14480	0.93214	969.644	14.79	0.57	0.00	0	500.00
£ / R			On 13/12/2019	Foreign Exchange Future			18.99970	18.99970		19.08960	19.08960	14.71	0.00	0.00	0	12,845.00
£ / R	18.75	Put	On 13/12/2019	Foreign Exchange Future			787.43810	0.78744	764.44240	0.76444	787.438	14.65	0.43	0.00	0	500.00
£ / R	22.13	Call	On 13/12/2019	Foreign Exchange Future			198.20990	0.19821	215.34540	0.21535	198.210	16.95	0.15	0.00	0	500.00
£ / R			On 16/03/2020	Foreign Exchange Future			19.29980	19.29980		19.38920	19.38920	14.88	0.00	0.00	0	4,674.00
¥ / R			On 14/06/2019	Foreign Exchange Future			0.12710	0.12710		0.12800	0.12800	16.92	0.00	0.00	0	0.00
¥ / R			On 16/09/2019	Foreign Exchange Future			0.12950	0.12950		0.13040	0.13040	16.69	0.00	0.00	0	0.00
¥ / R			On 13/12/2019	Foreign Exchange Future			0.13180	0.13180		0.13270	0.13270	16.63	0.00	0.00	0	0.00
¥ / R			On 16/03/2020	Foreign Exchange Future			0.13440	0.13440		0.13530	0.13530	16.54	0.00	0.00	0	0.00
€ / R			On 15/04/2019	Any day expiry			15.68640	15.68640		15.84510	15.84510	11.44	0.00	0.00	0	4.00
€ / R			On 26/04/2019	Any day expiry			15.72100	15.72100		15.88010	15.88010	12.53	0.00	0.00	0	1.00
€ / R			On 31/05/2019	Any day expiry			15.83180	15.83180		15.99260	15.99260	13.90	0.00	0.00	0	2.00
€ / R			On 10/06/2019	Any day expiry			15.86360	15.86360		16.02480	16.02480	13.69	0.00	0.00	0	0.00
€ / R			On 14/06/2019	Foreign Exchange Future			15.87640	15.87640		16.03800	16.03800	13.84	0.00	730,314.40	46	120,664.00
€ / R	15.35	Put	On 14/06/2019	Foreign Exchange Future			144.87970	0.14488	116.06060	0.11606	144.880	13.18	0.26	0.00	0	570.00
€ / R	16.64	Call	On 14/06/2019	Foreign Exchange Future			146.86220	0.14686	196.47990	0.19648	146.862	15.48	0.25	0.00	0	300.00
€ / R	16.73	Put	On 14/06/2019	Foreign Exchange Future			984.68660	0.98469	869.02450	0.86902	984.687	15.66	0.78	0.00	0	500.00
€ / R			On 14/08/2019	Any day expiry			16.07300	16.07300		16.23730	16.23730	13.95	0.00	0.00	0	0.00
€ / R			On 16/09/2019	Foreign Exchange Future			16.17990	16.17990		16.34560	16.34560	14.09	0.00	0.00	0	42,882.00
€ / R	15.62	Put	On 16/09/2019	Foreign Exchange Future			326.09720	0.32610	278.78180	0.27878	326.097	13.44	0.33	0.00	0	14,429.00
€ / R	15.85	Put	On 16/09/2019	Foreign Exchange Future			427.27560	0.42728	370.14170	0.37014	427.276	13.70	0.39	0.00	0	587.00
€ / R	18.27	Call	On 16/09/2019	Foreign Exchange Future			140.75950	0.14076	169.72180	0.16972	140.760	17.16	0.15	0.00	0	14,429.00
€ / R			On 13/12/2019	Foreign Exchange Future			16.47080	16.47080		16.63870	16.63870	14.36	0.00	0.00	0	32,686.00
€ / R	13.73	Put	On 13/12/2019	Foreign Exchange Future			42.42220	0.04242	37.61430	0.03761	42.422	14.02	0.05	0.00	0	17,150.00
€ / R	14.09	Put	On 13/12/2019	Foreign Exchange Future			65.24700	0.06525	58.38330	0.05838	65.247	13.72	0.07	0.00	0	136,646.00
€ / R	14.23	Put	On 13/12/2019	Foreign Exchange Future			76.64400	0.07664	68.79060	0.06879	76.644	13.60	0.09	0.00	0	61,500.00
€ / R	15.70	Put	On 13/12/2019	Foreign Exchange Future			392.47860	0.39248	348.46600	0.34847	392.479	13.51	0.31	0.00	0	136,646.00
€ / R	15.85	Put	On 13/12/2019	Foreign Exchange Future			456.46710	0.45647	403.79080	0.40379	456.467	13.68	0.35	0.00	0	61,500.00
€ / R	16.15	Put	On 13/12/2019	Foreign Exchange Future			600.54340	0.60054	536.98510	0.53699	600.543	14.02	0.41	0.00	0	17,150.00
€ / R	19.79	Call	On 13/12/2019	Foreign Exchange Future			155.40900	0.15541	175.79660	0.17580	155.409	18.62	0.13	0.00	0	136,646.00
€ / R	19.80	Call	On 13/12/2019	Foreign Exchange Future			154.97770	0.15498	175.03920	0.17504	154.978	18.64	0.13	0.00	0	61,500.00
€ / R	20.62	Call	On 13/12/2019	Foreign Exchange Future			126.69210	0.12669	138.92640	0.13893	126.692	20.30	0.10	0.00	0	17,150.00
€ / R			On 10/02/2020	Any day expiry			16.67250	16.67250		16.84230	16.84230	14.50	0.00	0.00	0	0.00
€ / R	16.65	Call	On 10/02/2020	Any day expiry			893.36300	0.89336	987.04880	0.98705	893.363	14.50	0.53	0.00	0	21,000.00
€ / R	16.91	Call	On 10/02/2020	Any day expiry			793.76940	0.79377	878.88400	0.87888	793.769	14.81	0.49	0.00	0	15,000.00
€ / R	17.00	Call	On 10/02/2020	Any day expiry			762.01040	0.76201	844.45050	0.84445	762.010	14.91	0.47	0.00	0	15,000.00
€ / R	17.07	Call	On 10/02/2020	Any day expiry			738.23550	0.73824	818.63050	0.81863	738.236	15.00	0.46	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 16/03/2020	Foreign Exchange Future			16.79020		16.79020		16.95970	16.95970		14.62	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.23000		96.23000		96.25000	96.25000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			635.01000		635.01000		634.19200	634.19200			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			646.77400		646.77400		645.94300	645.94300			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			660.17800		660.17800		659.33100	659.33100			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			738.08800		738.08800		736.48100	736.48100			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			751.76100		751.76100		750.12700	750.12700			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			767.34100		767.34100		765.67500	765.67500			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			669.37900		669.37900		667.42500	667.42500			0.00	0.00	0	898.00
ALBI	On 01/08/2019	Index Future			681.77900		681.77900		679.79100	679.79100			0.00	0.00	0	74.00
ALBI	On 07/11/2019	Index Future			695.90900		695.90900		693.88200	693.88200			0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.03850		10.03850		10.10680	10.10680		11.38	0.00	0.00	0	27,027.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.17020		10.17020		10.24020	10.24020		11.29	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.29880		10.29880		10.36930	10.36930		11.61	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	184.55340	0.18455		210.27680	0.21028		184.553	12.92	0.29	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.43760		10.43760		10.50850	10.50850		11.82	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.54420		10.54420		10.64120	10.64120		12.80	0.00	0.00	0	2,200.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.68520		10.68520		10.78420	10.78420		12.82	0.00	0.00	0	1,165.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.81960		10.81960		10.91950	10.91950		12.94	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			10.96420		10.96420		11.06560	11.06560		13.05	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.08530		14.08530		14.23430	14.23430		13.99	0.00	0.00	0	1,093.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.36850		14.36850		14.52140	14.52140		14.47	0.00	0.00	0	300.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.64060		14.64060		14.79530	14.79530		15.10	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			14.93920		14.93920		15.09630	15.09630		15.50	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.12760		2.12760		2.14940	2.14940		13.11	0.00	0.00	0	235.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.16960		2.16960		2.19200	2.19200		12.65	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.20940		2.20940		2.23210	2.23210		13.07	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.25420		2.25420		2.27730	2.27730		13.33	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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	10.68975		77.91223		10.73353	77.64998			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	10.78891		79.35553		10.83410	79.08920			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	10.89236		77.20469		10.93920	76.93331			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	10.95945		79.76594		11.00904	79.42557			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.05703		81.24365		11.10819	80.89788			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.15892		78.66139		11.21191	78.30911			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	663.12300		663.12300		661.10400	661.10400			0.00	0.00	0	449.00
GOVI	On 01/08/2019	GOVI	675.40800		675.40800		673.35300	673.35300			0.00	0.00	0	2.00
GOVI	On 07/11/2019	GOVI	689.40500		689.40500		687.31000	687.31000			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.79300		1.79300		1.80650	1.80650		15.04	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.81630		1.81630		1.83080	1.83080		14.84	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.83850		1.83850		1.85350	1.85350		15.46	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	133.58889		133.58889		133.65825	133.65825			0.00	0.00	0	685.00
I2025	On 01/08/2019	Bond Future	134.66083		134.66083		134.73270	134.73270			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.48644		137.48644		137.56067	137.56067			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	99.69440		99.69440		99.83409	99.83409			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	101.56583		101.56583		101.70915	101.70915			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	102.60563		102.60563		102.75249	102.75249			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	101.47938		101.47938		101.53081	101.53081			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	103.38430		103.38430		103.43771	103.43771			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	104.38725		104.38725		104.44232	104.44232			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	120.32630		120.32630		120.38639	120.38639			0.00	0.00	0	11,111.00
I2038	On 01/08/2019	Bond Future	120.96976		120.96976		121.03216	121.03216			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future	123.50821		123.50821		123.57270	123.57270			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	112.04967		112.04967		112.21035	112.21035			0.00	0.00	0	12,523.00

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 01/08/2019	Bond Future		114.15319	114.15319		114.31772	114.31772			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		114.83356	114.83356		115.00223	115.00223			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		117.03508	117.03508		117.33236	117.33236			0.00	0.00	0	10,717.00
I2050	On 01/08/2019	Bond Future		117.44074	117.44074		117.74469	117.74469			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		119.90524	119.90524		120.21600	120.21600			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		254.76100	254.76100		254.88500	254.88500			0.00	0.00	0	723.00
IGOV	On 01/08/2019	Index Future		259.54400	259.54400		259.67000	259.67000			0.00	0.00	0	299.00
IGOV	On 07/11/2019	Index Future		264.98900	264.98900		265.11900	265.11900			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		0.13780	0.13780		0.13880	0.13880			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13590	0.13590		0.13820	0.13820			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.13340	0.13340		0.13810	0.13810			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13110	0.13110		0.13570	0.13570			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.65220	1.65220		1.65950	1.65950		11.67	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future		1.67590	1.67590		1.68350	1.68350		12.07	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future		1.69810	1.69810		1.70580	1.70580		12.10	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.47480	9.47480		9.55720	9.55720		12.34	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.59820	9.59820		9.68250	9.68250		12.48	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		9.71730	9.71730		9.80210	9.80210		12.62	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		9.84540	9.84540		9.93240	9.93240		12.75	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.32360	1.32360		1.33010	1.33010			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future		1.32920	1.32920		1.33670	1.33670			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future		1.33330	1.33330		1.34270	1.34270			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future		1.31320	1.31320		1.30880	1.30880			0.00	459,620.00	350	350.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future		1.31920	1.31920		1.31480	1.31480			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future		1.32450	1.32450		1.32010	1.32010			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future		1.33010	1.33010		1.32570	1.32570			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future		1.13110	1.13110		1.13340	1.13340			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future		1.14000	1.14000		1.14240	1.14240			0.00	0.00	0	143.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future		1.14820	1.14820		1.15060	1.15060			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future		1.15710	1.15710		1.15960	1.15960			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 02/05/2019	Bond Future			8.45852		115.23293		8.49585	115.01164		6.15	0.00	288,082,325.00	2,500	97,288.00
R186	On 02/05/2019	Bond Future	8.50	Call	823.21000		0.82321		725.22000	0.72522	823.210	6.15	0.56	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,279.13000		1.27913		1,146.42000	1.14642	1,279.130	6.25	0.71	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Put	278.98000		0.27898		359.36000	0.35936	278.980	6.27	0.26	0.00	0	4,100.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,408.04000		1.40804		1,267.13000	1.26713	1,408.040	6.27	0.74	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Put	212.80000		0.21280		280.31000	0.28031	212.800	6.31	0.21	0.00	0	4,150.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,634.24000		1.63424		1,480.46000	1.48046	1,634.240	6.31	0.79	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	2,122.95000		2.12295		1,947.13000	1.94713	2,122.950	6.41	0.87	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	64.84000		0.06484		93.80000	0.09380	64.840	6.52	0.08	0.00	0	4,000.00
R186	On 02/05/2019	Bond Future	9.00	Call	3,188.36000		3.18836		2,984.58000	2.98458	3,188.360	6.64	0.96	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	33.65000		0.03365		51.16000	0.05116	33.650	6.64	0.04	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	23.93000		0.02393		37.31000	0.03731	23.930	6.70	0.03	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	4,298.68000		4.29868		4,083.00000	4.08300	4,298.680	6.88	0.99	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	4,577.65000		4.57765		4,360.48000	4.36048	4,577.650	6.94	0.99	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	4,856.40000		4.85640		4,638.09000	4.63809	4,856.400	6.99	0.99	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	0.05000		0.00005		0.12000	0.00012	0.050	7.21	0.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	0.00000		0.00000		0.01000	0.00001	0.000	7.21	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.21	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.21	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.50425		112.06865		8.54319	111.84439		6.34	0.00	0.00	0	110.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,035.74000		1.03574		969.56000	0.96956	1,035.740	6.23	0.39	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,656.57000		3.65657		3,500.34000	3.50034	3,656.570	6.84	0.77	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	42.86000		0.04286		52.37000	0.05237	42.860	7.38	0.02	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.54068		114.39202		8.58157	114.16378		6.29	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			300.96605		300.96605		301.06556	301.06556			0.00	0.00	0	2,500.00
R197	On 01/08/2019	Bond Future			299.16571		299.16571		299.26983	299.26983			0.00	0.00	0	40.00
R197	On 07/11/2019	Bond Future			305.44335		305.44335		305.55133	305.55133			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			231.92174		231.92174		232.03908	232.03908			0.00	0.00	0	8,717.00
R202	On 01/08/2019	Bond Future			232.31844		232.31844		232.43991	232.43991			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			237.19302		237.19302		237.31849	237.31849			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			7.58452		101.95474		7.62089	101.83579		2.74	0.00	203,909,480.00	2,000	62,579.00
R2023	On 01/08/2019	Bond Future			7.58629		103.84347		7.62527	103.72326		2.78	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.57031		102.06148		7.61269	101.93940		3.07	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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			9.01035		95.23998		9.04782	94.99768		8.63	0.00	0.00	0	43,707.00
R2030	On 02/05/2019	Bond Future	8.90	Call	489.27000		0.48927		428.10000	0.42810	489.270	8.52	0.36	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,605.66000		2.60566		2,409.88000	2.40988	2,605.660	9.19	0.88	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	0.42000		0.00042		0.86000	0.00086	0.420	10.14	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.06779		92.99945		9.10655	92.75353		8.93	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	299.60000		0.29960		251.30000	0.25130	299.600	8.13	0.14	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	793.27000		0.79327		683.54000	0.68354	793.270	8.58	0.29	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,143.25000		2.14325		1,979.01000	1.97901	2,143.250	9.09	0.55	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,401.67000		2.40167		2,227.22000	2.22722	2,401.670	9.17	0.59	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	651.55000		0.65155		660.19000	0.66019	651.550	9.89	0.22	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	640.19000		0.64019		648.28000	0.64828	640.190	9.91	0.21	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.11484		94.92774		9.15505	94.67732		8.92	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			9.23979		93.44779		9.27715	93.18444		9.79	0.00	0.00	0	42,003.00
R2032	On 01/08/2019	Bond Future			9.29589		95.17888		9.33440	94.91156		9.72	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.34896		92.98944		9.38883	92.71710		10.13	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			9.43481		97.06342		9.47216	96.77047		10.55	0.00	0.00	0	80,557.00
R2035	On 01/08/2019	Bond Future			9.49137		98.86148		9.52981	98.56406		10.49	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.54841		96.40516		9.58812	96.10219		10.99	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			9.51578		93.60761		9.55830	93.27128		11.12	0.00	0.00	0	51,935.00
R2037	On 01/08/2019	Bond Future			9.57629		91.08649		9.62005	90.74490		11.59	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.62895		92.97523		9.67409	92.62704		11.61	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			9.59570		97.04156		9.64828	96.59353		11.53	0.00	0.00	0	25,028.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,090.74000		1.09074		909.48000	0.90948	1,090.740	11.28	0.51	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	9.65	Put	862.13000		0.86213		1,101.36000	1.10136	862.130	11.37	0.43	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.15	Put	67.92000		0.06792		109.30000	0.10930	67.920	12.31	0.05	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.20	Call	5,002.85000		5.00285		4,587.79000	4.58779	5,002.850	12.43	0.96	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.65604		94.33386		9.71017	93.87840		12.04	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.70887		96.28990		9.76467	95.82562		12.08	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			9.61502		94.17990		9.65741	93.81032		12.14	0.00	188,359,800.00	2,000	39,759.00
R2044	On 01/08/2019	Bond Future			9.67272		91.54432		9.71631	91.16867		12.69	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,326.34000		1.32634		1,226.12000	1.22612	1,326.340	11.97	0.34	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 01/08/2019	Bond Future	9.86	Call	3,466.77000		3.46677	3,268.55000	3.26855	3,466.770	12.87	0.61	0.00	0	100.00	
R2044	On 01/08/2019	Bond Future	10.53	Put	597.82000		0.59782	676.49000	0.67649	597.820	14.34	0.15	0.00	0	100.00	
R2044	On 07/11/2019	Bond Future			9.72320		93.44247	9.76807	93.05968		12.76	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			9.56314		93.66639	9.61030	93.23989		12.57	0.00	204,192,730.20	2,180	101,161.00	
R2048	On 01/08/2019	Bond Future			9.61340		95.40154	9.66182	94.96808		12.55	0.00	0.00	0	100.00	
R2048	On 07/11/2019	Bond Future			9.66393		92.93703	9.71380	92.49506		13.23	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			6.65431		102.62477	6.64828	102.62880		0.18	0.00	0.00	0	6,013.00	
R207	On 01/08/2019	Bond Future			6.11994		100.88473	6.10833	100.88979		0.17	0.00	0.00	0	50.00	
R207	On 07/11/2019	Bond Future			3.59298		102.97625	3.56061	102.98205		0.06	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			6.83024		100.53261	6.82831	100.53599		0.83	0.00	0.00	0	15,592.00	
R208	On 01/08/2019	Bond Future			6.72005		102.39496	6.71720	102.39935		0.88	0.00	0.00	0	0.00	
R208	On 07/11/2019	Bond Future			6.49780		101.11176	6.49389	101.11687		0.92	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			9.37822		74.35253	9.42035	74.06930		11.95	0.00	3,717,626.50	50	101,889.00	
R209	On 02/05/2019	Bond Future	9.35	Call	761.91000		0.76191	660.96000	0.66096	761.910	11.71	0.47	0.00	0	760.00	
R209	On 02/05/2019	Bond Future	9.95	Call	3,763.01000		3.76301	3,505.09000	3.50509	3,763.010	12.87	0.95	0.00	0	760.00	
R209	On 02/05/2019	Bond Future	10.50	Put	1.42000		0.00142	2.76000	0.00276	1.420	14.05	0.00	0.00	0	11,560.00	
R209	On 02/05/2019	Bond Future	10.71	Put	0.21000		0.00021	0.47000	0.00047	0.210	14.05	0.00	0.00	0	760.00	
R209	On 01/08/2019	Bond Future			9.42846		75.72996	9.47172	75.44215		11.93	0.00	0.00	0	0.00	
R209	On 01/08/2019	Bond Future	9.30	Call	1,565.78000		1.56578	1,464.83000	1.46483	1,565.780	11.64	0.44	0.00	0	7,560.00	
R209	On 01/08/2019	Bond Future	9.80	Call	3,484.00000		3.48400	3,309.29000	3.30929	3,484.000	12.40	0.69	0.00	0	7,560.00	
R209	On 01/08/2019	Bond Future	10.46	Put	348.07000		0.34807	397.55000	0.39755	348.070	13.90	0.12	0.00	0	7,560.00	
R209	On 07/11/2019	Bond Future			9.47617		74.14634	9.52072	73.85304		12.47	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	

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
R210	On 02/05/2019	Bond Future	184.89510		184.89510		184.99006	184.99006			0.00	0.00	0	1,628.00
R210	On 01/08/2019	Bond Future	188.36596		188.36596		188.46429	188.46429			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future	189.71889		189.71889		189.82029	189.82029			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	157.15489		157.15489		157.26095	157.26095			0.00	0.00	0	8,946.00
R212	On 01/08/2019	Bond Future	157.91730		157.91730		158.02680	158.02680			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	161.23104		161.23104		161.34376	161.34376			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	9.12881	86.07782		9.16603	85.84029			9.55	0.00	0.00	0	28,739.00
R213	On 01/08/2019	Bond Future	9.18055	87.67244		9.21892	87.43132			9.50	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.23207	85.93601		9.27179	85.69044			9.91	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	9.57835	73.21937		9.62553	72.88865			12.91	0.00	0.00	0	21,077.00
R214	On 01/08/2019	Bond Future	9.62943	74.57577		9.67785	74.23961			12.86	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.68091	72.82181		9.73075	72.47909			13.49	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	10.38640	10.38640		10.46750	10.46750			12.79	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.52200	10.52200		10.60510	10.60510			12.66	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.65320	10.65320		10.73670	10.73670			12.99	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.36990	2.36990		2.38400	2.38400			20.27	0.00	0.00	0	3,646.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.26450	2.26450		2.27450	2.27450			20.47	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.17340	2.17340		2.18290	2.18290			21.69	0.00	0.00	0	0.00
Total for Derivatives :												1,965,769,881.45	94,520	9 832 641.00
Grand Total:												1,965,769,881.45	94,520	9 832 641.00