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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/04/2019

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 26/04/2019	Any day expiry	14.40280	14.40280		14.32590	14.32590		14.22	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry	14.40800	14.40800		14.33090	14.33090		12.46	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry	14.40970	14.40970		14.33260	14.33260		12.69	0.00	0.00	0	4,000.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	0.04300	0.00004	0.00000	0.00000	23.92	0.00	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	920.13320	0.92013	842.96370	0.84296	19.41	1.00	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.95	Put	6.60730	0.00661	12.70260	0.01270	15.77	0.05	0.00	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Call	239.97350	0.23997	185.15940	0.18516	14.06	0.79	0.00	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	30.27350	0.03027	52.55940	0.05256	14.06	0.21	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	40.22200	0.04022	67.80420	0.06780	13.72	0.26	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.45	Call	78.12860	0.07813	57.58390	0.05758	13.14	0.44	0.00	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	11.89980	0.01190	8.57700	0.00858	16.61	0.09	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	0.24600	0.00025	0.22080	0.00022	21.70	0.00	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	0.01870	0.00002	0.00980	0.00001	22.29	0.00	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry	14.42170	14.42170		14.34430	14.34430		12.96	0.00	0.00	0	85,000.00
\$ / R	On 07/05/2019	Any day expiry	13.75	Put	6.94000	0.00694	10.56740	0.01057	14.75	0.04	0.00	0	22,000.00
\$ / R	On 07/05/2019	Any day expiry	13.95	Call	491.30200	0.49130	423.77890	0.42378	14.20	0.90	0.00	0	20,000.00

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 07/05/2019	Any day expiry	14.03	Call	420.45880	0.42046	356.96580	0.35697	420.459	13.98	0.85	0.00	0	65,000.00
\$ / R	On 09/05/2019	Any day expiry			14.42510	14.42510	14.34760	14.34760		13.57	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	713.08000	0.71308	638.27020	0.63827	713.080	14.69	0.96	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	298.40260	0.29840	246.16490	0.24616	298.403	13.95	0.72	0.00	0	50,000.00
\$ / R	On 10/05/2019	Any day expiry			14.42680	14.42680	14.40210	14.40210		13.88	0.00	0.00	0	0.00
\$ / R	On 10/05/2019	Any day expiry	14.18	Put	72.96720	0.07297	0.00000	0.00000	72.967	14.09	0.27	158,077,449.60	40,000	40,000.00
\$ / R	On 13/05/2019	Any day expiry			14.43170	14.43170	14.35430	14.35430		13.97	0.00	0.00	0	93.00
\$ / R	On 15/05/2019	Any day expiry			14.43510	14.43510	14.35770	14.35770		14.38	0.00	0.00	0	2.00
\$ / R	On 17/05/2019	Any day expiry			14.43850	14.43850	14.36120	14.36120		14.69	0.00	0.00	0	0.00
\$ / R	On 17/05/2019	Any day expiry	13.75	Put	13.48570	0.01349	18.15760	0.01816	13.486	12.98	0.06	0.00	0	20,000.00
\$ / R	On 17/05/2019	Any day expiry	13.90	Put	30.43160	0.03043	0.00000	0.00000	30.432	13.35	0.12	3,582,706.54	2,000	2,000.00
\$ / R	On 17/05/2019	Any day expiry	14.40	Call	230.20370	0.23020	198.41120	0.19841	230.204	14.57	0.54	309,253,910.40	40,000	40,000.00
\$ / R	On 17/05/2019	Any day expiry	14.60	Call	150.85950	0.15086	0.00000	0.00000	150.860	15.29	0.39	226,813,983.20	40,000	40,000.00
\$ / R	On 17/05/2019	Any day expiry	15.10	Call	50.20030	0.05020	43.72400	0.04372	50.200	17.29	0.16	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry			14.44370	14.44370	14.36630	14.36630		14.66	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	324.85960	0.32486	284.59190	0.28459	324.860	14.02	0.65	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	42.85770	0.04286	37.20370	0.03720	42.858	17.62	0.13	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	23.77900	0.02378	20.72840	0.02073	23.779	18.22	0.08	0.00	0	21,000.00
\$ / R	On 24/05/2019	Any day expiry			14.45050	14.45050	14.46470	14.46470		15.10	0.00	0.00	0	0.00
\$ / R	On 24/05/2019	Any day expiry	14.20	Put	133.25200	0.13325	0.00000	0.00000	133.252	14.52	0.33	238,378,256.00	50,000	50,000.00
\$ / R	On 29/05/2019	Any day expiry			14.45920	14.45920	14.38180	14.38180		14.84	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.46260	14.46260	14.38520	14.38520		14.85	0.00	0.00	0	91.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	4.68950	0.00469	5.83620	0.00584	4.689	16.04	0.02	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	150.05630	0.15006	184.41240	0.18441	150.056	14.32	0.34	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	170.22410	0.17022	207.07030	0.20707	170.224	14.42	0.36	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	113.05990	0.11306	101.28810	0.10129	113.060	16.76	0.25	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	30.75770	0.03076	27.70760	0.02771	30.758	19.13	0.08	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	15.38920	0.01539	13.40660	0.01341	15.389	19.76	0.04	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.46780	14.46780	14.39040	14.39040		14.68	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.46950	14.46950	14.39210	14.39210		14.69	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.47990	14.47990	14.40240	14.40240		14.72	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	61.75890	0.06176	80.37550	0.08038	61.759	13.40	0.16	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	121.23460	0.12123	149.51250	0.14951	121.235	13.86	0.27	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	152.18550	0.15219	184.42480	0.18442	152.185	14.03	0.31	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.48690	14.48690	14.40930	14.40930		14.75	0.00	1,293,839,525.90	89,311	831,224.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.03370	0.00003	0.03910	0.00004	0.034	22.31	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	0.98590	0.00099	1.23770	0.00124	0.986	16.60	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	2.64300	0.00264	3.33140	0.00333	2.643	15.57	0.01	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	3.44190	0.00344	4.33990	0.00434	3.442	15.29	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	5.37720	0.00538	6.77890	0.00678	5.377	14.82	0.02	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	6.28820	0.00629	8.04920	0.00805	6.288	14.65	0.02	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	6.62400	0.00662	8.56350	0.00856	6.624	14.60	0.02	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	8.78870	0.00879	11.61130	0.01161	8.789	14.38	0.03	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	12.58370	0.01258	16.54050	0.01654	12.584	14.18	0.04	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	13.34480	0.01334	17.52380	0.01752	13.345	14.15	0.04	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	13.74050	0.01374	18.03450	0.01803	13.740	14.13	0.04	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	14.99330	0.01499	19.64770	0.01965	14.993	14.09	0.05	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	15.88470	0.01588	20.79350	0.02079	15.885	14.05	0.05	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	18.32590	0.01833	23.92120	0.02392	18.326	13.97	0.06	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,014.69690	1.01470	945.22960	0.94523	1,014.697	13.73	0.92	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	36.31250	0.03631	46.58640	0.04659	36.313	13.57	0.10	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	923.21250	0.92321	855.88640	0.85589	923.213	13.57	0.90	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	68.81450	0.06881	88.34630	0.08835	68.814	13.47	0.17	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	671.65420	0.67165	616.33640	0.61634	671.654	13.61	0.80	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	87.22170	0.08722	109.90560	0.10991	87.222	13.63	0.21	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	612.78510	0.61279	560.72950	0.56073	612.785	13.76	0.76	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	111.67240	0.11167	138.04750	0.13805	111.672	13.80	0.25	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	598.57240	0.59857	547.34750	0.54735	598.572	13.80	0.75	0.00	0	15,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	130.27520	0.13028	159.16640	0.15917	130.275	13.91	0.27	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	133.56040	0.13356	162.87140	0.16287	133.560	13.93	0.28	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	181.10960	0.18111	215.91160	0.21591	181.110	14.18	0.34	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	201.82040	0.20182	238.71600	0.23872	201.820	14.27	0.37	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	223.88040	0.22388	262.84180	0.26284	223.880	14.37	0.39	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	384.17700	0.38418	347.57030	0.34757	384.177	14.46	0.58	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	349.15340	0.34915	315.80100	0.31580	349.153	14.60	0.54	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	280.42120	0.28042	254.84580	0.25485	280.421	14.99	0.47	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	405.18180	0.40518	458.86410	0.45886	405.182	15.14	0.56	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	418.16300	0.41816	472.48530	0.47249	418.163	15.20	0.57	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	251.62010	0.25162	228.65730	0.22866	251.620	15.23	0.43	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	231.87100	0.23187	210.72050	0.21072	231.871	15.41	0.40	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	222.55720	0.22256	202.27080	0.20227	222.557	15.50	0.39	0.00	0	2,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	202.21110	0.20221	183.82000	0.18382	202.211	15.72	0.36	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	157.92040	0.15792	143.71060	0.14371	157.920	16.26	0.29	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	137.67740	0.13768	125.39350	0.12539	137.677	16.56	0.26	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	104.33990	0.10434	94.95900	0.09496	104.340	17.13	0.21	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	101.45110	0.10145	92.34210	0.09234	101.451	17.19	0.20	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	78.88070	0.07888	71.89930	0.07190	78.881	17.67	0.16	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	70.59450	0.07059	64.39080	0.06439	70.594	17.89	0.15	0.00	0	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	68.66990	0.06867	62.64710	0.06265	68.670	17.94	0.14	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	64.98430	0.06498	59.30590	0.05931	64.984	18.05	0.14	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	63.22120	0.06322	57.70690	0.05771	63.221	18.11	0.13	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	57.43990	0.05744	52.46400	0.05246	57.440	18.29	0.12	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	52.22090	0.05222	47.72870	0.04773	52.221	18.48	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	46.24930	0.04625	41.67910	0.04168	46.249	18.73	0.10	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	44.42620	0.04443	39.58460	0.03958	44.426	18.81	0.10	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	39.10990	0.03911	34.46510	0.03447	39.110	18.93	0.09	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	33.36210	0.03336	29.44310	0.02944	33.362	18.99	0.07	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	1.32500	0.00133	1.35180	0.00135	1.325	21.24	0.00	0.00	0	8,203.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 20/06/2019	Any day expiry												
					14.49720	14.49720	14.41960	14.41960		14.63	0.00	0.00	0	0.00		
\$ / R			On 28/06/2019	Any day expiry												
					14.51110	14.51110	14.43350	14.43350		14.61	0.00	0.00	0	2,381.00		
\$ / R			On 28/06/2019	Any day expiry	13.00	Put	8.36180	0.00836	9.54080	0.00954	8.362	13.60	0.03	0.00	0	500.00
\$ / R			On 28/06/2019	Any day expiry	14.02	Put	141.58410	0.14158	170.01670	0.17002	141.584	13.77	0.27	0.00	0	29,000.00
\$ / R			On 28/06/2019	Any day expiry	14.20	Put	207.22660	0.20723	242.63920	0.24264	207.227	14.09	0.35	0.00	0	250.00
\$ / R			On 28/06/2019	Any day expiry	14.25	Put	228.23690	0.22824	265.57020	0.26557	228.237	14.17	0.37	0.00	0	250.00
\$ / R			On 28/06/2019	Any day expiry	15.17	Call	162.60490	0.16260	149.75220	0.14975	162.605	16.44	0.27	0.00	0	500.00
\$ / R			On 28/06/2019	Any day expiry	15.33	Call	134.09640	0.13410	123.35400	0.12335	134.096	16.86	0.23	0.00	0	29,000.00
\$ / R			On 28/06/2019	Any day expiry	15.96	Call	63.26140	0.06326	57.67480	0.05767	63.261	18.43	0.12	0.00	0	250.00
\$ / R			On 28/06/2019	Any day expiry	16.32	Call	38.24620	0.03825	34.09410	0.03409	38.246	18.90	0.08	0.00	0	250.00
\$ / R			On 01/07/2019	Any day expiry			14.51630	14.51630	14.43870	14.43870		14.54	0.00	0.00	0	55.00
\$ / R			On 03/07/2019	Any day expiry			14.51980	14.51980	14.44220	14.44220		14.57	0.00	0.00	0	0.00
\$ / R			On 04/07/2019	Any day expiry			14.52150	14.52150	14.44390	14.44390		14.55	0.00	0.00	0	175.00
\$ / R			On 31/07/2019	Any day expiry			14.56870	14.56870	14.49110	14.49110		14.67	0.00	0.00	0	982.00
\$ / R			On 31/07/2019	Any day expiry	13.00	Put	16.20090	0.01620	19.40090	0.01940	16.201	12.83	0.04	0.00	0	500.00
\$ / R			On 31/07/2019	Any day expiry	14.20	Put	261.15140	0.26115	294.48920	0.29449	261.151	14.13	0.35	0.00	0	250.00
\$ / R			On 31/07/2019	Any day expiry	14.25	Put	282.66370	0.28266	317.56950	0.31757	282.664	14.21	0.37	0.00	0	250.00
\$ / R			On 31/07/2019	Any day expiry	15.34	Call	214.24340	0.21424	198.87710	0.19888	214.243	16.50	0.29	0.00	0	500.00
\$ / R			On 31/07/2019	Any day expiry	16.14	Call	102.53850	0.10254	94.89450	0.09489	102.539	18.24	0.15	0.00	0	250.00
\$ / R			On 31/07/2019	Any day expiry	16.50	Call	72.85350	0.07285	67.50870	0.06751	72.854	18.86	0.11	0.00	0	250.00
\$ / R			On 01/08/2019	Any day expiry			14.57050	14.57050	14.49280	14.49280		14.68	0.00	0.00	0	55.00
\$ / R			On 13/08/2019	Any day expiry			14.59180	14.59180	14.51400	14.51400		14.79	0.00	0.00	0	0.00
\$ / R			On 13/08/2019	Any day expiry	14.48	Put	413.21240	0.41321	454.17560	0.45418	413.212	14.61	0.45	0.00	0	3,147.00
\$ / R			On 13/08/2019	Any day expiry	16.35	Call	104.13210	0.10413	97.03690	0.09704	104.132	18.46	0.14	0.00	0	3,147.00
\$ / R			On 30/08/2019	Any day expiry			14.62190	14.62190	14.54400	14.54400		14.84	0.00	0.00	0	2,216.00
\$ / R			On 30/08/2019	Any day expiry	13.00	Put	33.31860	0.03332	37.94120	0.03794	33.319	13.39	0.06	0.00	0	500.00
\$ / R			On 30/08/2019	Any day expiry	14.20	Put	302.41750	0.30242	336.12150	0.33612	302.418	14.23	0.35	0.00	0	250.00
\$ / R			On 30/08/2019	Any day expiry	14.25	Put	324.29310	0.32429	359.36370	0.35936	324.293	14.31	0.36	0.00	0	250.00
\$ / R			On 30/08/2019	Any day expiry	15.52	Call	250.44410	0.25044	235.12630	0.23513	250.444	16.72	0.29	0.00	0	500.00
\$ / R			On 30/08/2019	Any day expiry	16.33	Call	134.06360	0.13406	125.67250	0.12567	134.064	18.29	0.17	0.00	0	250.00
\$ / R			On 30/08/2019	Any day expiry	16.70	Call	100.89750	0.10090	94.76420	0.09476	100.898	18.92	0.13	0.00	0	250.00
\$ / R			On 02/09/2019	Any day expiry			14.62730	14.62730	14.54930	14.54930		14.89	0.00	0.00	0	55.00
\$ / R			On 04/09/2019	Any day expiry			14.63080	14.63080	14.55280	14.55280		14.91	0.00	0.00	0	74.00
\$ / R			On 05/09/2019	Any day expiry			14.63260	14.63260	14.55450	14.55450		14.92	0.00	0.00	0	0.00
\$ / R			On 05/09/2019	Any day expiry	19.00	Call	18.54560	0.01855	16.63900	0.01664	18.546	21.57	0.03	0.00	0	20,000.00
\$ / R			On 13/09/2019	Any day expiry			14.64670	14.64670	14.56860	14.56860		14.94	0.00	0.00	0	3,757.00
\$ / R			On 16/09/2019	Foreign Exchange Future			14.65200	14.65200	14.57390	14.57390		14.91	0.00	30,564,072.00	2,086	27,588.00
\$ / R			On 16/09/2019	Foreign Exchange Future	10.75	Put	1.70930	0.00171	1.87700	0.00188	1.709	18.41	0.00	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	12.50	Put	22.42920	0.02243	23.89970	0.02390	22.429	14.74	0.04	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	12.87	Put	36.82710	0.03683	39.47530	0.03948	36.827	13.90	0.06	0.00	0	9,783.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.02	Put	44.97650	0.04498	48.32020	0.04832	44.976	13.56	0.08	0.00	0	17,287.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.15	Put	53.45100	0.05345	60.13020	0.06013	53.451	13.26	0.09	0.00	0	11,333.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.25	Put	63.71260	0.06371	74.35880	0.07436	63.713	13.19	0.11	0.00	0	3,900.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.65	Call	1,140.12280	1.14012	1,080.33950	1.08034	1,140.123	13.57	0.81	0.00	0	5,666.00

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	13.70	Put	150.45460	0.15045	169.85420	0.16985	150.455	13.61	0.20	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.75	Put	163.52220	0.16352	184.02600	0.18403	163.522	13.66	0.22	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	168.95780	0.16896	189.90760	0.18991	168.958	13.68	0.22	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.80	Put	177.33720	0.17734	198.96150	0.19896	177.337	13.71	0.23	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	207.25790	0.20726	232.12700	0.23213	207.258	13.80	0.26	0.00	0	5,908.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.92	Put	213.94620	0.21395	239.34260	0.23934	213.946	13.83	0.26	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	231.24790	0.23125	257.97190	0.25797	231.248	13.90	0.28	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	242.02840	0.24203	269.55380	0.26955	242.028	13.95	0.29	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.04	Call	868.86940	0.86887	819.36470	0.81936	868.869	14.01	0.70	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	288.15320	0.28815	318.89830	0.31890	288.153	14.12	0.32	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	325.89350	0.32589	359.05360	0.35905	325.893	14.26	0.35	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.25	Call	745.52700	0.74553	701.65890	0.70166	745.527	14.32	0.64	0.00	0	500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	366.30720	0.36631	401.86980	0.40187	366.307	14.39	0.38	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	394.71320	0.39471	431.86510	0.43187	394.713	14.48	0.40	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	444.62550	0.44463	484.37830	0.48438	444.626	14.63	0.43	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	617.47240	0.61747	580.14720	0.58015	617.472	14.69	0.56	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	465.47240	0.46547	506.24720	0.50625	465.472	14.69	0.44	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	548.00530	0.54801	594.00670	0.59401	548.005	14.91	0.48	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	577.82150	0.57782	624.94990	0.62495	577.822	15.00	0.49	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.75	Call	510.35500	0.51035	480.48050	0.48048	510.355	15.10	0.49	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.82	Put	652.27390	0.65227	701.99400	0.70199	652.274	15.24	0.53	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	671.50490	0.67150	721.84620	0.72185	671.505	15.29	0.54	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	423.14960	0.42315	398.35090	0.39835	423.150	15.58	0.42	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	413.75060	0.41375	389.51040	0.38951	413.751	15.64	0.42	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	375.44030	0.37544	353.50560	0.35351	375.440	15.89	0.39	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,046.84510	1.04685	1,106.51610	1.10652	1,046.845	16.31	0.66	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	289.85830	0.28986	273.18970	0.27319	289.858	16.57	0.31	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,187.49600	1.18750	1,249.55380	1.24955	1,187.496	16.66	0.70	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	223.77370	0.22377	211.11830	0.21112	223.774	17.27	0.25	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	127.53110	0.12753	120.39260	0.12039	127.531	18.64	0.15	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	126.64170	0.12664	119.55850	0.11956	126.642	18.66	0.15	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	93.15810	0.09316	88.13150	0.08813	93.158	19.40	0.11	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	89.52480	0.08952	84.72040	0.08472	89.525	19.50	0.11	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	86.62510	0.08663	81.99590	0.08200	86.625	19.58	0.11	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	66.29210	0.06629	61.99640	0.06200	66.292	20.23	0.08	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	56.58350	0.05658	52.88980	0.05289	56.584	20.44	0.07	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	53.29140	0.05329	49.80180	0.04980	53.291	20.52	0.07	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	35.78150	0.03578	33.39540	0.03340	35.782	21.07	0.05	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.67690	14.67690	14.59850	14.59850		14.99	0.00	0.00	0	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	50.54390	0.05054	56.56970	0.05657	50.544	13.60	0.08	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	335.99050	0.33599	369.80230	0.36980	335.991	14.25	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	358.07550	0.35808	393.09380	0.39309	358.076	14.32	0.36	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	285.58650	0.28559	270.07440	0.27007	285.587	16.81	0.29	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	164.62140	0.16462	155.57650	0.15558	164.621	18.26	0.18	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	127.40210	0.12740	120.61920	0.12062	127.402	18.88	0.14	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.68040	14.68040	14.60200	14.60200		15.01	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.73240	14.73240	14.65290	14.65290		15.12	0.00	0.00	0	153.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	67.33820	0.06734	75.02790	0.07503	67.338	13.72	0.09	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	366.95170	0.36695	400.97620	0.40098	366.952	14.31	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	389.16960	0.38917	424.31660	0.42432	389.170	14.39	0.35	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	314.01270	0.31401	298.30420	0.29830	314.013	17.04	0.29	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	191.51010	0.19151	181.73980	0.18174	191.510	18.37	0.19	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	152.98980	0.15299	145.37190	0.14537	152.990	18.95	0.15	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.78570	14.78570	14.70470	14.70470		15.27	0.00	0.00	0	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	81.76360	0.08176	90.50860	0.09051	81.764	13.77	0.10	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	393.51230	0.39351	426.68030	0.42668	393.512	14.40	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	415.87900	0.41588	450.09850	0.45010	415.879	14.47	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	344.92950	0.34493	327.45710	0.32746	344.929	17.28	0.30	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	219.30420	0.21930	207.99940	0.20800	219.304	18.52	0.20	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	179.20640	0.17921	170.06820	0.17007	179.206	19.07	0.17	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.79130	14.79130	14.71010	14.71010		15.26	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.79500	14.79500	14.71380	14.71380		15.28	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.81160	14.81160	14.73010	14.73010		15.30	0.00	177,739.20	12	22,753.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	14.92260	0.01492	16.11690	0.01612	14.923	14.17	0.02	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	74.19740	0.07420	80.43290	0.08043	74.197	13.86	0.09	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	89.06260	0.08906	96.50050	0.09650	89.063	13.81	0.11	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.03	Put	92.80850	0.09281	100.54730	0.10055	92.809	13.81	0.11	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	215.91150	0.21591	235.75260	0.23575	215.912	13.93	0.22	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	257.03780	0.25704	279.46110	0.27946	257.038	14.04	0.25	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	302.93940	0.30294	328.02950	0.32803	302.939	14.14	0.28	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	324.09840	0.32410	350.35170	0.35035	324.098	14.19	0.29	0.00	0	34,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	350.49720	0.35050	379.62370	0.37962	350.497	14.26	0.31	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	354.57180	0.35457	383.91830	0.38392	354.572	14.27	0.31	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	362.80580	0.36281	392.58400	0.39258	362.806	14.30	0.31	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	366.96090	0.36696	396.95510	0.39696	366.961	14.31	0.32	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.12	Put	371.14290	0.37114	401.35710	0.40136	371.143	14.33	0.32	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	503.95320	0.50395	540.40530	0.54041	503.953	14.74	0.39	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	420.66060	0.42066	399.54800	0.39955	420.661	16.87	0.34	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	354.50230	0.35450	336.97020	0.33697	354.502	17.41	0.29	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	342.10570	0.34211	325.25420	0.32525	342.106	17.52	0.28	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	333.57330	0.33357	316.66270	0.31666	333.573	17.60	0.28	0.00	0	21,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	316.77970	0.31678	300.24170	0.30024	316.780	17.75	0.27	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	313.44350	0.31344	297.07600	0.29708	313.443	17.78	0.26	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	285.13660	0.28514	270.24180	0.27024	285.137	18.03	0.24	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	244.28520	0.24429	231.53810	0.23154	244.285	18.44	0.21	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.99	Call	227.60150	0.22760	215.73900	0.21574	227.602	18.64	0.20	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	224.20530	0.22421	212.52300	0.21252	224.205	18.68	0.20	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	187.86010	0.18786	178.12270	0.17812	187.860	19.17	0.17	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	46.68070	0.04668	42.83150	0.04283	46.681	21.40	0.05	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.84470	14.84470	14.76280	14.76280		15.36	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	95.01160	0.09501	104.72960	0.10473	95.012	13.73	0.11	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	417.47450	0.41747	449.62200	0.44962	417.474	14.43	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	439.89300	0.43989	473.02130	0.47302	439.893	14.50	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	373.20670	0.37321	354.82020	0.35482	373.207	17.45	0.30	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	247.01370	0.24701	234.21610	0.23422	247.014	18.60	0.21	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	205.71640	0.20572	195.13990	0.19514	205.716	19.12	0.17	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.84830	14.84830	14.76640	14.76640		15.36	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.90120	14.90120	14.81920	14.81920		15.45	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.95320	14.95320	14.87090	14.87090		15.54	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.95870	14.95870	14.87640	14.87640		15.53	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.98450	14.98450	14.90200	14.90200		15.60	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	17.36280	0.01736	18.18180	0.01818	17.363	12.71	0.02	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	112.66710	0.11267	124.93720	0.12494	112.667	13.47	0.11	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	130.65120	0.13065	143.87080	0.14387	130.651	13.57	0.13	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	156.87240	0.15687	171.33050	0.17133	156.872	13.71	0.15	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	314.88170	0.31488	335.12300	0.33512	314.882	14.24	0.25	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	394.14980	0.39415	417.78140	0.41778	394.150	14.40	0.29	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	559.43960	0.55944	592.87410	0.59287	559.440	14.77	0.36	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	614.43790	0.61444	649.71920	0.64972	614.438	14.92	0.38	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	693.60160	0.69360	731.34530	0.73135	693.602	15.13	0.41	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	439.89850	0.43990	418.90910	0.41891	439.898	17.76	0.30	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	403.33350	0.40333	384.06710	0.38407	403.333	18.02	0.28	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	367.42690	0.36743	349.88000	0.34988	367.427	18.30	0.26	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	281.20140	0.28120	267.89190	0.26789	281.201	19.16	0.20	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	265.99850	0.26600	253.45190	0.25345	265.998	19.34	0.19	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry			15.01610	15.01610	14.93320	14.93320		15.61	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.06700	15.06700	14.98310	14.98310		15.68	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.13270	15.13270	15.04750	15.04750		15.85	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.15200	15.15200	15.06640	15.06640		15.86	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	35.18270	0.03518	36.62070	0.03662	35.183	13.35	0.04	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	539.37950	0.53938	566.82120	0.56682	539.379	14.75	0.32	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	479.66800	0.47967	458.07750	0.45808	479.668	18.39	0.29	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			15.24110	15.24110	15.15390	15.15390		16.01	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.33720	15.33720	15.24970	15.24970		16.13	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.48690	14.48690	14.40930	14.40930		14.75	0.00	0.00	0	454.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.65200	14.65200	14.57390	14.57390		14.91	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.81160	14.81160	14.73010	14.73010		15.30	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.98450	14.98450	14.90200	14.90200		15.60	0.00	0.00	0	0.00
£ / R	On 26/04/2019	Any day expiry			18.66000	18.66000	18.54050	18.54050		12.93	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			18.66970	18.66970	18.55000	18.55000		11.56	0.00	0.00	0	27.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 31/05/2019	Any day expiry		18.77150	18.77150		18.65110	18.65110		13.87	0.00	0.00	0	91.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.81610	18.81610		18.69550	18.69550		13.82	0.00	28,826,265.20	1,532	118,669.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	910.14330	0.91014	816.41130	0.81641	910.143	13.34	0.82	0.00	0	1,000.00
£ / R	On 28/06/2019	Any day expiry		18.86080	18.86080		18.74010	18.74010		13.78	0.00	0.00	0	49.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.11650	19.11650		18.99480	18.99480		13.98	0.00	4,779,125.00	250	23,418.00
£ / R	On 16/09/2019	Foreign Exchange Future	19.15	Put	691.51970	0.69152	759.68000	0.75968	691.520	14.03	0.49	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future		19.39930	19.39930		19.27260	19.27260		14.43	0.00	0.00	0	12,845.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	573.13910	0.57314	623.26000	0.62326	573.139	14.14	0.36	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	233.75900	0.23376	217.49590	0.21750	233.759	16.65	0.18	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future		19.70590	19.70590		19.57720	19.57720		14.71	0.00	63,058,880.00	3,200	6,274.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13020	0.13020		0.12930	0.12930		15.99	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future		0.13260	0.13260		0.13170	0.13170		15.96	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future		0.13500	0.13500		0.13410	0.13410		16.21	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.13760	0.13760		0.13670	0.13670		17.67	0.00	0.00	0	0.00
€ / R	On 26/04/2019	Any day expiry		16.13670	16.13670		16.05730	16.05730		12.92	0.00	0.00	0	1.00
€ / R	On 31/05/2019	Any day expiry		16.25180	16.25180		16.17200	16.17200		13.66	0.00	0.00	0	2.00
€ / R	On 10/06/2019	Any day expiry		16.28480	16.28480		16.20510	16.20510		13.62	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.29810	16.29810		16.21830	16.21830		13.67	0.00	11,767,228.20	722	116,987.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	39.03430	0.03903	42.89140	0.04289	39.034	12.89	0.10	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	212.49730	0.21250	188.25840	0.18826	212.497	14.57	0.36	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	620.53760	0.62054	678.61700	0.67862	620.538	14.81	0.67	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry		16.50250	16.50250		16.42220	16.42220		13.78	0.00	0.00	0	0.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.61330	16.61330		16.53270	16.53270		13.87	0.00	63,878,138.50	3,845	39,167.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	161.75700	0.16176	177.26060	0.17726	161.757	12.65	0.21	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.85	Put	229.52990	0.22953	251.30940	0.25131	229.530	12.88	0.27	0.00	0	587.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	182.63740	0.18264	168.23630	0.16824	182.637	16.69	0.20	0.00	0	14,429.00
€ / R	On 13/12/2019	Foreign Exchange Future		16.91330	16.91330		16.82960	16.82960		14.24	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	24.51110	0.02451	26.38580	0.02639	24.511	14.43	0.03	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	37.28290	0.03728	39.99460	0.03999	37.283	14.01	0.05	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.23	Put	43.70730	0.04371	46.82960	0.04683	43.707	13.85	0.05	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	235.12520	0.23513	253.03460	0.25303	235.125	13.01	0.22	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.85	Put	278.84080	0.27884	299.28300	0.29928	278.841	13.09	0.25	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	384.79240	0.38479	412.51570	0.41252	384.792	13.32	0.31	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	184.66660	0.18467	174.77600	0.17478	184.667	18.05	0.15	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.80	Call	183.82690	0.18383	173.98870	0.17399	183.827	18.06	0.15	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	126.56700	0.12657	119.32740	0.11933	126.567	18.97	0.11	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry		17.12290	17.12290		17.03880	17.03880		14.39	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,091.63680	1.09164	1,044.96380	1.04496	1,091.637	13.85	0.61	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	969.81410	0.96981	927.84730	0.92785	969.814	14.16	0.56	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	930.80440	0.93080	890.40970	0.89041	930.804	14.27	0.55	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	901.53660	0.90154	862.37700	0.86238	901.537	14.35	0.54	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future		17.24330	17.24330		17.15970	17.15970		14.52	0.00	0.00	0	4,361.00

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
5Y STND	On 21/12/2021	Interest Rate Swap		96.45000	96.45000		96.39000	96.39000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future		631.65100	631.65100		632.24200	632.24200			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future		643.17900	643.17900		643.78300	643.78300			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future		656.37500	656.37500		656.99400	656.99400			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future		669.25100	669.25100		669.88300	669.88300			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future		732.92100	732.92100		734.31400	734.31400			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future		746.29700	746.29700		747.71800	747.71800			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future		761.60900	761.60900		763.06200	763.06200			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future		776.54900	776.54900		778.03100	778.03100			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future		662.70300	662.70300		664.75900	664.75900			0.00	165,675,750.00	25	345.00
ALBI	On 01/08/2019	Index Future		674.79800	674.79800		676.89400	676.89400			0.00	492,602,540.00	73	794.00
ALBI	On 07/11/2019	Index Future		688.64300	688.64300		690.78400	690.78400			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future		702.15200	702.15200		704.33600	704.33600			0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.20500	10.20500		10.22910	10.22910		11.03	0.00	4,082,000.00	400	26,771.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future		10.34580	10.34580		10.36620	10.36620		11.09	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future		10.48220	10.48220		10.49840	10.49840		11.53	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	218.24970	0.21825	223.38800	0.22339	218.250	12.52	0.33	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future		10.62910	10.62910		10.64290	10.64290		11.86	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future		10.75360	10.75360		10.75970	10.75970		12.80	0.00	0.00	0	1,950.00
CAD/ R	On 16/09/2019	Foreign Exchange Future		10.89980	10.89980		10.90640	10.90640		12.82	0.00	0.00	0	1,415.00
CAD/ R	On 13/12/2019	Foreign Exchange Future		11.03980	11.03980		11.04370	11.04370		13.02	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future		11.19240	11.19240		11.19570	11.19570		13.09	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.30820	14.30820		14.17780	14.17780		13.67	0.00	0.00	0	1,193.00
CHF / R	On 16/09/2019	Foreign Exchange Future		14.59890	14.59890		14.46660	14.46660		14.35	0.00	0.00	0	450.00
CHF / R	On 13/12/2019	Foreign Exchange Future		14.87690	14.87690		14.74090	14.74090		15.09	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		15.18350	15.18350		15.04520	15.04520		15.56	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.18350	2.18350		2.17300	2.17300		12.79	0.00	0.00	0	1,485.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.22700	2.22700		2.21650	2.21650		12.79	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.26860	2.26860		2.25770	2.25770		12.87	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.31420	2.31420		2.30340	2.30340		13.32	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	10.83479		77.04834		10.78826	77.32394			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	10.94272		78.45451		10.89438	78.73602			0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.05484		76.26926		11.00453	76.55712			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.15806		77.76616		11.10585	78.06004			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	11.10457		78.77679		11.05796	79.09221			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.21043		80.21449		11.16205	80.53661			0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.32065		77.59454		11.27033	77.92383			0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.41813		79.11778		11.36600	79.45392			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	656.22600		656.22600		658.34300	658.34300			0.00	314,988,480.00	48	86.00
GOVI	On 01/08/2019	GOVI	668.20300		668.20300		670.36100	670.36100			0.00	0.00	0	436.00
GOVI	On 07/11/2019	GOVI	681.91300		681.91300		684.11700	684.11700			0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	695.29000		695.29000		697.53800	697.53800			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.84870		1.84870		1.83870	1.83870		14.76	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.87300		1.87300		1.86320	1.86320		14.52	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.89640		1.89640		1.88630	1.88630		15.29	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	134.62258		134.62258		134.69348	134.69348			0.00	22,212,725.70	165	129.00
I2025	On 01/08/2019	Bond Future	135.67712		135.67712		135.75093	135.75093			0.00	22,386,724.80	165	1,522.00
I2025	On 07/11/2019	Bond Future	138.49623		138.49623		138.57250	138.57250			0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	139.77524		139.77524		139.85355	139.85355			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	101.23675		101.23675		101.28910	101.28910			0.00	0.00	0	2,954.00
I2029	On 01/08/2019	Bond Future	103.10951		103.10951		103.16405	103.16405			0.00	0.00	0	3,930.00
I2029	On 07/11/2019	Bond Future	104.16058		104.16058		104.21693	104.21693			0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.22795		106.22795		106.28586	106.28586			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	103.41800		103.41800		103.59413	103.59413			0.00	0.00	0	2,184.00
I2033	On 01/08/2019	Bond Future	105.33114		105.33114		105.51166	105.51166			0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	106.35341		106.35341		106.53834	106.53834			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	108.46434		108.46434		108.65331	108.65331			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
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	121.37423		121.37423		121.43477	121.43477			0.00	0.00	0	8,289.00
I2038	On 01/08/2019	Bond Future	122.00431		122.00431		122.06734	122.06734			0.00	0.00	0	11,535.00
I2038	On 07/11/2019	Bond Future	124.53944		124.53944		124.60458	124.60458			0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	125.35774		125.35774		125.42469	125.42469			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	112.93790		112.93790		112.99393	112.99393			0.00	0.00	0	11,310.00
I2046	On 01/08/2019	Bond Future	115.02726		115.02726		115.08557	115.08557			0.00	0.00	0	10,737.00
I2046	On 07/11/2019	Bond Future	115.70240		115.70240		115.76275	115.76275			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future	117.99892		117.99892		118.06096	118.06096			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	119.41624		119.41624		119.72109	119.72109			0.00	0.00	0	7,487.00
I2050	On 01/08/2019	Bond Future	119.83435		119.83435		120.14600	120.14600			0.00	0.00	0	10,893.00
I2050	On 07/11/2019	Bond Future	122.32429		122.32429		122.64315	122.64315			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future	122.91534		122.91534		123.24136	123.24136			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	257.60700		257.60700		257.72800	257.72800			0.00	0.00	0	235.00
IGOV	On 01/08/2019	Index Future	262.37300		262.37300		262.49600	262.49600			0.00	0.00	0	799.00
IGOV	On 07/11/2019	Index Future	267.82400		267.82400		267.95000	267.95000			0.00	0.00	0	0.00
IGOV	On 06/02/2020	Index Future	273.13900		273.13900		273.26800	273.26800			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	0.14170		0.14170		0.14090	0.14090			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.14150		0.14150		0.13990	0.13990			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.14070		0.14070		0.13890	0.13890			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.14060		0.14060		0.13760	0.13760			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.68850		1.68850		1.68650	1.68650		11.66	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future	1.71310		1.71310		1.71120	1.71120		11.27	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future	1.73580		1.73580		1.73370	1.73370		12.07	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.58720		9.58720		9.57600	9.57600		12.43	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	9.71610		9.71610		9.70490	9.70490		12.42	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	9.84040		9.84040		9.82640	9.82640		12.69	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	9.97350		9.97350		9.95760	9.95760		12.77	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.34250		1.34250		1.34120	1.34120			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
PULA / R	On 16/09/2019	Foreign Exchange Future			1.34870		1.34870		1.34740	1.34740			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.35330		1.35330		1.35180	1.35180			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.29880		1.29880		1.29750	1.29750			0.00	0.00	0	702.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.30470		1.30470		1.30330	1.30330			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.30970		1.30970		1.30840	1.30840			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.31510		1.31510		1.31370	1.31370			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.12500		1.12500		1.12550	1.12550			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.13390		1.13390		1.13440	1.13440			0.00	0.00	0	143.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.14190		1.14190		1.14250	1.14250			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.15070		1.15070		1.15150	1.15150			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.56586		114.59816		8.54795	114.70375		5.96	0.00	6,557,306,715.20	57,220	36,554.00
R186	On 02/05/2019	Bond Future	8.50	Call	239.05000		0.23905		311.67000	0.31167	239.050	5.96	0.35	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	588.39000		0.58839		688.52000	0.68852	588.390	6.06	0.62	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Put	210.30000		0.21030		208.95000	0.20895	210.300	6.09	0.31	0.00	0	4,100.00
R186	On 02/05/2019	Bond Future	8.65	Call	704.59000		0.70459		808.83000	0.80883	704.590	6.09	0.69	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	920.41000		0.92041		1,029.01000	1.02901	920.410	6.13	0.78	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,415.94000		1.41594		1,526.61000	1.52661	1,415.940	6.23	0.90	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	14.35000		0.01435		17.69000	0.01769	14.350	6.34	0.03	0.00	0	4,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	3.69000		0.00369		5.21000	0.00521	3.690	6.46	0.01	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,523.63000		2.52363		2,630.74000	2.63074	2,523.630	6.46	0.99	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	1.78000		0.00178		2.71000	0.00271	1.780	6.52	0.01	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,655.90000		3.65590		3,761.65000	3.76165	3,655.900	6.71	1.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,937.33000		3.93733		4,043.00000	4.04300	3,937.330	6.77	1.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	4,217.85000		4.21785		4,323.48000	4.32348	4,217.850	6.82	1.00	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.03	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	7.03	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	7.03	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	7.03	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.62218		111.39127		8.60316	111.50016		6.38	0.00	6,384,947,596.40	57,320	105,263.00
R186	On 01/08/2019	Bond Future	8.30	Call	714.30000		0.71430		751.14000	0.75114	714.300	6.26	0.31	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	1,293.34000		1.29334		1,250.10000	1.25010	1,293.340	6.52	0.45	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,066.66000		3.06666		3,149.94000	3.14994	3,066.660	6.88	0.74	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	44.42000		0.04442		42.19000	0.04219	44.420	7.43	0.03	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.66906		113.67748		8.64887	113.78946		6.25	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	977.14000		0.97714		1,075.58000	1.07558	977.140	5.85	0.32	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,910.22000		1.91022		1,923.03000	1.92303	1,910.220	6.24	0.47	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.70397		110.59988		8.68267	110.71454		6.57	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

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/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			303.06199		303.06199		303.22713	303.22713			0.00	0.00	0	2,462.00
R197	On 01/08/2019	Bond Future			301.21920		301.21920		301.39096	301.39096			0.00	0.00	0	2,500.00
R197	On 07/11/2019	Bond Future			307.47789		307.47789		307.65544	307.65544			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			305.93444		305.93444		306.11675	306.11675			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			235.85846		235.85846		235.97902	235.97902			0.00	0.00	0	7,085.00
R202	On 01/08/2019	Bond Future			236.26492		236.26492		236.39045	236.39045			0.00	0.00	0	9,346.00
R202	On 07/11/2019	Bond Future			241.17400		241.17400		241.30387	241.30387			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			241.89938		241.89938		242.03268	242.03268			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			7.75852		101.38724		7.72960	101.48129		2.60	0.00	967,132,882.36	9,539	18,749.00
R2023	On 01/08/2019	Bond Future			7.78336		103.23757		7.75171	103.33458		2.71	0.00	984,783,180.23	9,539	54,458.00
R2023	On 07/11/2019	Bond Future			7.79293		101.42227		7.75807	101.52203		3.09	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.78457		103.41253		7.74628	103.51468		2.97	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			9.13135		94.46056		9.09356	94.70304		8.49	0.00	0.00	0	33,886.00
R2030	On 02/05/2019	Bond Future	8.90	Call	57.47000		0.05747		108.29000	0.10829	57.470	8.38	0.10	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,750.29000		1.75029		1,987.24000	1.98724	1,750.290	9.05	0.91	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.00	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.19753		92.17967		9.15812	92.42767		8.94	0.00	0.00	0	43,190.00
R2030	On 01/08/2019	Bond Future	8.35	Call	138.11000		0.13811		162.72000	0.16272	138.110	7.90	0.08	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	449.45000		0.44945		509.77000	0.50977	449.450	8.25	0.21	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,550.24000		1.55024		1,681.78000	1.68178	1,550.240	8.84	0.48	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,776.43000		1.77643		1,917.59000	1.91759	1,776.430	8.91	0.52	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	681.92000		0.68192		630.99000	0.63099	681.920	9.48	0.25	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	668.56000		0.66856		618.67000	0.61867	668.560	9.50	0.24	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.25286		94.07189		9.21175	94.32571		8.89	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future			9.29955		91.90853		9.25680	92.16770		9.66	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			9.36609		92.56168		9.32320	92.86126		9.77	0.00	185,123.36	2	20,290.00
R2032	On 01/08/2019	Bond Future			9.43024		94.25093		9.38570	94.55713		9.70	0.00	188,501.86	2	39,971.00
R2032	On 07/11/2019	Bond Future			9.49117		92.02315		9.44487	92.33620		10.12	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.54224		93.82920		9.49424	94.14893		10.76	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			9.58613		95.88471		9.53824	96.25542		10.54	0.00	64,913,948.67	677	48,826.00
R2035	On 01/08/2019	Bond Future			9.65108		97.63468		9.60147	98.01325		10.48	0.00	66,098,678.36	677	52,360.00
R2035	On 07/11/2019	Bond Future			9.71636		95.13343		9.66489	95.52049		10.99	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
R2035	On 06/02/2020	Bond Future			9.77421		97.00045		9.72095	97.39551		11.72	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			9.66646		92.42417		9.61870	92.79675		11.10	0.00	116,454,454.20	1,260	38,965.00
R2037	On 01/08/2019	Bond Future			9.73512		89.85586		9.68567	90.23628		11.57	0.00	113,218,383.60	1,260	41,445.00
R2037	On 07/11/2019	Bond Future			9.79551		91.70042		9.74431	92.08940		11.60	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.84819		89.23992		9.79531	89.63696		12.98	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			9.75143		95.72434		9.70366	96.12528		11.50	0.00	13,784,304.96	144	15,130.00
R2040	On 02/05/2019	Bond Future	9.60	Call	193.83000		0.19383		331.08000	0.33108	193.830	11.25	0.22	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	9.65	Put	1,159.27000		1.15927		936.60000	0.93660	1,159.270	11.34	0.70	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.15	Put	19.21000		0.01921		15.58000	0.01558	19.210	12.28	0.03	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,645.80000		3.64580		4,044.90000	4.04490	3,645.800	12.40	0.98	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.81988		92.96595		9.77044	93.37538		12.01	0.00	18,314,292.15	197	24,993.00
R2040	On 07/11/2019	Bond Future			9.88037		94.87448		9.82923	95.29298		12.05	0.00	0.00	0	0.00
R2040	On 06/02/2020	Bond Future			9.93331		92.22572		9.88054	92.65281		13.54	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			9.76113		92.91642		9.71325	93.32725		12.09	0.00	918,385,895.28	9,884	18,746.00
R2044	On 01/08/2019	Bond Future			9.82633		90.23193		9.77683	90.65139		12.64	0.00	891,852,396.12	9,884	28,745.00
R2044	On 01/08/2019	Bond Future	9.36	Call	801.59000		0.80159		926.32000	0.92632	801.590	11.93	0.25	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,542.85000		2.54285		2,791.33000	2.79133	2,542.850	12.82	0.53	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	694.92000		0.69492		635.92000	0.63592	694.920	14.29	0.18	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.88384		92.08430		9.83269	92.51308		12.71	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future			9.93405		89.50609		9.88133	89.94363		14.31	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			9.71041		92.34581		9.66227	92.77384		12.52	0.00	4,821,374,740.10	52,210	37,677.00
R2048	On 01/08/2019	Bond Future			9.76786		94.03113		9.71817	94.46809		12.50	0.00	4,909,365,297.30	52,210	84,857.00
R2048	On 07/11/2019	Bond Future			9.82540		91.51933		9.77406	91.96593		13.18	0.00	0.00	0	0.00
R2048	On 06/02/2020	Bond Future			9.87619		93.31546		9.82327	93.77126		14.16	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			6.76964		102.54771		6.76584	102.55025		0.19	0.00	21,022,280.55	205	2,550.00
R207	On 01/08/2019	Bond Future			6.36439		100.77828		6.35570	100.78206		0.17	0.00	20,659,547.40	205	4,533.00
R207	On 07/11/2019	Bond Future			4.31573		102.84673		4.28986	102.85136		0.07	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			6.87135		100.46058		6.87002	100.46291		0.78	0.00	16,375,074.54	163	6,818.00
R208	On 01/08/2019	Bond Future			6.78565		102.29401		6.78334	102.29756		0.85	0.00	20,765,684.03	203	10,859.00

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
R208	On 07/11/2019	Bond Future			6.59272		100.98785		6.58936	100.99223		0.91	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			6.27831		102.96964		6.27378	102.97455		0.85	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			9.53047		73.33644		9.48235	73.65537		11.84	0.00	256,677,540.00	3,500	26,091.00
R209	On 02/05/2019	Bond Future	9.35	Call	116.18000		0.11618		210.92000	0.21092	116.180	11.60	0.17	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,708.35000		2.70835		3,025.43000	3.02543	2,708.350	12.76	0.98	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	0.01000		0.00001		0.01000	0.00001	0.010	13.95	0.00	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.95	0.00	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.58826		74.67488		9.53859	75.00046		11.92	0.00	214,316,905.60	2,870	83,116.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,027.09000		1.02709		1,158.20000	1.15820	1,027.090	11.64	0.35	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,664.75000		2.66475		2,885.40000	2.88540	2,664.750	12.40	0.62	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	405.40000		0.40540		369.55000	0.36955	405.400	13.89	0.14	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.64338		73.05420		9.59203	73.38708		12.46	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.68967		74.48799		9.63676	74.82769		13.27	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			186.41298		186.41298		186.50912	186.50912			0.00	0.00	0	2,251.00
R210	On 01/08/2019	Bond Future			189.86145		189.86145		189.96154	189.96154			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future			191.20688		191.20688		191.31032	191.31032			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			195.00197		195.00197		195.10837	195.10837			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			157.80474		157.80474		157.89224	157.89224			0.00	183,684,717.36	1,164	6,782.00
R212	On 01/08/2019	Bond Future			158.53625		158.53625		158.62719	158.62719			0.00	184,536,195.00	1,164	2,690.00
R212	On 07/11/2019	Bond Future			161.83042		161.83042		161.92437	161.92437			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future			162.80291		162.80291		162.89939	162.89939			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			9.25574		85.27143		9.21271	85.54364		9.37	0.00	1,019,419,945.65	11,955	14,434.00
R213	On 01/08/2019	Bond Future			9.31562		86.82771		9.27095	87.10582		9.51	0.00	218,458,518.36	2,516	16,840.00
R213	On 07/11/2019	Bond Future			9.37507		85.05635		9.32861	85.34081		9.87	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future			9.42693		86.72550		9.37873	87.01596		10.30	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

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
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	9.73050		72.16141		9.68239	72.49326		12.88	0.00	0.00	0	6,669.00
R214	On 01/08/2019	Bond Future	9.78884		73.47841		9.73922	73.81712		12.84	0.00	0.00	0	9,922.00
R214	On 07/11/2019	Bond Future	9.84741		71.68694		9.79617	72.03315		13.47	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.89918		73.09383		9.84639	73.44717		14.38	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	10.66140		10.66140		10.62310	10.62310		12.58	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.80250		10.80250		10.76360	10.76360		12.51	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.93840		10.93840		10.89740	10.89740		12.94	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.39260		2.39260		2.38800	2.38800		21.49	0.00	0.00	0	0.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.28460		2.28460		2.28200	2.28200		21.75	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.18880		2.18880		2.18780	2.18780		22.78	0.00	0.00	0	0.00
Total for Derivatives :											32,439,168,298.88	559,804	10 070 944.00	
Grand Total:											32,439,168,298.88	559,804	10 070 944.00	