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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/04/2019

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	13.99820	13.99820		13.93830	13.93830		12.22	0.00	462,264.00	33	1,883.00	
\$ / R	On 17/04/2019	Any day expiry	14.00140	14.00140		13.94160	13.94160		12.72	0.00	0.00	0	0.00	
\$ / R	On 17/04/2019	Any day expiry	14.40	Call	12.42740	0.01243	10.14810	0.01015	12.427	16.34	0.09	0.00	0	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.44	Call	10.20060	0.01020	8.33170	0.00833	10.201	16.70	0.08	0.00	0	60,000.00
\$ / R	On 17/04/2019	Any day expiry	14.45	Call	9.71290	0.00971	7.93310	0.00793	9.713	16.79	0.07	0.00	0	40,000.00
\$ / R	On 23/04/2019	Any day expiry	14.01110	14.01110		13.95130	13.95130		12.32	0.00	0.00	0	0.00	
\$ / R	On 23/04/2019	Any day expiry	14.20	Call	61.23330	0.06123	51.43170	0.05143	61.233	13.25	0.29	0.00	0	25,000.00
\$ / R	On 23/04/2019	Any day expiry	14.50	Call	17.54390	0.01754	14.96010	0.01496	17.544	14.65	0.10	0.00	0	50,000.00
\$ / R	On 23/04/2019	Any day expiry	14.55	Call	14.15460	0.01415	12.10990	0.01211	14.155	14.88	0.08	0.00	0	25,000.00
\$ / R	On 26/04/2019	Any day expiry	14.01590	14.01590		13.95610	13.95610		13.01	0.00	224,304.00	16	349.00	
\$ / R	On 29/04/2019	Any day expiry	14.02070	14.02070		13.96090	13.96090		13.37	0.00	0.00	0	15.00	
\$ / R	On 30/04/2019	Any day expiry	14.02230	14.02230		13.96250	13.96250		13.70	0.00	0.00	0	4,563.00	
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	2.22250	0.00222	3.92670	0.00393	2.223	15.04	0.01	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	553.53080	0.55353	504.16480	0.50416	553.531	13.52	0.90	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.95	Put	140.34950	0.14035	180.16870	0.18017	140.350	13.68	0.43	0.00	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Call	110.14740	0.11015	103.72510	0.10373	110.147	14.45	0.36	0.00	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	287.84740	0.28785	341.22510	0.34123	287.847	14.45	0.64	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	323.72150	0.32372	378.61360	0.37861	323.722	14.64	0.68	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.45	Call	54.48650	0.05449	53.57050	0.05357	54.486	15.40	0.20	0.00	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	17.06590	0.01707	17.93800	0.01794	17.066	16.81	0.07	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	1.59790	0.00160	2.14350	0.00214	1.598	19.31	0.01	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	0.55370	0.00055	0.98490	0.00098	0.554	20.36	0.00	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry			14.03380	14.03380	13.97400	13.97400		14.65	0.00	0.00	0	32,500.00
\$ / R	On 07/05/2019	Any day expiry	13.75	Put	93.70230	0.09370	127.25150	0.12725	93.702	13.87	0.28	0.00	0	22,000.00
\$ / R	On 07/05/2019	Any day expiry	13.95	Call	258.89410	0.25889	241.59760	0.24160	258.894	14.39	0.57	0.00	0	20,000.00
\$ / R	On 07/05/2019	Any day expiry	14.03	Call	220.03510	0.22004	207.46670	0.20747	220.035	14.60	0.51	21,662,148.60	3,000	65,000.00
\$ / R	On 09/05/2019	Any day expiry			14.03710	14.03710	13.97720	13.97720		14.88	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	411.06210	0.41106	384.15660	0.38416	411.062	14.12	0.73	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	167.84310	0.16784	161.21780	0.16122	167.843	15.42	0.40	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.04370	14.04370	13.98380	13.98380		15.04	0.00	0.00	0	93.00
\$ / R	On 15/05/2019	Any day expiry			14.04700	14.04700	13.98710	13.98710		15.08	0.00	0.00	0	2.00
\$ / R	On 20/05/2019	Any day expiry			14.05530	14.05530	13.99530	13.99530		14.93	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	200.39840	0.20040	185.62180	0.18562	200.398	15.57	0.40	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	36.65230	0.03665	34.46080	0.03446	36.652	18.55	0.09	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	23.51660	0.02352	21.95590	0.02196	23.517	19.17	0.06	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.07010	14.07010	14.01000	14.01000		14.84	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.07340	14.07340	14.01330	14.01330		14.86	0.00	0.00	0	91.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	20.24960	0.02025	24.99130	0.02499	20.250	14.18	0.06	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	386.37730	0.38638	427.02250	0.42702	386.377	15.29	0.55	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	418.59360	0.41859	460.58620	0.46059	418.594	15.43	0.58	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	79.73620	0.07974	74.13260	0.07413	79.736	17.54	0.17	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	22.77670	0.02278	20.84420	0.02084	22.777	19.08	0.06	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	11.51000	0.01151	10.68590	0.01069	11.510	19.42	0.03	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.07830	14.07830	14.01820	14.01820		14.87	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.08000	14.08000	14.01980	14.01980		14.88	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.08990	14.08990	14.02970	14.02970		14.81	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	211.44940	0.21145	237.70570	0.23771	211.449	14.40	0.36	458,019,459.90	90,000	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	321.02870	0.32103	354.52410	0.35452	321.029	14.75	0.47	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	372.18250	0.37218	409.26850	0.40927	372.183	14.95	0.52	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	434.48770	0.43449	474.23510	0.47424	434.488	15.21	0.56	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.09650	14.09650	14.03620	14.03620		14.86	0.00	748,157,641.00	53,074	857,859.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.17810	0.00018	0.21840	0.00022	0.178	20.49	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	3.97150	0.00397	4.63970	0.00464	3.971	14.94	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	7.95400	0.00795	9.20330	0.00920	7.954	13.48	0.03	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	10.68530	0.01069	13.51890	0.01352	10.685	13.32	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	19.97830	0.01998	24.64400	0.02464	19.978	13.45	0.06	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	24.51470	0.02451	29.98980	0.02999	24.515	13.50	0.07	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	26.19840	0.02620	31.96290	0.03196	26.198	13.51	0.07	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	36.04850	0.03605	43.40900	0.04341	36.048	13.59	0.09	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	51.45640	0.05146	61.06430	0.06106	51.456	13.68	0.13	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	54.45150	0.05445	64.46840	0.06447	64.46840	0.06447	54.451	13.69	0.13	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	55.99730	0.05600	66.22290	0.06622	66.22290	0.06622	55.997	13.70	0.13	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	60.83580	0.06084	71.69900	0.07170	71.69900	0.07170	60.836	13.72	0.14	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	64.23270	0.06423	75.53310	0.07553	75.53310	0.07553	64.233	13.74	0.15	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	73.34440	0.07334	85.77770	0.08578	85.77770	0.08578	73.344	13.78	0.17	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	704.19900	0.70420	660.92570	0.66093	660.92570	0.66093	704.199	13.96	0.78	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	136.47720	0.13648	156.39420	0.15639	156.39420	0.15639	136.477	14.11	0.26	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	632.97720	0.63298	592.59420	0.59259	592.59420	0.59259	632.977	14.11	0.74	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	220.56840	0.22057	247.41810	0.24742	247.41810	0.24742	220.568	14.46	0.36	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	447.73730	0.44774	416.40080	0.41640	416.40080	0.41640	447.737	14.56	0.60	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	255.81140	0.25581	285.07430	0.28507	285.07430	0.28507	255.811	14.58	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	405.67690	0.40568	376.72370	0.37672	376.72370	0.37672	405.677	14.68	0.57	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	299.14090	0.29914	331.07380	0.33107	331.07380	0.33107	299.141	14.71	0.44	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	395.64090	0.39564	367.27380	0.36727	367.27380	0.36727	395.641	14.71	0.56	15,603,056.48	2,000	20,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	330.15890	0.33016	364.08260	0.36408	364.08260	0.36408	330.159	14.80	0.47	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	335.49150	0.33549	369.95660	0.36996	369.95660	0.36996	335.492	14.82	0.48	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	411.49640	0.41150	450.29280	0.45029	450.29280	0.45029	411.496	15.12	0.53	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	442.98610	0.44299	483.06230	0.48306	483.06230	0.48306	442.986	15.25	0.55	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	475.50490	0.47550	516.81050	0.51681	516.81050	0.51681	475.505	15.38	0.58	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	255.50910	0.25551	237.69070	0.23769	237.69070	0.23769	255.509	15.51	0.40	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	233.99880	0.23400	217.73460	0.21773	217.73460	0.21773	233.999	15.69	0.38	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	571.67580	0.57168	616.13730	0.61614	616.13730	0.61614	571.676	15.74	0.63	0.00	0	31,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	191.17160	0.19117	178.07260	0.17807	178.07260	0.17807	191.172	16.11	0.32	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	712.93840	0.71294	761.01870	0.76102	761.01870	0.76102	712.938	16.24	0.70	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	728.44860	0.72845	776.86600	0.77687	776.86600	0.77687	728.449	16.29	0.70	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	172.74390	0.17274	161.02890	0.16103	161.02890	0.16103	172.744	16.31	0.29	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	160.09680	0.16010	149.33940	0.14934	149.33940	0.14934	160.097	16.47	0.28	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	154.12610	0.15413	143.82030	0.14382	143.82030	0.14382	154.126	16.55	0.27	15,015,331.76	4,000	2,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.78	Call	148.38070	0.14838	138.39710	0.13840	138.39710	0.13840	148.381	16.62	0.26	0.00	0	250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	140.98140	0.14098	131.48430	0.13148	131.48430	0.13148	140.981	16.72	0.25	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	111.76830	0.11177	104.46640	0.10447	104.46640	0.10447	111.768	17.15	0.20	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	98.28690	0.09829	91.99750	0.09200	91.99750	0.09200	98.287	17.39	0.18	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	76.14480	0.07614	71.51300	0.07151	71.51300	0.07151	76.145	17.87	0.15	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	74.23880	0.07424	69.74790	0.06975	69.74790	0.06975	74.239	17.92	0.14	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	59.19970	0.05920	54.92030	0.05492	54.92030	0.05492	59.200	18.35	0.12	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	52.38670	0.05239	48.46750	0.04847	48.46750	0.04847	52.387	18.43	0.10	0.00	0	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	50.80130	0.05080	46.96710	0.04697	46.96710	0.04697	50.801	18.45	0.10	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	47.76390	0.04776	44.09450	0.04409	44.09450	0.04409	47.764	18.49	0.10	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	46.30980	0.04631	42.72100	0.04272	42.72100	0.04272	46.310	18.51	0.09	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	41.54000	0.04154	38.21740	0.03822	38.21740	0.03822	41.540	18.57	0.09	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	37.23660	0.03724	34.16050	0.03416	34.16050	0.03416	37.237	18.64	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	32.32080	0.03232	29.53480	0.02953	29.53480	0.02953	32.321	18.73	0.07	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	30.82430	0.03082	28.12930	0.02813	28.12930	0.02813	30.824	18.76	0.07	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	27.14900	0.02715	24.68170	0.02468	24.68170	0.02468	27.149	18.84	0.06	0.00	0	5,020.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	23.51660	0.02352	21.28280	0.02128	23.517	18.93	0.05	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	3.21530	0.00322	3.44300	0.00344	3.215	23.25	0.01	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.10640	14.10640	14.04600	14.04600		14.82	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.11960	14.11960	14.05910	14.05910		14.84	0.00	566,320.00	40	2,381.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	33.24250	0.03324	40.12490	0.04012	33.243	13.17	0.08	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	334.38990	0.33439	366.48960	0.36649	334.390	14.73	0.45	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	435.23990	0.43524	473.18300	0.47318	435.240	15.08	0.52	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	466.16560	0.46617	505.27800	0.50528	466.166	15.20	0.54	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	119.30850	0.11931	112.09000	0.11209	119.309	17.37	0.20	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	99.75020	0.09975	93.92680	0.09393	99.750	17.73	0.17	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	47.55590	0.04756	44.50980	0.04451	47.556	18.88	0.09	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	30.84720	0.03085	28.99520	0.02900	30.847	19.44	0.06	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.12460	14.12460	14.06400	14.06400		14.78	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.12790	14.12790	14.06730	14.06730		14.91	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.17510	14.17510	14.11410	14.11410		15.01	0.00	667,019.90	47	982.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	62.99570	0.06300	72.30110	0.07230	62.996	13.62	0.12	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	481.06730	0.48107	518.92380	0.51892	481.067	15.01	0.49	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	511.01910	0.51102	549.86730	0.54987	511.019	15.12	0.51	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	163.17730	0.16318	155.51650	0.15552	163.177	17.40	0.22	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	79.92480	0.07992	76.34070	0.07634	79.925	18.87	0.12	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	58.45060	0.05845	55.94450	0.05594	58.451	19.49	0.09	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.17680	14.17680	14.11580	14.11580		15.02	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.19720	14.19720	14.13600	14.13600		15.00	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	672.02250	0.67202	714.65390	0.71465	672.023	15.55	0.57	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	82.00050	0.08200	79.01350	0.07901	82.000	19.07	0.11	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.22590	14.22590	14.16450	14.16450		15.09	0.00	183,866.80	13	2,216.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	86.81970	0.08682	97.76130	0.09776	86.820	13.73	0.14	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	516.34410	0.51634	553.23440	0.55323	516.344	15.02	0.47	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	544.65900	0.54466	583.38520	0.58339	544.659	15.09	0.49	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	194.43180	0.19443	187.06440	0.18706	194.432	17.52	0.23	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	105.54020	0.10554	101.93060	0.10193	105.540	18.89	0.13	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	80.85260	0.08085	78.31510	0.07832	80.853	19.50	0.10	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.23100	14.23100	14.16950	14.16950		15.04	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.23440	14.23440	14.17290	14.17290		15.06	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.23610	14.23610	14.17460	14.17460		15.07	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	22.21040	0.02221	21.30370	0.02130	22.210	23.10	0.03	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry			14.24960	14.24960	14.18800	14.18800		15.07	0.00	0.00	0	3,757.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.25470	14.25470	14.19310	14.19310		15.04	0.00	9,992,544.70	701	27,028.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	3.90420	0.00390	4.35050	0.00435	3.904	17.84	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	45.18190	0.04518	48.67810	0.04868	45.182	14.21	0.07	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	77.79690	0.07780	87.45130	0.08745	77.797	13.67	0.12	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	102.65890	0.10266	114.61270	0.11461	102.659	13.77	0.15	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	128.52630	0.12853	142.67130	0.14267	128.526	13.85	0.18	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	151.37230	0.15137	167.31720	0.16732	151.372	13.91	0.20	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	877.97430	0.87797	841.52810	0.84153	877.974	14.23	0.69	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	292.84130	0.29284	319.07070	0.31907	292.841	14.29	0.32	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.75	Put	313.21800	0.31322	340.52070	0.34052	313.218	14.36	0.33	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	321.59260	0.32159	349.32130	0.34932	321.593	14.39	0.34	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.80	Put	334.39870	0.33440	362.76670	0.36277	334.399	14.43	0.35	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	379.15210	0.37915	409.63310	0.40963	379.152	14.57	0.38	0.00	0	5,908.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.92	Put	388.48240	0.38848	419.38380	0.41938	388.482	14.59	0.38	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	412.36080	0.41236	444.29860	0.44430	412.361	14.66	0.40	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	427.05980	0.42706	459.61430	0.45961	427.060	14.70	0.41	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.04	Call	661.79090	0.66179	633.56520	0.63357	661.791	14.76	0.58	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	488.62100	0.48862	523.59650	0.52360	488.621	14.87	0.44	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	537.63330	0.53763	574.50850	0.57451	537.633	14.99	0.47	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	589.78920	0.58979	628.92170	0.62892	589.789	15.13	0.49	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	626.25850	0.62626	666.42700	0.66643	626.258	15.24	0.51	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	689.20630	0.68921	731.03270	0.73103	689.206	15.42	0.54	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	715.11640	0.71512	757.57950	0.75758	715.116	15.49	0.55	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	469.81640	0.46982	450.67950	0.45068	469.816	15.49	0.45	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	815.82260	0.81582	860.53640	0.86054	815.823	15.76	0.58	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	850.57800	0.85058	895.99020	0.89599	850.578	15.85	0.60	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.75	Call	390.59240	0.39059	375.08700	0.37509	390.592	15.94	0.39	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.82	Put	936.24620	0.93625	983.25330	0.98325	936.246	16.06	0.62	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	958.14330	0.95814	1,005.52690	1.00553	958.143	16.12	0.63	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	325.11750	0.32512	312.79570	0.31280	325.118	16.39	0.34	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	318.12790	0.31813	306.14060	0.30614	318.128	16.44	0.33	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	289.66160	0.28966	279.03780	0.27904	289.662	16.68	0.31	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,372.94130	1.37294	1,425.92350	1.42592	1,372.941	17.09	0.73	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	226.03590	0.22604	218.44200	0.21844	226.036	17.33	0.25	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,523.59900	1.52360	1,577.97380	1.57797	1,523.599	17.43	0.76	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	175.47210	0.17547	169.44980	0.16945	175.472	17.96	0.20	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	101.93920	0.10194	99.04890	0.09905	101.939	19.22	0.12	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	101.26770	0.10127	98.40560	0.09841	101.268	19.23	0.12	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	76.07680	0.07608	74.72220	0.07472	76.077	19.97	0.09	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	73.92440	0.07392	72.63640	0.07264	73.924	20.10	0.09	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	72.20040	0.07220	70.96630	0.07097	72.200	20.22	0.09	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	60.18020	0.06018	59.30070	0.05930	60.180	21.16	0.07	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	55.23630	0.05524	54.49110	0.05449	55.236	21.64	0.07	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	53.53110	0.05353	52.83150	0.05283	53.531	21.82	0.06	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	44.09500	0.04410	43.18710	0.04319	44.095	23.06	0.05	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.27840	14.27840	14.21690	14.21690		15.10	0.00	0.00	0	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	109.19610	0.10920	121.47560	0.12148	109.196	13.79	0.15	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	545.11450	0.54511	581.27170	0.58127	545.114	14.97	0.46	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	573.01080	0.57301	610.79800	0.61080	573.011	15.04	0.47	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	225.02890	0.22503	217.97840	0.21798	225.029	17.54	0.24	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	130.82450	0.13082	127.46940	0.12747	130.825	18.82	0.15	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	102.58260	0.10258	100.29440	0.10029	102.583	19.43	0.12	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.28180	14.28180	14.22030	14.22030		15.12	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.33110	14.33110	14.26950	14.26950		15.22	0.00	0.00	0	153.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	131.17420	0.13117	144.43130	0.14443	131.174	13.88	0.16	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	573.91170	0.57391	609.62870	0.60963	573.912	15.02	0.45	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	601.53090	0.60153	638.09830	0.63810	601.531	15.09	0.46	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	251.66670	0.25167	244.27780	0.24428	251.667	17.73	0.24	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	154.91330	0.15491	151.15770	0.15116	154.913	18.94	0.16	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	125.04700	0.12505	122.34540	0.12235	125.047	19.52	0.13	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.38140	14.38140	14.32020	14.32020		15.33	0.00	0.00	0	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	149.97940	0.14998	163.87010	0.16387	149.979	13.94	0.17	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	597.18250	0.59718	632.10600	0.63211	597.183	15.06	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	624.60940	0.62461	660.31550	0.66032	624.609	15.13	0.45	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	277.68260	0.27768	269.89070	0.26989	277.683	17.87	0.25	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	177.89910	0.17790	173.54870	0.17355	177.899	19.03	0.16	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	146.75370	0.14675	144.58890	0.14459	146.754	19.58	0.14	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.38660	14.38660	14.32550	14.32550		15.31	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.39010	14.39010	14.32910	14.32910		15.33	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.40590	14.40590	14.34480	14.34480		15.34	0.00	144,059.00	10	22,753.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	28.52610	0.02853	30.86270	0.03086	28.526	13.90	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	133.19360	0.13319	144.77140	0.14477	133.194	13.93	0.15	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	158.64770	0.15865	172.80610	0.17281	158.648	13.96	0.17	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.03	Put	165.31300	0.16531	179.89110	0.17989	165.313	13.98	0.18	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	352.62890	0.35263	377.15660	0.37716	352.629	14.36	0.31	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	410.46100	0.41046	438.62390	0.43862	410.461	14.52	0.34	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	474.69680	0.47470	505.18260	0.50518	474.697	14.71	0.37	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	503.77120	0.50377	535.23550	0.53524	503.771	14.80	0.38	0.00	0	34,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	538.83980	0.53884	571.42530	0.57143	538.840	14.89	0.40	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	543.94880	0.54395	576.69490	0.57669	543.949	14.90	0.40	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	554.24130	0.55424	587.30250	0.58730	554.241	14.93	0.41	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	559.42450	0.55942	592.64500	0.59264	559.424	14.94	0.41	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.12	Put	564.63230	0.56463	598.01170	0.59801	564.632	14.96	0.41	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	726.12090	0.72612	764.11380	0.76411	726.121	15.35	0.48	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	340.40020	0.34040	331.28310	0.33128	340.400	17.50	0.28	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	285.98060	0.28598	278.24790	0.27825	285.981	17.96	0.24	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	275.66790	0.27567	268.29220	0.26829	275.668	18.05	0.24	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	268.56730	0.26857	261.43530	0.26144	268.567	18.12	0.23	0.00	0	26,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	254.98660	0.25499	248.32240	0.24832	254.987	18.26	0.22	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	252.36820	0.25237	245.79180	0.24579	252.368	18.28	0.22	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	230.17010	0.23017	224.34750	0.22435	230.170	18.53	0.20	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	198.10990	0.19811	193.36040	0.19336	198.110	18.93	0.18	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.99	Call	185.00290	0.18500	180.68710	0.18069	185.003	19.12	0.17	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	182.33540	0.18234	178.10480	0.17810	182.335	19.16	0.16	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	155.66210	0.15566	154.74420	0.15474	155.662	19.72	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	51.07530	0.05108	49.08960	0.04909	51.075	22.82	0.05	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.43710	14.43710	14.37550	14.37550		15.40	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	169.04210	0.16904	183.07960	0.18308	169.042	13.98	0.17	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	618.86650	0.61887	652.46300	0.65246	618.867	15.06	0.42	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	646.06820	0.64607	680.39150	0.68039	646.068	15.13	0.43	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	302.69810	0.30270	293.44650	0.29345	302.698	17.99	0.25	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	201.93020	0.20193	196.40090	0.19640	201.930	19.09	0.17	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	172.85070	0.17285	169.62200	0.16962	172.851	19.72	0.15	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.44060	14.44060	14.37890	14.37890		15.41	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.49120	14.49120	14.43010	14.43010		15.48	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.53990	14.53990	14.48010	14.48010		15.54	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.54500	14.54500	14.48550	14.48550		15.53	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.56950	14.56950	14.51020	14.51020		15.53	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	38.65210	0.03865	42.34090	0.04234	38.652	13.06	0.05	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	199.51360	0.19951	214.02720	0.21403	199.514	14.04	0.18	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	225.23090	0.22523	240.99030	0.24099	225.231	14.14	0.19	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	260.49360	0.26049	277.27200	0.27727	260.494	14.23	0.21	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	461.38250	0.46138	485.51050	0.48551	461.383	14.57	0.32	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	565.39880	0.56540	594.35540	0.59436	565.399	14.82	0.37	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	772.19440	0.77219	805.92170	0.80592	772.194	15.33	0.44	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	836.10500	0.83611	871.08140	0.87108	836.105	15.47	0.46	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	926.91300	0.92691	963.51840	0.96352	926.913	15.67	0.49	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	362.61000	0.36261	353.62320	0.35362	362.610	18.21	0.26	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	333.22200	0.33322	325.17350	0.32517	333.222	18.47	0.24	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	304.38010	0.30438	297.24810	0.29725	304.380	18.76	0.22	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	242.48290	0.24248	240.58610	0.24059	242.483	19.81	0.18	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	234.71160	0.23471	233.06240	0.23306	234.712	20.13	0.17	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry			14.60010	14.60010	14.53980	14.53980		15.59	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.65010	14.65010	14.59070	14.59070		15.68	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.71400	14.71400	14.65780	14.65780		15.83	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.73280	14.73280	14.67750	14.67750		15.91	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	61.96900	0.06197	65.71350	0.06571	61.969	13.50	0.06	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	732.95380	0.73295	762.64860	0.76265	732.954	15.27	0.39	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	407.12820	0.40713	401.29660	0.40130	407.128	18.85	0.25	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			14.82040	14.82040	14.76540	14.76540		16.03	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.91390	14.91390	14.85190	14.85190		16.17	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.09650	14.09650	14.03620	14.03620		14.86	0.00	140,965.00	10	449.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.25470	14.25470	14.19310	14.19310		15.04	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.40590	14.40590	14.34480	14.34480		15.34	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.56950	14.56950	14.51020	14.51020		15.53	0.00	0.00	0	0.00
£ / R	On 15/04/2019	Any day expiry			18.32530	18.32530	18.24930	18.24930		11.41	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			18.35870	18.35870	18.28280	18.28280		13.47	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		18.36780	18.36780		18.29190	18.29190		13.40	0.00	0.00	0	27.00
£ / R	On 31/05/2019	Any day expiry		18.46610	18.46610		18.39000	18.39000		13.95	0.00	0.00	0	91.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.50910	18.50910		18.43300	18.43300		13.94	0.00	66,503,196.30	3,593	118,951.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	724.36770	0.72437	691.99670	0.69200	724.368	13.84	0.70	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future		18.80210	18.80210		18.72390	18.72390		14.06	0.00	0.00	0	22,418.00
£ / R	On 16/09/2019	Foreign Exchange Future	19.15	Put	902.95820	0.90296	969.64420	0.96964	902.958	14.37	0.56	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future		19.07710	19.07710		18.99970	18.99970		14.43	0.00	0.00	0	12,845.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	731.84130	0.73184	787.43810	0.78744	731.841	14.31	0.42	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	200.82070	0.20082	198.20990	0.19821	200.821	16.73	0.16	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future		19.37490	19.37490		19.29980	19.29980		14.66	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12710	0.12710		0.12710	0.12710		17.04	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future		0.12950	0.12950		0.12950	0.12950		16.77	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future		0.13170	0.13170		0.13180	0.13180		16.72	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.13430	0.13430		0.13440	0.13440		16.63	0.00	0.00	0	0.00
€ / R	On 15/04/2019	Any day expiry		15.78730	15.78730		15.68640	15.68640		11.16	0.00	63,144.00	4	4.00
€ / R	On 26/04/2019	Any day expiry		15.82200	15.82200		15.72100	15.72100		12.06	0.00	0.00	0	1.00
€ / R	On 31/05/2019	Any day expiry		15.93360	15.93360		15.83180	15.83180		13.81	0.00	0.00	0	2.00
€ / R	On 10/06/2019	Any day expiry		15.96560	15.96560		15.86360	15.86360		13.65	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future		15.97840	15.97840		15.87640	15.87640		13.77	0.00	6,071,792.00	380	120,368.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	113.82970	0.11383	144.87970	0.14488	113.830	12.98	0.22	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	164.51550	0.16452	146.86220	0.14686	164.515	15.20	0.27	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	898.88380	0.89888	984.68660	0.98469	898.884	15.40	0.75	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry		16.17720	16.17720		16.07300	16.07300		13.95	0.00	0.00	0	0.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.28470	16.28470		16.17990	16.17990		14.01	0.00	0.00	0	42,882.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	283.37870	0.28338	326.09720	0.32610	283.379	13.22	0.30	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.85	Put	377.51120	0.37751	427.27560	0.42728	377.511	13.49	0.36	0.00	0	587.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	151.24460	0.15124	140.75950	0.14076	151.245	16.97	0.16	0.00	0	14,429.00
€ / R	On 13/12/2019	Foreign Exchange Future		16.57660	16.57660		16.47080	16.47080		14.36	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	37.14020	0.03714	42.42220	0.04242	37.140	14.04	0.05	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	57.39610	0.05740	65.24700	0.06525	57.396	13.72	0.07	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.23	Put	67.55730	0.06756	76.64400	0.07664	67.557	13.60	0.08	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	351.95190	0.35195	392.47860	0.39248	351.952	13.35	0.29	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.85	Put	410.44790	0.41045	456.46710	0.45647	410.448	13.49	0.32	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	547.27010	0.54727	600.54340	0.60054	547.270	13.84	0.39	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	162.45520	0.16246	155.40900	0.15541	162.455	18.42	0.14	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.80	Call	161.75010	0.16175	154.97770	0.15498	161.750	18.43	0.14	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	129.32780	0.12933	126.69210	0.12669	129.328	19.99	0.11	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry		16.78000	16.78000		16.67250	16.67250		14.52	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	940.37240	0.94037	893.36300	0.89336	940.372	14.35	0.55	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	835.58780	0.83559	793.76940	0.79377	835.588	14.65	0.50	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	802.29810	0.80230	762.01040	0.76201	802.298	14.75	0.49	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	777.36500	0.77737	738.23550	0.73824	777.365	14.84	0.48	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			16.89610		16.89610		16.79020	16.79020		14.57	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.26000		96.26000		96.23000	96.23000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			634.09600		634.09600		635.01000	635.01000			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			645.84100		645.84100		646.77400	646.77400			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			659.22500		659.22500		660.17800	660.17800			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			736.52200		736.52200		738.08800	738.08800			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			750.16400		750.16400		751.76100	751.76100			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			765.71000		765.71000		767.34100	767.34100			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			667.43300		667.43300		669.37900	669.37900			0.00	0.00	0	898.00
ALBI	On 01/08/2019	Index Future			679.79500		679.79500		681.77900	681.77900			0.00	0.00	0	74.00
ALBI	On 07/11/2019	Index Future			693.88200		693.88200		695.90900	695.90900			0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.07720		10.07720		10.03850	10.03850		11.54	0.00	0.00	0	27,027.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.20970		10.20970		10.17020	10.17020		11.41	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.33820		10.33820		10.29880	10.29880		11.67	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	194.64570		0.19465		184.55340	0.18455	194.646	12.90	0.30	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.47630		10.47630		10.43760	10.43760		11.87	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.55960		10.55960		10.54420	10.54420		12.79	0.00	0.00	0	2,200.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.70130		10.70130		10.68520	10.68520		12.83	0.00	0.00	0	1,165.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.83520		10.83520		10.81960	10.81960		12.99	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			10.97890		10.97890		10.96420	10.96420		13.09	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.14630		14.14630		14.08530	14.08530		13.85	0.00	0.00	0	1,093.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.43170		14.43170		14.36850	14.36850		14.43	0.00	0.00	0	300.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.70400		14.70400		14.64060	14.64060		15.03	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.00300		15.00300		14.93920	14.93920		15.45	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.14140		2.14140		2.12760	2.12760		12.92	0.00	0.00	0	235.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.18380		2.18380		2.16960	2.16960		12.96	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.22390		2.22390		2.20940	2.20940		12.93	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.26840		2.26840		2.25420	2.25420		13.27	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	10.73398		77.64729		10.68975	77.91223			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	10.83474		79.08544		10.78891	79.35553			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	10.93997		76.92886		10.89236	77.20469			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	11.00367		79.46231		10.95945	79.76594			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.10281		80.93412		11.05703	81.24365			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.20645		78.34529		11.15892	78.66139			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	661.12500		661.12500		663.12300	663.12300			0.00	0.00	0	449.00
GOVI	On 01/08/2019	GOVI	673.37000		673.37000		675.40800	675.40800			0.00	0.00	0	2.00
GOVI	On 07/11/2019	GOVI	687.32500		687.32500		689.40500	689.40500			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.79970		1.79970		1.79300	1.79300		14.88	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.82370		1.82370		1.81630	1.81630		14.68	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.84630		1.84630		1.83850	1.83850		15.32	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	133.52988		133.52988		133.58889	133.58889			0.00	0.00	0	685.00
I2025	On 01/08/2019	Bond Future	134.60025		134.60025		134.66083	134.66083			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.42441		137.42441		137.48644	137.48644			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	99.67746		99.67746		99.69440	99.69440			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	101.54828		101.54828		101.56583	101.56583			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	102.58749		102.58749		102.60563	102.60563			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	101.58262		101.58262		101.47938	101.47938			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	103.48923		103.48923		103.38430	103.38430			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	104.49420		104.49420		104.38725	104.38725			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	120.30616		120.30616		120.32630	120.32630			0.00	0.00	0	11,111.00
I2038	On 01/08/2019	Bond Future	120.94891		120.94891		120.96976	120.96976			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future	123.48660		123.48660		123.50821	123.50821			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	112.03111		112.03111		112.04967	112.04967			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	114.13374		114.13374		114.15319	114.15319			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future	114.81357		114.81357		114.83356	114.83356			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	117.01579		117.01579		117.03508	117.03508			0.00	0.00	0	10,717.00
I2050	On 01/08/2019	Bond Future	117.42089		117.42089		117.44074	117.44074			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future	119.88453		119.88453		119.90524	119.90524			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	254.74700		254.74700		254.76100	254.76100			0.00	0.00	0	723.00
IGOV	On 01/08/2019	Index Future	259.52800		259.52800		259.54400	259.54400			0.00	0.00	0	299.00
IGOV	On 07/11/2019	Index Future	264.97300		264.97300		264.98900	264.98900			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	0.13840		0.13840		0.13780	0.13780			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.13820		0.13820		0.13590	0.13590			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.13800		0.13800		0.13340	0.13340			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.13790		0.13790		0.13110	0.13110			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.65820		1.65820		1.65220	1.65220		11.45	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future	1.68200		1.68200		1.67590	1.67590		11.82	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future	1.70400		1.70400		1.69810	1.69810		11.95	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.50370		9.50370		9.47480	9.47480		12.48	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	9.62800		9.62800		9.59820	9.59820		12.59	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	9.74650		9.74650		9.71730	9.71730		12.67	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	9.87370		9.87370		9.84540	9.84540		12.73	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.32690		1.32690		1.32360	1.32360			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future	1.33260		1.33260		1.32920	1.32920			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future	1.33660		1.33660		1.33330	1.33330			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future	1.31300		1.31300		1.31320	1.31320			0.00	0.00	0	350.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future	1.31900		1.31900		1.31920	1.31920			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future	1.32430		1.32430		1.32450	1.32450			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future	1.32980		1.32980		1.33010	1.33010			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future	1.13350		1.13350		1.13110	1.13110			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future	1.14240		1.14240		1.14000	1.14000			0.00	0.00	0	143.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future	1.15070		1.15070		1.14820	1.14820			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future	1.15970		1.15970		1.15710	1.15710			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			8.48823		115.05677		8.45852	115.23293		6.15	0.00	0.00	0	97,288.00
R186	On 02/05/2019	Bond Future	8.50	Call	712.32000		0.71232		823.21000	0.82321	712.320	6.15	0.52	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,142.77000		1.14277		1,279.13000	1.27913	1,142.770	6.25	0.68	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Put	313.52000		0.31352		278.98000	0.27898	313.520	6.27	0.29	0.00	0	4,100.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,266.42000		1.26642		1,408.04000	1.40804	1,266.420	6.27	0.71	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,484.88000		1.48488		1,634.24000	1.63424	1,484.880	6.31	0.77	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.70	Put	239.60000		0.23960		212.80000	0.21280	239.600	6.31	0.23	111,733,444.88	4,150	0.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,962.02000		1.96202		2,122.95000	2.12295	1,962.020	6.41	0.85	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	72.90000		0.07290		64.84000	0.06484	72.900	6.52	0.09	0.00	0	4,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	37.61000		0.03761		33.65000	0.03365	37.610	6.64	0.05	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	3,016.16000		3.01616		3,188.36000	3.18836	3,016.160	6.64	0.95	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	26.63000		0.02663		23.93000	0.02393	26.630	6.70	0.04	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	4,123.29000		4.12329		4,298.68000	4.29868	4,123.290	6.88	0.99	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	4,401.98000		4.40198		4,577.65000	4.57765	4,401.980	6.94	0.99	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	4,680.54000		4.68054		4,856.40000	4.85640	4,680.540	6.99	0.99	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	0.05000		0.00005		0.05000	0.00005	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		0.00000	0.00000	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			8.53546		111.88886		8.50425	112.06865		6.34	0.00	111,441,304.56	996	1,056.00
R186	On 01/08/2019	Bond Future	8.30	Call	961.21000		0.96121		1,035.74000	1.03574	961.210	6.23	0.37	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	1,169.58000		1.16958		1,106.05000	1.10605	1,169.580	6.48	0.40	185,987,545.40	4,150	4,150.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,512.63000		3.51263		3,656.57000	3.65657	3,512.630	6.84	0.76	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	46.20000		0.04620		42.86000	0.04286	46.200	7.38	0.03	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.57359		114.20827		8.54068	114.39202		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			300.97352		300.97352		300.96605	300.96605			0.00	0.00	0	2,500.00
R197	On 01/08/2019	Bond Future			299.17239		299.17239		299.16571	299.16571			0.00	0.00	0	40.00
R197	On 07/11/2019	Bond Future			305.44959		305.44959		305.44335	305.44335			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			231.88281		231.88281		231.92174	231.92174			0.00	0.00	0	8,717.00
R202	On 01/08/2019	Bond Future			232.27789		232.27789		232.31844	232.31844			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			237.15130		237.15130		237.19302	237.19302			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			7.63007		101.80580		7.58452	101.95474		2.74	0.00	0.00	0	62,579.00
R2023	On 01/08/2019	Bond Future			7.63560		103.69144		7.58629	103.84347		2.78	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 07/11/2019	Bond Future			7.62427		101.90608		7.57031	102.06148		3.07	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			9.04999		94.98367		9.01035	95.23998		8.63	0.00	0.00	0	43,707.00
R2030	On 02/05/2019	Bond Future	8.90	Call	385.97000		0.38597		489.27000	0.48927	385.970	8.52	0.31	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,371.96000		2.37196		2,605.66000	2.60566	2,371.960	9.19	0.86	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	0.46000		0.00046		0.42000	0.00042	0.460	10.14	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.10899		92.73807		9.06779	92.99945		8.93	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	260.35000		0.26035		299.60000	0.29960	260.350	8.13	0.13	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	713.15000		0.71315		793.27000	0.79327	713.150	8.58	0.27	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,993.00000		1.99300		2,143.25000	2.14325	1,993.000	9.09	0.53	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,241.87000		2.24187		2,401.67000	2.40167	2,241.870	9.17	0.57	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	703.34000		0.70334		651.55000	0.65155	703.340	9.89	0.23	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	691.17000		0.69117		640.19000	0.64019	691.170	9.91	0.23	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.15771		94.66078		9.11484	94.92774		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			9.27942		93.16847		9.23979	93.44779		9.79	0.00	0.00	0	42,003.00
R2032	On 01/08/2019	Bond Future			9.33692		94.89411		9.29589	95.17888		9.72	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.39156		92.69850		9.34896	92.98944		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			9.47443		96.75271		9.43481	97.06342		10.55	0.00	644,663,306.73	6,663	73,894.00
R2035	On 01/08/2019	Bond Future			9.53231		98.54477		9.49137	98.86148		10.49	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.59082		96.08164		9.54841	96.40516		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			9.56038		93.25488		9.51578	93.60761		11.12	0.00	0.00	0	51,935.00
R2037	On 01/08/2019	Bond Future			9.62236		90.72692		9.57629	91.08649		11.59	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.67657		92.60797		9.62895	92.97523		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			9.64030		96.66131		9.59570	97.04156		11.53	0.00	269,685,054.90	2,790	23,633.00
R2040	On 02/05/2019	Bond Future	9.60	Call	882.77000		0.88277		1,090.74000	1.09074	882.770	11.28	0.45	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	9.65	Put	1,010.16000		1.01016		862.13000	0.86213	1,010.160	11.37	0.48	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.15	Put	82.60000		0.08260		67.92000	0.06792	82.600	12.31	0.07	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,633.53000		4.63353		5,002.85000	5.00285	4,633.530	12.43	0.95	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.70209		93.94616		9.65604	94.33386		12.04	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.75642		95.89404		9.70887	96.28990		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			9.65964		93.79094		9.61502	94.17990		12.14	0.00	321,702,924.20	3,430	38,044.00
R2044	On 01/08/2019	Bond Future			9.71874		91.14781		9.67272	91.54432		12.69	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 01/08/2019	Bond Future	9.36	Call	1,186.95000		1.18695		1,326.34000	1.32634	1,186.950	11.97	0.31	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,217.94000		3.21794		3,466.77000	3.46677	3,217.940	12.87	0.59	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	652.66000		0.65266		597.82000	0.59782	652.660	14.34	0.16	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.77067		93.03758		9.72320	93.44247		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			9.60280		93.30749		9.56314	93.66639		12.57	0.00	3,732,299.60	40	101,201.00
R2048	On 01/08/2019	Bond Future			9.65424		95.03570		9.61340	95.40154		12.55	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.70607		92.56332		9.66393	92.93703		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			6.65633		102.62342		6.65431	102.62477		0.18	0.00	0.00	0	6,013.00
R207	On 01/08/2019	Bond Future			6.12386		100.88302		6.11994	100.88473		0.17	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future			3.60385		102.97430		3.59298	102.97625		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			6.83605		100.52242		6.83024	100.53261		0.83	0.00	0.00	0	15,592.00
R208	On 01/08/2019	Bond Future			6.72699		102.38427		6.72005	102.39496		0.88	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.50630		101.10066		6.49780	101.11176		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			9.42291		74.05214		9.37822	74.35253		11.95	0.00	111,078,210.00	1,500	100,389.00
R209	On 02/05/2019	Bond Future	9.35	Call	609.95000		0.60995		761.91000	0.76191	609.950	11.71	0.41	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,473.34000		3.47334		3,763.01000	3.76301	3,473.340	12.87	0.94	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	1.65000		0.00165		1.42000	0.00142	1.650	14.05	0.00	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	0.24000		0.00024		0.21000	0.00021	0.240	14.05	0.00	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.47449		75.42377		9.42846	75.72996		11.93	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,425.38000		1.42538		1,565.78000	1.56578	1,425.380	11.64	0.42	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,266.60000		3.26660		3,484.00000	3.48400	3,266.600	12.40	0.67	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	380.23000		0.38023		348.07000	0.34807	380.230	13.90	0.13	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.52367		73.83368		9.47617	74.14634		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	184.86341		184.86341		184.89510	184.89510			0.00	0.00	0	1,628.00
R210	On 01/08/2019	Bond Future	188.33315		188.33315		188.36596	188.36596			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future	189.68500		189.68500		189.71889	189.71889			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	157.20995		157.20995		157.15489	157.15489			0.00	0.00	0	8,946.00
R212	On 01/08/2019	Bond Future	157.97294		157.97294		157.91730	157.91730			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	161.28753		161.28753		161.23104	161.23104			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	9.16848	85.82469			9.12881	86.07782		9.55	0.00	0.00	0	28,739.00
R213	On 01/08/2019	Bond Future	9.22163	87.41432			9.18055	87.67244		9.50	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.27472	85.67237			9.23207	85.93601		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	9.62302	72.90618			9.57835	73.21937		12.91	0.00	0.00	0	21,077.00
R214	On 01/08/2019	Bond Future	9.67541	74.25649			9.62943	74.57577		12.86	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.72832	72.49574			9.68091	72.82181		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	10.41750	10.41750			10.38640	10.38640		12.70	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.55440	10.55440			10.52200	10.52200		12.69	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.68470	10.68470			10.65320	10.65320		12.98	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.35490	2.35490			2.36990	2.36990		20.36	0.00	0.00	0	3,646.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.24620	2.24620			2.26450	2.26450		20.69	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.15300	2.15300			2.17340	2.17340		21.90	0.00	0.00	0	0.00
Total for Derivatives :												3,103,501,203.71	180,640	9 823 583.00
Grand Total:												3,103,501,203.71	180,640	9 823 583.00