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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/01/2019

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 25/01/2019	Any day expiry	13.88690	13.88690		13.86430	13.86430		14.68	0.00	0.00	0	51.00	
\$ / R	On 30/01/2019	Any day expiry	13.89500	13.89500		13.87240	13.87240		13.93	0.00	0.00	0	1,018.00	
\$ / R	On 31/01/2019	Any day expiry	13.89660	13.89660		13.87410	13.87410		14.20	0.00	0.00	0	1,922.00	
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	1.38730	0.00139	2.01570	0.00202	1.387	18.40	0.01	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	13.80	Put	84.65050	0.08465	103.05470	0.10305	84.650	14.66	0.38	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	13.95	Put	154.44580	0.15445	180.54730	0.18055	154.446	14.44	0.56	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.00	Call	83.13680	0.08314	87.10870	0.08711	83.137	14.68	0.38	0.00	0	731.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Call	35.93730	0.03594	39.34490	0.03934	35.937	15.63	0.19	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	339.33730	0.33934	365.24490	0.36524	339.337	15.63	0.81	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	382.20380	0.38220	407.72770	0.40773	382.204	15.87	0.84	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	15.96270	0.01596	17.97050	0.01797	15.963	16.49	0.10	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.55	Call	7.22610	0.00723	8.22050	0.00822	7.226	17.31	0.05	0.00	0	600.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	1.04410	0.00104	1.49500	0.00150	1.044	21.80	0.01	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	0.37430	0.00037	0.51690	0.00052	0.374	24.09	0.00	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry	13.91770	13.91770		13.89540	13.89540		14.76	0.00	0.00	0	70.00	
\$ / R	On 15/02/2019	Any day expiry	13.92100	13.92100		13.89870	13.89870		14.92	0.00	0.00	0	6.00	

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 15/02/2019	Any day expiry	13.87	Put	186.67930		0.18668		210.24090	0.21024	186.679	14.86	0.45	0.00	0	22,000.00
\$ / R	On 25/02/2019	Any day expiry			13.93740		13.93740		13.91540	13.91540		14.98	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			13.94230		13.94230		13.92030	13.92030		15.14	0.00	0.00	0	5,899.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	19.77270		0.01977		23.05590	0.02306	19.773	14.89	0.07	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	156.16010		0.15616		175.04430	0.17504	156.160	14.78	0.35	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	431.17480		0.43117		457.43440	0.45743	431.175	15.89	0.63	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	159.08510		0.15909		163.52880	0.16353	159.085	16.04	0.34	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	466.78510		0.46679		493.22880	0.49323	466.785	16.04	0.66	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	98.82980		0.09883		103.45540	0.10346	98.830	16.84	0.23	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	65.10490		0.06510		69.06730	0.06907	65.105	17.49	0.16	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	24.72620		0.02473		27.20470	0.02720	24.726	18.85	0.07	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	11.80090		0.01180		13.15140	0.01315	11.801	19.50	0.04	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.94900		13.94900		13.92690	13.92690		15.09	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.95060		13.95060		13.92850	13.92850		15.14	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			13.96060		13.96060		13.93840	13.93840		15.16	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	295.47030		0.29547		319.15400	0.31915	295.470	15.15	0.48	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	50.63540		0.05064		53.87450	0.05387	50.635	18.30	0.12	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.97220		13.97220		13.94990	13.94990		15.21	0.00	557,211,336.00	39,880	520,120.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.07780		0.00008		0.09740	0.00010	0.078	22.61	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	1.73240		0.00173		2.05520	0.00206	1.732	17.87	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	6.73690		0.00674		6.55380	0.00655	6.737	14.78	0.02	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	7.28930		0.00729		7.02570	0.00703	7.289	14.61	0.02	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	18.67530		0.01868		19.95400	0.01995	18.675	14.39	0.06	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	25.59100		0.02559		28.15800	0.02816	25.591	14.37	0.07	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	27.20270		0.02720		30.08120	0.03008	27.203	14.36	0.08	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	34.51290		0.03451		38.83020	0.03883	34.513	14.35	0.09	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	39.84890		0.03985		45.22660	0.04523	39.849	14.33	0.10	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	48.42270		0.04842		55.50110	0.05550	48.423	14.32	0.12	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	52.52430		0.05252		60.40820	0.06041	52.524	14.31	0.13	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	68.22910		0.06823		79.12470	0.07912	68.229	14.29	0.16	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	85.06120		0.08506		97.53120	0.09753	85.061	14.40	0.19	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	92.07500		0.09207		105.14510	0.10515	92.075	14.44	0.20	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	118.36870		0.11837		133.45670	0.13346	118.369	14.57	0.25	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	130.18880		0.13019		146.08130	0.14608	130.189	14.62	0.26	0.00	0	17,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	146.04470		0.14604		162.93540	0.16294	146.045	14.68	0.29	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	163.12420		0.16312		180.99480	0.18099	163.124	14.75	0.31	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	170.30410		0.17030		188.56080	0.18856	170.304	14.78	0.32	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	193.04160		0.19304		212.43290	0.21243	193.042	14.86	0.35	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	201.02480		0.20102		220.78190	0.22078	201.025	14.88	0.36	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	209.20810		0.20921		229.32970	0.22933	209.208	14.91	0.37	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	221.86430		0.22186		242.51890	0.24252	221.864	14.95	0.38	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	239.44660		0.23945		260.79040	0.26079	239.447	15.00	0.40	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	253.16420		0.25316		275.00740	0.27501	253.164	15.04	0.41	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	267.33480		0.26733		289.66170	0.28966	267.335	15.08	0.43	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 18/03/2019	Foreign Exchange Future	13.86	Put	272.15800	0.27216	294.64250	0.29464	272.158	15.09	0.43	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	291.95200	0.29195	315.04810	0.31505	291.952	15.14	0.45	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	340.00870	0.34001	341.52690	0.34153	340.009	15.21	0.52	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	318.47750	0.31848	320.48830	0.32049	318.478	15.34	0.50	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	346.27750	0.34628	370.58830	0.37059	346.278	15.34	0.50	0.00	0	35,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	369.91000	0.36991	394.58100	0.39458	369.910	15.44	0.52	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	243.86310	0.24386	247.33220	0.24733	243.863	15.86	0.41	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	227.87600	0.22788	231.58800	0.23159	227.876	15.99	0.39	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	526.55520	0.52656	552.69460	0.55269	526.555	16.07	0.62	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	540.66500	0.54066	566.87990	0.56688	540.665	16.12	0.63	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	212.86500	0.21287	216.77990	0.21678	212.865	16.12	0.37	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	576.58220	0.57658	602.96090	0.60296	576.582	16.25	0.65	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	643.43610	0.64344	670.01940	0.67002	643.436	16.48	0.69	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	651.02990	0.65103	677.62930	0.67763	651.030	16.51	0.69	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	170.85540	0.17086	175.16970	0.17517	170.855	16.54	0.31	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	166.20060	0.16620	170.54120	0.17054	166.201	16.59	0.30	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	161.66690	0.16167	166.03120	0.16603	161.667	16.64	0.29	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	689.46690	0.68947	716.13120	0.71613	689.467	16.64	0.71	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	712.89390	0.71289	739.58470	0.73958	712.894	16.72	0.72	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	736.58230	0.73658	763.28880	0.76329	736.582	16.80	0.73	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	809.12560	0.80913	835.83360	0.83583	809.126	17.03	0.75	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	883.35680	0.88336	909.97980	0.90998	883.357	17.24	0.78	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	106.09360	0.10609	110.33200	0.11033	106.094	17.38	0.21	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	942.39160	0.94239	968.91470	0.96891	942.392	17.41	0.80	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	950.91230	0.95091	977.41960	0.97742	950.912	17.43	0.80	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	959.45230	0.95945	985.94330	0.98594	959.452	17.45	0.80	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	968.01430	0.96801	994.48710	0.99449	968.014	17.48	0.80	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	79.78140	0.07978	83.63580	0.08364	79.781	17.85	0.16	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,143.16730	1.14317	1,169.23150	1.16923	1,143.167	17.95	0.85	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,197.00560	1.19701	1,222.93030	1.22293	1,197.006	18.09	0.86	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,215.06820	1.21507	1,240.94450	1.24094	1,215.068	18.14	0.86	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,224.12110	1.22412	1,249.97370	1.24997	1,224.121	18.16	0.86	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	62.66520	0.06267	66.12100	0.06612	62.665	18.25	0.13	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,278.71570	1.27872	1,304.42330	1.30442	1,278.716	18.30	0.87	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,287.86050	1.28786	1,313.54280	1.31354	1,287.861	18.32	0.87	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	58.38600	0.05839	61.71990	0.06172	58.386	18.37	0.12	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	55.96490	0.05596	59.22490	0.05922	55.965	18.44	0.12	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,398.51210	1.39851	1,423.90130	1.42390	1,398.512	18.61	0.89	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	44.62830	0.04463	47.52630	0.04753	44.628	18.72	0.10	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	40.93120	0.04093	43.70910	0.04371	40.931	18.76	0.09	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	40.22710	0.04023	42.98050	0.04298	40.227	18.77	0.09	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	37.51830	0.03752	40.17520	0.04018	37.518	18.80	0.08	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	34.97860	0.03498	37.54020	0.03754	34.979	18.84	0.08	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	28.28250	0.02828	30.56210	0.03056	28.283	18.93	0.06	0.00	0	139,342.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	21.59180	0.02159	23.53620	0.02354	21.592	19.06	0.05	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	20.82110	0.02082	22.72320	0.02272	20.821	19.07	0.05	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	18.66190	0.01866	20.43930	0.02044	18.662	19.12	0.05	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	15.24240	0.01524	16.80410	0.01680	15.242	19.21	0.04	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	11.96740	0.01197	13.29740	0.01330	11.967	19.32	0.03	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	10.89630	0.01090	12.14400	0.01214	10.896	19.36	0.03	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	8.68770	0.00869	9.75390	0.00975	8.688	19.46	0.02	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	7.46180	0.00746	8.41880	0.00842	7.462	19.53	0.02	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	5.08370	0.00508	5.80700	0.00581	5.084	19.69	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	4.89120	0.00489	5.59400	0.00559	4.891	19.71	0.01	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	3.35110	0.00335	3.85790	0.00386	3.351	20.78	0.01	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	3.33840	0.00334	3.84270	0.00384	3.338	20.83	0.01	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	3.27700	0.00328	3.76930	0.00377	3.277	21.05	0.01	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	3.20800	0.00321	3.68680	0.00369	3.208	21.32	0.01	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	3.19700	0.00320	3.67360	0.00367	3.197	21.37	0.01	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	3.18610	0.00319	3.66060	0.00366	3.186	21.41	0.01	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	3.05580	0.00306	3.50410	0.00350	3.056	22.00	0.01	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	2.99360	0.00299	3.42900	0.00343	2.994	22.32	0.01	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	2.84230	0.00284	3.24510	0.00325	2.842	23.22	0.01	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	2.59460	0.00259	2.93720	0.00294	2.595	25.48	0.01	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	1.66280	0.00166	1.90010	0.00190	1.663	26.16	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.98710	13.98710	13.96490	13.96490		15.43	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	304.12410	0.30412	326.91680	0.32692	304.124	15.26	0.44	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	367.11480	0.36711	392.37860	0.39238	367.115	15.43	0.49	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.99050	13.99050	13.96830	13.96830		15.49	0.00	0.00	0	4,228.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	43.10930	0.04311	53.18340	0.05318	43.109	14.10	0.10	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	137.70770	0.13771	154.51240	0.15451	137.708	14.71	0.25	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	425.02850	0.42503	425.81530	0.42582	425.028	15.30	0.57	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	495.89850	0.49590	522.76010	0.52276	495.898	15.98	0.57	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	529.22130	0.52922	556.30750	0.55631	529.221	16.10	0.59	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	224.99930	0.22500	230.33860	0.23034	224.999	16.47	0.35	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	161.91180	0.16191	167.33810	0.16734	161.912	17.14	0.27	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	63.01030	0.06301	66.57680	0.06658	63.010	18.84	0.12	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	38.73480	0.03873	41.78260	0.04178	38.735	19.40	0.08	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.99710	13.99710	13.97500	13.97500		15.47	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.00220	14.00220	13.98010	13.98010		15.55	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	267.84440	0.26784	290.45260	0.29045	267.844	15.21	0.39	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	263.23090	0.26323	269.16440	0.26916	263.231	16.38	0.38	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.01890	14.01890	13.99710	13.99710		15.55	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.03750	14.03750	14.01600	14.01600		15.76	0.00	0.00	0	349.00
\$ / R	On 30/04/2019	Any day expiry			14.04440	14.04440	14.02300	14.02300		15.76	0.00	0.00	0	345.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	80.25020	0.08025	92.50640	0.09251	80.250	14.51	0.14	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	758.96520	0.75897	757.74500	0.75775	758.965	14.96	0.71	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	551.27740	0.55128	579.72560	0.57973	551.277	16.08	0.54	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 30/04/2019	Any day expiry	14.25	Put	583.21560	0.58322		611.86790	0.61187	583.216	16.19	0.55	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	216.63320	0.21663		224.36440	0.22436	216.633	17.45	0.29	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	105.36810	0.10537		111.08510	0.11109	105.368	19.00	0.15	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	75.53360	0.07553		80.43500	0.08043	75.534	19.61	0.11	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.09810	14.09810		14.07690	14.07690		16.13	0.00	0.00	0	238.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	114.33860	0.11434		127.49050	0.12749	114.339	14.77	0.17	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	599.81150	0.59981		625.86780	0.62587	599.812	16.32	0.51	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	630.79850	0.63080		657.09840	0.65710	630.798	16.41	0.52	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	264.74440	0.26474		271.00490	0.27100	264.744	17.87	0.30	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	145.20840	0.14521		150.03800	0.15004	145.208	19.27	0.18	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	109.83990	0.10984		113.98030	0.11398	109.840	19.83	0.14	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.10330	14.10330		14.08200	14.08200		16.10	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.10510	14.10510		14.08380	14.08380		16.12	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.12250	14.12250		14.10100	14.10100		16.21	0.00	3,671,850.00	260	110,127.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	3.48880	0.00349		3.80030	0.00380	3.489	18.31	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	40.34270	0.04034		44.72140	0.04472	40.343	15.29	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	82.25940	0.08226		92.97230	0.09297	82.259	14.67	0.12	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	124.59710	0.12460		137.87160	0.13787	124.597	14.85	0.17	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	128.89460	0.12889		142.39310	0.14239	128.895	14.87	0.17	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	188.86470	0.18886		204.94920	0.20495	188.865	15.06	0.23	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	191.71120	0.19171		207.89900	0.20790	191.711	15.07	0.23	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	417.70410	0.41770		440.24480	0.44024	417.704	15.81	0.40	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	442.36810	0.44237		465.39000	0.46539	442.368	15.89	0.41	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	636.45460	0.63645		638.88290	0.63888	636.455	16.03	0.56	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	504.62950	0.50463		528.72680	0.52873	504.629	16.06	0.45	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	542.91300	0.54291		567.58040	0.56758	542.913	16.17	0.47	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	618.92310	0.61892		644.37730	0.64438	618.923	16.39	0.50	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	649.53800	0.64954		675.23970	0.67524	649.538	16.48	0.51	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	461.00110	0.46100		465.89610	0.46590	461.001	16.79	0.44	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	409.98800	0.40999		415.34950	0.41535	409.988	17.08	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	902.73640	0.90274		929.70820	0.92971	902.736	17.17	0.61	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	916.98920	0.91699		944.00240	0.94400	916.989	17.21	0.61	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	343.99250	0.34399		349.73760	0.34974	343.993	17.52	0.35	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	281.31360	0.28131		286.85740	0.28686	281.314	18.04	0.30	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	240.75130	0.24075		245.99470	0.24599	240.751	18.46	0.26	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	212.36980	0.21237		217.30540	0.21731	212.370	18.80	0.23	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	194.35060	0.19435		199.11940	0.19912	194.351	18.98	0.22	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	191.50560	0.19151		196.24580	0.19625	191.506	19.01	0.21	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	170.29090	0.17029		174.78530	0.17479	170.291	19.25	0.19	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	159.47500	0.15947		163.82410	0.16382	159.475	19.38	0.18	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	156.03680	0.15604		160.33510	0.16034	156.037	19.43	0.18	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	147.25210	0.14725		151.41750	0.15142	147.252	19.55	0.17	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	138.00500	0.13800		142.01950	0.14202	138.005	19.68	0.16	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	45.94930	0.04595		47.68640	0.04769	45.949	23.09	0.06	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			14.13300	14.13300		14.11140	14.11140		16.30	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.14670	14.14670		14.12540	14.12540		16.34	0.00	0.00	0	333.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	142.89280	0.14289	156.60610	0.15661	142.893	14.95	0.18	0.00	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	636.00550	0.63601	660.77070	0.66077	636.006	16.43	0.49	0.00	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	666.32400	0.66632	691.32580	0.69133	666.324	16.52	0.51	0.00	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	300.23780	0.30024	305.33540	0.30534	300.238	18.15	0.30	0.00	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	176.21710	0.17622	180.22750	0.18023	176.217	19.43	0.19	0.00	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	138.13550	0.13814	141.60580	0.14161	138.135	19.94	0.15	0.00	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.15190	14.15190		14.13060	14.13060		16.32	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.15530	14.15530		14.13410	14.13410		16.35	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	278.01070	0.27801	296.08220	0.29608	278.011	15.32	0.29	0.00	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	134.60230	0.13460	137.83900	0.13784	134.602	20.07	0.15	0.00	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.20390	14.20390		14.18360	14.18360		16.51	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	173.12830	0.17313	186.84980	0.18685	173.128	15.08	0.19	0.00	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	672.36530	0.67237	695.74840	0.69575	672.365	16.51	0.48	0.00	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	702.09340	0.70209	725.70170	0.72570	702.093	16.59	0.49	0.00	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	341.12730	0.34113	345.97190	0.34597	341.127	18.40	0.30	0.00	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	212.13440	0.21213	216.03000	0.21603	212.134	19.56	0.20	0.00	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	171.56420	0.17156	174.96430	0.17496	171.564	20.03	0.17	0.00	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.20570	14.20570		14.18530	14.18530		16.51	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.22700	14.22700		14.20670	14.20670		16.60	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	857.44140	0.85744	881.83490	0.88183	857.441	16.96	0.53	0.00	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	209.22430	0.20922	212.67190	0.21267	209.224	19.81	0.19	0.00	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.25730	14.25730		14.23710	14.23710		16.64	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	197.06340	0.19706	211.16140	0.21116	197.063	15.14	0.20	0.00	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	701.31930	0.70132	724.24550	0.72425	701.319	16.57	0.46	0.00	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	730.54120	0.73054	753.70900	0.75371	730.541	16.64	0.47	0.00	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	371.24840	0.37125	376.26590	0.37627	371.248	18.65	0.30	0.00	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	241.04540	0.24105	245.03160	0.24503	241.045	19.75	0.21	0.00	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	198.70680	0.19871	202.10030	0.20210	198.707	20.22	0.18	0.00	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.26260	14.26260		14.24250	14.24250		16.62	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.26620	14.26620		14.24610	14.24610		16.63	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.26790	14.26790		14.24790	14.24790		16.64	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	79.15760	0.07916	80.04660	0.08005	79.158	23.48	0.07	0.00	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.28740	14.28740		14.26770	14.26770		16.71	0.00	0.00	0	14,290.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	7.49170	0.00749	7.56680	0.00757	7.492	15.95	0.01	0.00	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	103.87960	0.10388	112.00500	0.11200	103.880	14.76	0.12	0.00	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	282.80610	0.28281	298.69580	0.29870	282.806	15.36	0.25	0.00	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	557.05530	0.55706	578.50890	0.57851	557.055	16.13	0.39	0.00	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	588.09760	0.58810	609.86910	0.60987	588.098	16.22	0.41	0.00	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	652.70950	0.65271	675.05720	0.67506	652.709	16.40	0.43	0.00	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	720.58670	0.72059	743.43380	0.74343	720.587	16.58	0.46	0.00	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	791.60320	0.79160	814.89000	0.81489	791.603	16.76	0.48	0.00	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,527.49750	1.52750	1,552.31780	1.55232	1,527.498	18.37	0.66	0.00	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,670.49750	1.67050	1,695.20700	1.69521	1,670.498	18.66	0.69	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	340.92680	0.34093	345.05140	0.34505	340.927	19.11	0.27	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	175.48540	0.17549	179.27960	0.17928	175.485	20.86	0.15	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	151.78490	0.15178	155.04730	0.15505	151.785	21.63	0.13	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	141.57180	0.14157	144.58470	0.14458	141.572	22.02	0.12	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	137.97750	0.13798	140.89620	0.14090	137.978	22.17	0.12	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	123.56530	0.12357	126.09790	0.12610	123.565	22.85	0.11	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	117.31360	0.11731	119.66980	0.11967	117.314	23.18	0.10	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	111.12610	0.11113	111.56730	0.11157	111.126	23.43	0.09	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	72.90880	0.07291	73.36430	0.07336	72.909	23.43	0.07	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.31220	14.31220	14.29280	14.29280		16.72	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	219.19700	0.21920	233.44180	0.23344	219.197	15.17	0.20	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	726.16370	0.72616	748.37030	0.74837	726.164	16.57	0.45	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	755.14820	0.75515	777.56840	0.77757	755.148	16.65	0.46	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	403.06790	0.40307	408.13490	0.40813	403.068	18.81	0.31	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	270.59660	0.27060	274.53710	0.27454	270.597	19.85	0.22	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	225.43330	0.22543	228.76590	0.22877	225.433	20.33	0.18	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.31580	14.31580	14.29640	14.29640		16.74	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.36750	14.36750	14.34830	14.34830		16.83	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	241.37970	0.24138	255.81990	0.25582	241.380	15.24	0.21	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	750.08740	0.75009	772.00940	0.77201	750.087	16.61	0.44	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	778.87470	0.77887	800.97740	0.80098	778.875	16.68	0.45	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	428.10670	0.42811	433.07610	0.43308	428.107	19.01	0.30	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	296.38350	0.29638	300.19230	0.30019	296.383	20.02	0.22	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	251.39250	0.25139	254.62600	0.25463	251.393	20.49	0.19	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.42010	14.42010	14.40020	14.40020		16.91	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	260.61030	0.26061	275.18100	0.27518	260.610	15.31	0.21	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	769.30900	0.76931	791.36450	0.79136	769.309	16.62	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	797.89440	0.79789	820.13080	0.82013	797.894	16.69	0.44	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	452.47440	0.45247	457.05010	0.45705	452.474	19.13	0.30	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	320.97240	0.32097	324.45780	0.32446	320.972	20.13	0.23	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	275.87150	0.27587	278.82760	0.27883	275.872	20.59	0.20	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.42550	14.42550	14.40560	14.40560		16.96	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.42920	14.42920	14.40920	14.40920		16.97	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.44550	14.44550	14.42540	14.42540		16.97	0.00	0.00	0	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	39.69770	0.03970	39.95750	0.03996	39.698	13.09	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	504.28450	0.50428	523.97550	0.52398	504.284	15.88	0.33	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	705.44810	0.70545	727.17300	0.72717	705.448	16.42	0.40	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	345.55490	0.34555	349.10120	0.34910	345.555	20.05	0.24	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	283.73530	0.28374	286.54910	0.28655	283.735	20.69	0.20	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	108.69610	0.10870	109.48290	0.10948	108.696	23.04	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.47790	14.47790	14.45770	14.45770		17.02	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	276.89650	0.27690	294.44100	0.29444	276.897	15.28	0.21	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	786.90570	0.78691	809.63310	0.80963	786.906	16.59	0.42	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	815.26520	0.81527	838.16180	0.83816	815.265	16.67	0.43	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	476.78150	0.47678	480.92640	0.48093	476.782	19.25	0.30	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	347.13850	0.34714	350.74930	0.35075	347.138	20.22	0.23	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	302.62930	0.30263	306.81700	0.30682	302.629	20.68	0.20	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.48150	14.48150	14.46130	14.46130		17.03	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.53390	14.53390	14.51380	14.51380		17.11	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.59100	14.59100	14.57100	14.57100		17.22	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.61680	14.61680	14.59690	14.59690		17.25	0.00	11,693,440.00	800	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	56.11660	0.05612	69.03240	0.06903	56.117	12.93	0.06	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	729.28700	0.72929	752.24280	0.75224	729.287	16.43	0.37	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	390.53000	0.39053	395.04120	0.39504	390.530	20.99	0.23	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.64810	14.64810	14.62830	14.62830		17.34	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.69810	14.69810	14.67860	14.67860		17.42	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.76220	14.76220	14.74350	14.74350		17.50	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.78100	14.78100	14.76250	14.76250		17.56	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.86850	14.86850	14.85090	14.85090		17.63	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.96510	14.96510	14.94650	14.94650		17.73	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.97220	13.97220	13.94990	13.94990		15.21	0.00	0.00	0	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.12250	14.12250	14.10100	14.10100		16.21	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.28740	14.28740	14.26770	14.26770		16.71	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.44550	14.44550	14.42540	14.42540		16.97	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.61680	14.61680	14.59690	14.59690		17.25	0.00	0.00	0	0.00
£ / R	On 31/01/2019	Any day expiry			17.97740	17.97740	17.85980	17.85980		13.57	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			18.06200	18.06200	17.94450	17.94450		14.49	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.11690	18.11690	17.99880	17.99880		14.64	0.00	9,239,619.00	510	394,781.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	353.38630	0.35339	427.03570	0.42704	353.386	14.63	0.44	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	143.62290	0.14362	134.32490	0.13432	143.623	15.85	0.23	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,185.82100	1.18582	1,297.20240	1.29720	1,185.821	16.11	0.81	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	39.04960	0.03905	38.09030	0.03809	39.050	17.22	0.07	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	30.90410	0.03090	30.61840	0.03062	30.904	17.48	0.06	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	6.31380	0.00631	7.12420	0.00712	6.314	19.31	0.01	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.15080	18.15080	18.03250	18.03250		14.79	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			18.20350	18.20350	18.08530	18.08530		14.81	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			18.23780	18.23780	18.11960	18.11960		14.92	0.00	0.00	0	120.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.39160	18.39160	18.27230	18.27230		15.25	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.69020	18.69020	18.57200	18.57200		15.57	0.00	0.00	0	15,609.00
£ / R	On 13/12/2019	Foreign Exchange Future			18.97250	18.97250	18.85420	18.85420		15.79	0.00	0.00	0	4,630.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.28120	19.28120	19.16320	19.16320		16.40	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12830	0.12830	0.12780	0.12780		21.06	0.00	4,139,086.30	32,261	76.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13060	0.13060	0.13010	0.13010		21.43	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13320	0.13320	0.13270	0.13270		21.26	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 13/12/2019	Foreign Exchange Future		0.13570	0.13570		0.13520	0.13520		21.07	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.13850	0.13850		0.13800	0.13800		21.04	0.00	0.00	0	0.00
€ / R	On 20/02/2019	Any day expiry		15.85320	15.85320		15.84590	15.84590		13.36	0.00	0.00	0	0.00
€ / R	On 20/02/2019	Any day expiry	15.80	Put	210.54230	0.21054	227.25840	0.22726	210.542	13.27	0.46	0.00	0	25,000.00
€ / R	On 28/02/2019	Any day expiry		15.87890	15.87890		15.87160	15.87160		13.64	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future		15.93710	15.93710		15.92930	15.92930		13.79	0.00	30,678,917.50	1,925	125,614.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	313.19900	0.31320	322.46070	0.32246	313.199	13.90	0.48	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry		15.97320	15.97320		15.96550	15.96550		13.89	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry		16.02970	16.02970		16.02260	16.02260		14.07	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry		16.06630	16.06630		16.05950	16.05950		14.14	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.23060	16.23060		16.22370	16.22370		14.73	0.00	0.00	0	24,570.00
€ / R	On 14/08/2019	Any day expiry		16.44000	16.44000		16.43500	16.43500		15.11	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,109.02510	1.10903	1,128.90240	1.12890	1,109.025	15.88	0.59	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	134.91910	0.13492	142.39290	0.14239	134.919	19.31	0.12	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.55420	16.55420		16.55000	16.55000		15.25	0.00	1,986,504.00	120	22,079.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	302.00180	0.30200	314.12440	0.31412	302.002	17.96	0.23	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future		16.86510	16.86510		16.86090	16.86090		15.59	0.00	0.00	0	17,899.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	47.22350	0.04722	54.73050	0.05473	47.224	13.74	0.05	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	601.99060	0.60199	620.25720	0.62026	601.991	14.75	0.35	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	272.11580	0.27212	282.31700	0.28232	272.116	20.36	0.17	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future		17.20770	17.20770		17.20600	17.20600		15.98	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.85000	96.85000		96.92000	96.92000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future		614.12300	614.12300		612.81800	612.81800			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future		624.65400	624.65400		623.49500	623.49500			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future		636.71100	636.71100		635.63700	635.63700			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		707.55100	707.55100		705.19500	705.19500			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future		719.68400	719.68400		717.48200	717.48200			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future		733.57400	733.57400		731.45400	731.45400			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future		640.02300	640.02300		637.25600	637.25600			0.00	0.00	0	396.00
ALBI	On 02/05/2019	Index Future		650.99800	650.99800		648.36000	648.36000			0.00	0.00	0	751.00
ALBI	On 01/08/2019	Index Future		663.56300	663.56300		660.98500	660.98500			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future		9.97080	9.97080		9.97760	9.97760		11.93	0.00	0.00	0	7,452.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.09040	10.09040		10.09790	10.09790		12.62	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future		10.22230	10.22230		10.23170	10.23170		12.73	0.00	0.00	0	813.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future		10.34980	10.34980		10.35930	10.35930		12.80	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	288.82910	0.28883	297.42520	0.29743	288.829	13.81	0.34	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future		10.48840	10.48840		10.49890	10.49890		13.32	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
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.48380		10.48380		10.50230	10.50230		12.87	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	10.61750		10.61750		10.63690	10.63690		13.49	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	10.76200		10.76200		10.78270	10.78270		13.75	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	10.89770		10.89770		10.91910	10.91910		13.91	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.04560		11.04560		11.06640	11.06640		14.37	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future	14.07000		14.07000		17.34000	17.34000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.06870		14.06870		14.06060	14.06060		14.12	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.34180		14.34180		14.33380	14.33380		15.26	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	14.64390		14.64390		14.63790	14.63790		16.09	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	14.93370		14.93370		14.92790	14.92790		16.66	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	15.25570		15.25570		15.25080	15.25080		16.98	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.05060		2.05060		2.04940	2.04940		13.46	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.07190		2.07190		2.07070	2.07070		13.98	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.13490		2.13490		2.13410	2.13410		13.32	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.17520		2.17520		2.17450	2.17450		14.02	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.21960		2.21960		2.21930	2.21930		14.13	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.26220		2.26220		2.26180	2.26180		14.49	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.30910		2.30910		2.30880	2.30880		15.07	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	11.00379		77.92693		11.06439	77.57547			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.10551		75.47323		11.16450	75.13633			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	11.20899		76.93074		11.26785	76.59994			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 07/02/2019	Bond Future	11.24753		80.04250		11.31320	79.61019			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.34932		77.15514		11.41384	76.73712			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.45101		78.64556		11.51581	78.23214			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

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
GOVI	On 07/02/2019	GOVI			633.54800		633.54800		630.77000	630.77000			0.00	506,838,400.00	80	206.00
GOVI	On 02/05/2019	GOVI			644.41200		644.41200		641.76100	641.76100			0.00	515,529,600.00	80	279.00
GOVI	On 01/08/2019	GOVI			656.85000		656.85000		654.25800	654.25800			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future			1.78420		1.78420		1.78150	1.78150		15.66	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			1.80680		1.80680		1.80420	1.80420		16.12	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future			133.59324		133.59324		133.37661	133.37661			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future			135.91546		135.91546		135.73157	135.73157			0.00	0.00	0	171.00
I2025	On 01/08/2019	Bond Future			138.52523		138.52523		138.36082	138.36082			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 07/02/2019	Bond Future			101.67250		101.67250		101.67817	101.67817			0.00	0.00	0	80.00
I2029	On 02/05/2019	Bond Future			102.36703		102.36703		102.40052	102.40052			0.00	0.00	0	2,954.00
I2029	On 01/08/2019	Bond Future			104.36794		104.36794		104.41938	104.41938			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 07/02/2019	Bond Future			104.49376		104.49376		104.49950	104.49950			0.00	0.00	0	120.00
I2033	On 02/05/2019	Bond Future			105.16519		105.16519		105.19933	105.19933			0.00	0.00	0	5,970.00
I2033	On 01/08/2019	Bond Future			107.22067		107.22067		107.27335	107.27335			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 07/02/2019	Bond Future			121.95200		121.95200		122.05007	122.05007			0.00	0.00	0	2,995.00
I2038	On 02/05/2019	Bond Future			124.07181		124.07181		124.20516	124.20516			0.00	0.00	0	7,481.00
I2038	On 01/08/2019	Bond Future			126.44433		126.44433		126.60129	126.60129			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 07/02/2019	Bond Future			116.29796		116.29796		116.30383	116.30383			0.00	695,926,992.64	5,984	2,393.00
I2046	On 02/05/2019	Bond Future			116.63384		116.63384		116.67145	116.67145			0.00	697,936,898.56	5,984	10,458.00
I2046	On 01/08/2019	Bond Future			118.91355		118.91355		118.97172	118.97172			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 07/02/2019	Bond Future			120.71382		120.71382		120.46827	120.46827			0.00	315,425,211.66	2,613	3,181.00
I2050	On 02/05/2019	Bond Future			122.81213		122.81213		122.59524	122.59524			0.00	320,908,095.69	2,613	7,465.00
I2050	On 01/08/2019	Bond Future			123.39435		123.39435		123.19394	123.19394			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 07/02/2019	Index Future			256.92400		256.92400		256.81700	256.81700			0.00	1,063,665,360.00	414	105.00
IGOV	On 02/05/2019	Index Future			261.38800		261.38800		261.35000	261.35000			0.00	1,082,146,320.00	414	715.00
IGOV	On 01/08/2019	Index Future			266.49600		266.49600		266.50200	266.50200			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00

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
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 07/02/2019	Bond Future			7.12104		101.77090		7.17264	101.67105		0.99	0.00	280,277,058.60	2,754	14,729.00
R208	On 02/05/2019	Bond Future			7.06841		100.11629		7.11096	100.04215		1.12	0.00	275,720,262.66	2,754	2,606.00
R208	On 01/08/2019	Bond Future			6.94484		102.04959		6.98317	101.99086		1.19	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 07/02/2019	Bond Future			9.68288		73.86897		9.74297	73.48027		12.38	0.00	6,771,273,004.02	91,666	27,304.00
R209	On 07/02/2019	Bond Future	9.04	Call	5.42000		0.00542		3.63000	0.00363	5.420	11.54	0.01	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	393.05000		0.39305		301.50000	0.30150	393.050	12.45	0.32	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	54.68000		0.05468		92.45000	0.09245	54.680	13.85	0.06	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.73744		71.98761		9.79610	71.61199		12.92	0.00	6,557,423,382.51	91,091	90,755.00
R209	On 02/05/2019	Bond Future	9.35	Call	869.22000		0.86922		767.75000	0.76775	869.220	12.27	0.30	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,715.44000		2.71544		2,497.29000	2.49729	2,715.440	13.22	0.62	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	539.72000		0.53972		617.28000	0.61728	539.720	14.42	0.18	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	377.15000		0.37715		434.88000	0.43488	377.150	14.92	0.13	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.78940		73.37786		9.84790	73.00698		12.58	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 07/02/2019	Bond Future			188.02258		188.02258		188.03305	188.03305			0.00	5,640,677.40	30	2,020.00
R210	On 02/05/2019	Bond Future			188.73556		188.73556		188.79738	188.79738			0.00	5,662,066.80	30	1,268.00
R210	On 01/08/2019	Bond Future			192.42466		192.42466		192.51958	192.51958			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 07/02/2019	Bond Future			156.27243		156.27243		156.05775	156.05775			0.00	0.00	0	3,450.00
R212	On 02/05/2019	Bond Future			158.98886		158.98886		158.81315	158.81315			0.00	0.00	0	1,526.00
R212	On 01/08/2019	Bond Future			162.02516		162.02516		161.87300	161.87300			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 07/02/2019	Bond Future			9.47456		85.63117		9.52956	85.28968		9.98	0.00	1,673,318,692.97	19,541	15,204.00
R213	On 02/05/2019	Bond Future			9.53199		83.55167		9.58503	83.22692		10.41	0.00	1,632,683,183.47	19,541	18,463.00
R213	On 01/08/2019	Bond Future			9.58689		85.16499		9.63945	84.84796		10.14	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	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 07/02/2019	Bond Future	9.86848		72.90561		9.93368	72.46873		13.32	0.00	1,197,401,738.64	16,424	13,957.00
R214	On 02/05/2019	Bond Future	9.92250		70.86127		9.98656	70.43593		13.91	0.00	1,163,825,498.48	16,424	16,395.00
R214	On 01/08/2019	Bond Future	9.97511		72.22955		10.03921	71.80791		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 18/03/2019	Foreign Exchange Future	10.27880		10.27880		10.26930	10.26930		12.92	0.00	12,334,560.00	1,200	1,200.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.41190		10.41190		10.40410	10.40410		13.50	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.53390		2.53390		2.53040	2.53040		17.83	0.00	0.00	0	25,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.44480		2.44480		2.44150	2.44150		18.69	0.00	0.00	0	0.00
Total for Derivatives :											63,181,310,407.43	730,286	8 002 804.00	
Grand Total:											63,181,310,407.43	730,286	8 002 804.00	