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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 20/03/2019	Any day expiry	14.41900	14.41900		14.44240	14.44240		20.00	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	14.37970	14.37970		14.44570	14.44570		17.39	0.00	143,642,000.00	10,000	15,000.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	580.41070	0.58041	646.14780	0.64615	580.411	23.39	0.99	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Put	21.51360	0.02151	12.46650	0.01247	21.514	19.39	0.19	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	201.21360	0.20121	258.16650	0.25817	201.214	19.39	0.81	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.53	Put	180.60560	0.18061	128.53170	0.12853	180.606	19.96	0.76	0	30,000.00
\$ / R	On 25/03/2019	Any day expiry	14.38480	14.38480		14.45080	14.45080		14.03	0.00	217,551,000.00	15,000	35,000.00
\$ / R	On 25/03/2019	Any day expiry	14.37	Put	88.29260	0.08829	63.37940	0.06338	88.293	14.23	0.47	0	20,000.00
\$ / R	On 25/03/2019	Any day expiry	14.37	Call	103.09260	0.10309	144.17940	0.14418	103.093	14.23	0.53	0	20,000.00
\$ / R	On 27/03/2019	Any day expiry	14.38810	14.38810		14.45420	14.45420		13.96	0.00	0.00	0	0.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	9.06970	0.00907	6.63650	0.00664	9.070	16.96	0.06	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	17.44030	0.01744	13.12580	0.01313	17.440	16.27	0.11	0	65,000.00
\$ / R	On 28/03/2019	Any day expiry	14.38980	14.38980		14.45590	14.45590		14.55	0.00	145,116,000.00	10,000	10,000.00
\$ / R	On 28/03/2019	Any day expiry	13.84	Call	558.55040	0.55855	622.82790	0.62283	558.550	16.77	0.94	0	15,000.00
\$ / R	On 28/03/2019	Any day expiry	14.00	Call	410.86150	0.41086	472.53440	0.47253	410.862	16.13	0.88	0	6,500.00
\$ / R	On 28/03/2019	Any day expiry	14.18	Call	261.01880	0.26102	316.55250	0.31655	261.019	15.42	0.74	0	15,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/03/2019	Any day expiry	14.50	Put	191.97060	0.19197	154.92010	0.15492	191.971	15.18	0.63	0.00	0	20,000.00
\$ / R	On 29/03/2019	Any day expiry			14.39150	14.39150	14.45760	14.45760		15.00	0.00	0.00	0	3,409.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	0.10910	0.00011	0.10090	0.00010	0.109	20.73	0.00	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	1.28630	0.00129	1.12840	0.00113	1.286	18.37	0.01	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	534.67710	0.53468	597.98520	0.59799	534.677	16.64	0.92	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	64.50090	0.06450	51.51420	0.05151	64.501	15.62	0.29	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	79.32720	0.07933	63.64460	0.06364	79.327	15.47	0.34	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	131.08060	0.13108	171.53880	0.17154	131.081	15.00	0.49	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	48.83040	0.04883	67.10040	0.06710	48.830	16.29	0.23	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	2.95020	0.00295	4.00760	0.00401	2.950	20.88	0.02	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	1.12950	0.00113	1.50650	0.00151	1.130	23.65	0.01	0.00	0	250.00
\$ / R	On 01/04/2019	Any day expiry			14.39650	14.39650	14.46260	14.46260		14.95	0.00	0.00	0	10,000.00
\$ / R	On 02/04/2019	Any day expiry			14.39820	14.39820	14.46430	14.46430		15.23	0.00	0.00	0	55.00
\$ / R	On 04/04/2019	Any day expiry			14.40150	14.40150	14.46750	14.46750		15.39	0.00	145,043,000.00	10,000	21,000.00
\$ / R	On 04/04/2019	Any day expiry	14.00	Call	442.42960	0.44243	498.47730	0.49848	442.430	14.99	0.83	0.00	0	30,000.00
\$ / R	On 05/04/2019	Any day expiry			14.40310	14.40310	14.46920	14.46920		15.35	0.00	0.00	0	2,025.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	12.17840	0.01218	8.76670	0.00877	12.178	14.44	0.06	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.20	Put	96.34880	0.09635	76.24840	0.07625	96.349	15.07	0.32	0.00	0	35,000.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	211.22720	0.21123	248.40030	0.24840	211.227	15.28	0.55	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.41980	14.41980	14.48590	14.48590		14.50	0.00	0.00	0	1,830.00
\$ / R	On 17/04/2019	Any day expiry			14.42330	14.42330	14.48940	14.48940		14.48	0.00	0.00	0	0.00
\$ / R	On 17/04/2019	Any day expiry	14.38	Call	251.87510	0.25188	288.20160	0.28820	251.875	14.43	0.54	15,595,442.28	2,000	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.40	Call	242.45170	0.24245	277.71160	0.27771	242.452	14.48	0.52	0.00	0	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.44	Call	225.17010	0.22517	257.58110	0.25758	225.170	14.64	0.50	0.00	0	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.45	Call	221.02140	0.22102	252.72390	0.25272	221.021	14.68	0.49	28,403,928.00	4,000	40,000.00
\$ / R	On 23/04/2019	Any day expiry			14.43350	14.43350	14.55310	14.55310		14.35	0.00	0.00	0	0.00
\$ / R	On 23/04/2019	Any day expiry	14.50	Call	224.07450	0.22407	0.00000	0.00000	224.075	14.53	0.47	340,178,712.50	50,000	50,000.00
\$ / R	On 26/04/2019	Any day expiry			14.43860	14.43860	14.50490	14.50490		14.63	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.44370	14.44370	14.51000	14.51000		14.61	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.44540	14.44540	14.51180	14.51180		14.69	0.00	17,013,106.00	1,166	4,791.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	5.42300	0.00542	5.08660	0.00509	5.423	15.43	0.02	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	975.74790	0.97575	1,042.15180	1.04215	975.748	13.88	0.93	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	166.66700	0.16667	150.45290	0.15045	166.667	14.20	0.35	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	187.59340	0.18759	169.59530	0.16960	187.593	14.30	0.38	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	155.04860	0.15505	180.54820	0.18055	155.049	16.02	0.32	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	46.33130	0.04633	55.94310	0.05594	46.331	18.42	0.11	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	26.35770	0.02636	32.88280	0.03288	26.358	19.33	0.07	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry			14.45740	14.45740	14.52380	14.52380		14.83	0.00	0.00	0	303.00
\$ / R	On 09/05/2019	Any day expiry			14.46080	14.46080	14.52720	14.52720		14.91	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	796.06830	0.79607	859.01580	0.85902	796.068	13.69	0.86	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	453.76690	0.45377	503.76310	0.50376	453.767	14.46	0.64	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.46760	14.46760	14.53410	14.53410		14.93	0.00	0.00	0	93.00
\$ / R	On 20/05/2019	Any day expiry			14.47950	14.47950	14.54610	14.54610		15.21	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	473.03290	0.47303	520.63390	0.52063	473.033	14.78	0.62	0.00	0	61,000.00

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 20/05/2019	Any day expiry	15.25	Call	142.04250	0.14204	161.00490	0.16100	142.043	17.31	0.24	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	104.84600	0.10485	119.44260	0.11944	104.846	17.95	0.19	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.49500	14.49500	14.56180	14.56180		15.26	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.49850	14.49850	14.56520	14.56520		15.28	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	9.72020	0.00972	9.45210	0.00945	9.720	13.17	0.03	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	245.65350	0.24565	225.27780	0.22528	245.653	14.80	0.36	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	267.53870	0.26754	245.78110	0.24578	267.539	14.88	0.38	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	225.31280	0.22531	248.81160	0.24881	225.313	16.60	0.33	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	96.91340	0.09691	107.84140	0.10784	96.913	18.55	0.16	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	64.86380	0.06486	72.86450	0.07286	64.864	19.28	0.11	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.50370	14.50370	14.57050	14.57050		15.20	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.50540	14.50540	14.57220	14.57220		15.21	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.51580	14.51580	14.58260	14.58260		15.16	0.00	145,200,000.00	10,000	10,000.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	130.33600	0.13034	119.39650	0.11940	130.336	14.13	0.22	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	204.77840	0.20478	188.61370	0.18861	204.778	14.48	0.31	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	239.85220	0.23985	221.44610	0.22145	239.852	14.62	0.34	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	282.78860	0.28279	261.79680	0.26180	282.789	14.78	0.38	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.52270	14.52270	14.58960	14.58960		15.20	0.00	1,586,183,816.70	109,221	814,362.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.29530	0.00030	0.29320	0.00029	0.295	20.19	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	5.96440	0.00596	6.61570	0.00662	5.964	16.11	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	9.57630	0.00958	10.88980	0.01089	9.576	14.65	0.02	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	10.94250	0.01094	12.50870	0.01251	10.943	14.26	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	13.81120	0.01381	15.89950	0.01590	13.811	13.59	0.04	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	15.02300	0.01502	17.32800	0.01733	15.023	13.35	0.04	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	15.45420	0.01545	17.83550	0.01784	15.454	13.28	0.04	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	19.71830	0.01972	20.62830	0.02063	19.718	13.15	0.05	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	30.97450	0.03097	29.24470	0.02924	30.974	13.34	0.07	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	31.93620	0.03194	30.12570	0.03013	31.936	13.36	0.07	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	34.96060	0.03496	0.00000	0.00000	34.961	13.40	0.08	142,328,197.96	122,704	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	37.09570	0.03710	34.84200	0.03484	37.096	13.43	0.08	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	42.86590	0.04287	40.10970	0.04011	42.866	13.50	0.09	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,086.94890	1.08695	1,149.19930	1.14920	1,086.949	13.71	0.87	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	1,004.97800	1.00498	1,065.62950	1.06563	1,004.978	13.85	0.84	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	82.27800	0.08228	76.02950	0.07603	82.278	13.85	0.16	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	136.88040	0.13688	125.85890	0.12586	136.880	14.18	0.23	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	780.27390	0.78027	834.57100	0.83457	780.274	14.28	0.75	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	160.68690	0.16069	147.86790	0.14787	160.687	14.30	0.26	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	726.29520	0.72630	778.81250	0.77881	726.295	14.40	0.72	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	713.20070	0.71320	765.25990	0.76526	713.201	14.43	0.71	0.00	0	23,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	190.50070	0.19050	175.65990	0.17566	190.501	14.43	0.29	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	212.19010	0.21219	195.93810	0.19594	212.190	14.53	0.31	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	215.94660	0.21595	199.45330	0.19945	215.947	14.54	0.31	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	268.49030	0.26849	248.78290	0.24878	268.490	14.74	0.36	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	290.52870	0.29053	269.54550	0.26955	290.529	14.81	0.38	0.00	0	1,982.00

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\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	313.57300	0.31357	291.30080	0.29130	313.573	14.89	0.40	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	510.32040	0.51032	553.64420	0.55364	510.320	14.97	0.58	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	475.64560	0.47565	517.12980	0.51713	475.646	15.07	0.55	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	383.38900	0.38339	357.44840	0.35745	383.389	15.10	0.45	0.00	0	31,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	405.48320	0.40548	440.73390	0.44073	405.483	15.39	0.49	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	493.43330	0.49343	459.97970	0.45998	493.433	15.51	0.52	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	505.93900	0.50594	471.97370	0.47197	505.939	15.56	0.53	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	353.49580	0.35350	0.00000	0.00000	353.496	15.73	0.44	795,407,387.17	122,704	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	343.22120	0.34322	373.64650	0.37365	343.221	15.80	0.43	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	320.36750	0.32037	349.10410	0.34910	320.368	15.97	0.41	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	268.31040	0.26831	292.97580	0.29298	268.310	16.41	0.36	523,608.59	100	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	243.18490	0.24318	265.77370	0.26577	243.185	16.65	0.33	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	199.88150	0.19988	218.83130	0.21883	199.882	17.13	0.28	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	195.98660	0.19599	214.59430	0.21459	195.987	17.17	0.27	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	164.33720	0.16434	180.10440	0.18010	164.337	17.59	0.24	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	152.06850	0.15207	0.00000	0.00000	152.069	17.78	0.22	4,449,822.52	1,380	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	149.15840	0.14916	163.51770	0.16352	149.158	17.83	0.22	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	143.51800	0.14352	157.34390	0.15734	143.518	17.92	0.21	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	131.65890	0.13166	0.00000	0.00000	131.659	18.13	0.19	346,644,375.67	122,704	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	123.18070	0.12318	135.05630	0.13506	123.181	18.29	0.18	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	113.15430	0.11315	124.04810	0.12405	113.154	18.50	0.17	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	110.01820	0.11002	120.60280	0.12060	110.018	18.57	0.17	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	101.67930	0.10168	111.91670	0.11192	101.679	18.73	0.15	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	92.81890	0.09282	102.63380	0.10263	92.819	18.89	0.14	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	12.33100	0.01233	14.44450	0.01444	12.331	21.33	0.02	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.53310	14.53310	14.60000	14.60000		15.24	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.54690	14.54690	14.61400	14.61400		15.25	0.00	0.00	0	2,607.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	24.97530	0.02498	25.09580	0.02510	24.975	13.73	0.05	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	218.01010	0.21801	201.62290	0.20162	218.010	14.46	0.30	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	290.01210	0.29001	269.41610	0.26942	290.012	14.73	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	312.19530	0.31220	290.38710	0.29039	312.195	14.80	0.38	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	263.66820	0.26367	286.25090	0.28625	263.668	16.66	0.33	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	228.32740	0.22833	248.06560	0.24807	228.327	17.01	0.29	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	131.33600	0.13134	142.63160	0.14263	131.336	18.41	0.18	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	95.11470	0.09511	103.84040	0.10384	95.115	19.08	0.14	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.55210	14.55210	14.61930	14.61930		15.20	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.55550	14.55550	14.62280	14.62280		15.23	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.60390	14.60390	14.67220	14.67220		15.30	0.00	0.00	0	682.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	45.13850	0.04514	44.36820	0.04437	45.139	14.02	0.08	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	333.79580	0.33380	312.11410	0.31211	333.796	14.73	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	356.21140	0.35621	333.42890	0.33343	356.211	14.80	0.37	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	305.65770	0.30566	327.29360	0.32729	305.658	16.75	0.33	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	169.13460	0.16913	181.08980	0.18109	169.135	18.33	0.20	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	129.53230	0.12953	138.49380	0.13849	129.532	18.94	0.16	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 01/08/2019	Any day expiry			14.60560	14.60560		14.67390	14.67390	15.30	0.00	0.00	0	55.00
\$ / R			On 13/08/2019	Any day expiry			14.62640	14.62640		14.69520	14.69520	15.35	0.00	0.00	0	0.00
\$ / R			On 13/08/2019	Any day expiry	14.48	Put	484.20170	0.48420	456.45450	0.45645	484.202	15.10	0.44	0.00	0	3,147.00
\$ / R			On 13/08/2019	Any day expiry	16.35	Call	165.32590	0.16533	176.04830	0.17605	165.326	18.52	0.19	0.00	0	3,147.00
\$ / R			On 30/08/2019	Any day expiry			14.65580	14.65580		14.72530	14.72530	15.34	0.00	0.00	0	1,678.00
\$ / R			On 30/08/2019	Any day expiry	13.00	Put	63.31730	0.06332	61.08970	0.06109	63.317	14.14	0.09	0.00	0	500.00
\$ / R			On 30/08/2019	Any day expiry	14.20	Put	366.89990	0.36690	344.71990	0.34472	366.900	14.72	0.36	0.00	0	250.00
\$ / R			On 30/08/2019	Any day expiry	14.25	Put	389.42220	0.38942	366.22160	0.36622	389.422	14.79	0.37	0.00	0	250.00
\$ / R			On 30/08/2019	Any day expiry	15.52	Call	332.36620	0.33237	352.74580	0.35275	332.366	16.89	0.33	0.00	0	500.00
\$ / R			On 30/08/2019	Any day expiry	16.33	Call	195.89050	0.19589	207.76430	0.20776	195.890	18.32	0.21	0.00	0	250.00
\$ / R			On 30/08/2019	Any day expiry	16.70	Call	154.31690	0.15432	163.32600	0.16333	154.317	18.91	0.17	0.00	0	250.00
\$ / R			On 02/09/2019	Any day expiry			14.66100	14.66100		14.73060	14.73060	15.29	0.00	0.00	0	55.00
\$ / R			On 04/09/2019	Any day expiry			14.66450	14.66450		14.73420	14.73420	15.31	0.00	0.00	0	74.00
\$ / R			On 05/09/2019	Any day expiry			14.66620	14.66620		14.73590	14.73590	15.31	0.00	0.00	0	0.00
\$ / R			On 05/09/2019	Any day expiry	19.00	Call	60.72250	0.06072	61.61020	0.06161	60.723	23.63	0.06	0.00	0	20,000.00
\$ / R			On 13/09/2019	Any day expiry			14.68010	14.68010		14.75020	14.75020	15.39	0.00	0.00	0	3,617.00
\$ / R			On 16/09/2019	Foreign Exchange Future			14.68530	14.68530		14.75550	14.75550	15.36	0.00	1,967,830.20	134	28,207.00
\$ / R			On 16/09/2019	Foreign Exchange Future	10.75	Put	4.26060	0.00426	4.08360	0.00408	4.261	18.42	0.01	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	12.50	Put	34.63750	0.03464	33.18230	0.03318	34.638	14.61	0.05	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	12.87	Put	59.72000	0.05972	58.20520	0.05821	59.720	14.22	0.09	0.00	0	9,783.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.02	Put	73.68910	0.07369	72.18930	0.07219	73.689	14.07	0.10	0.00	0	17,287.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.15	Put	87.97520	0.08798	86.50100	0.08650	87.975	13.93	0.12	0.00	0	11,333.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.25	Put	102.34280	0.10234	99.05760	0.09906	102.343	13.90	0.14	0.00	0	3,900.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.65	Call	1,224.22300	1.22422	1,284.49280	1.28449	1,224.223	14.15	0.78	0.00	0	5,666.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.70	Put	202.47640	0.20248	191.75580	0.19176	202.476	14.18	0.23	0.00	0	2,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.77	Put	222.53900	0.22254	210.65800	0.21066	222.539	14.22	0.24	0.00	0	28,500.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.97	Put	287.56280	0.28756	271.54400	0.27154	287.563	14.36	0.29	0.00	0	800.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.00	Put	298.99900	0.29900	281.57810	0.28158	298.999	14.40	0.30	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.12	Put	347.40380	0.34740	327.44260	0.32744	347.404	14.56	0.33	0.00	0	177.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.21	Put	386.47550	0.38648	364.57220	0.36457	386.476	14.69	0.36	0.00	0	2,700.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.30	Put	427.89350	0.42789	404.01110	0.40401	427.893	14.81	0.38	0.00	0	9,783.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.36	Put	456.78890	0.45679	431.57840	0.43158	456.789	14.89	0.39	0.00	0	111.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.46	Put	507.19880	0.50720	479.76120	0.47976	507.199	15.03	0.42	0.00	0	17,287.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.50	Call	713.43890	0.71344	755.30400	0.75530	713.439	15.08	0.57	0.00	0	14,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.65	Put	610.48430	0.61048	578.81470	0.57881	610.484	15.29	0.47	0.00	0	3,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.70	Put	639.24410	0.63924	606.46980	0.60647	639.244	15.36	0.48	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.85	Put	731.23800	0.73124	694.69670	0.69470	731.238	15.61	0.52	0.00	0	3,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.00	Call	513.89110	0.51389	544.61790	0.54462	513.891	15.86	0.45	0.00	0	750.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.03	Call	503.96810	0.50397	534.13080	0.53413	503.968	15.92	0.44	0.00	0	177.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.16	Call	463.19760	0.46320	490.96300	0.49096	463.198	16.13	0.41	0.00	0	111.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.38	Put	1,096.55950	1.09656	1,050.33940	1.05034	1,096.559	16.51	0.63	0.00	0	5,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.51	Call	370.09360	0.37009	391.68140	0.39168	370.094	16.74	0.34	0.00	0	28,500.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.56	Put	1,233.34590	1.23335	1,183.99680	1.18400	1,233.346	16.82	0.67	0.00	0	2,571.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.87	Call	295.95750	0.29596	312.65320	0.31265	295.958	17.37	0.28	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 16/09/2019	Foreign Exchange Future	17.12	Call	139.45940	0.13946	146.47100	0.14647	139.459	19.35	0.14	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	134.76270	0.13476	141.45960	0.14146	134.763	19.45	0.14	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	130.99290	0.13099	137.43530	0.13744	130.993	19.52	0.14	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	105.15590	0.10516	109.12520	0.10913	105.156	20.18	0.11	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	97.57110	0.09757	99.98540	0.09999	97.571	20.70	0.10	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	94.94780	0.09495	97.21070	0.09721	94.948	20.89	0.10	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	80.35430	0.08035	81.80500	0.08181	80.354	22.21	0.08	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.71030	14.71030	14.78050	14.78050		15.37	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	80.06240	0.08006	76.79370	0.07679	80.062	14.14	0.11	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	395.50390	0.39550	373.04740	0.37305	395.504	14.69	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	418.08350	0.41808	394.65320	0.39465	418.083	14.76	0.36	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	362.65530	0.36266	382.61110	0.38261	362.655	16.98	0.33	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	224.64820	0.22465	236.45330	0.23645	224.648	18.32	0.21	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	179.63700	0.17964	188.64460	0.18864	179.637	18.90	0.18	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.71390	14.71390	14.78410	14.78410		15.39	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.76600	14.76600	14.83640	14.83640		15.50	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	95.88750	0.09589	91.20650	0.09121	95.888	14.14	0.11	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	423.10580	0.42311	400.66730	0.40067	423.106	14.74	0.35	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	445.85720	0.44586	422.44000	0.42244	445.857	14.81	0.36	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	389.13550	0.38914	408.14630	0.40815	389.136	17.25	0.32	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	251.18840	0.25119	262.95510	0.26296	251.188	18.49	0.22	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	205.55250	0.20555	214.69210	0.21469	205.553	19.03	0.18	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.81840	14.81840	14.88910	14.88910		15.58	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	108.34080	0.10834	102.52360	0.10252	108.341	14.07	0.12	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	445.47640	0.44548	422.65790	0.42266	445.476	14.76	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	468.26780	0.46827	444.51230	0.44451	468.268	14.83	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	414.08570	0.41409	432.63500	0.43264	414.086	17.40	0.32	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	275.04730	0.27505	287.12290	0.28712	275.047	18.57	0.22	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	228.91250	0.22891	238.46720	0.23847	228.913	19.08	0.19	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.82390	14.82390	14.89450	14.89450		15.54	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.82750	14.82750	14.89820	14.89820		15.62	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.84390	14.84390	14.91460	14.91460		15.63	0.00	0.00	0	22,743.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	15.43070	0.01543	15.26270	0.01526	15.431	13.39	0.02	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	92.98210	0.09298	87.74560	0.08775	92.982	13.92	0.10	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	112.65690	0.11266	106.65940	0.10666	112.657	13.99	0.12	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	261.08040	0.26108	249.00520	0.24901	261.080	14.37	0.23	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	304.22740	0.30423	290.16560	0.29017	304.227	14.46	0.26	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	351.72920	0.35173	335.54900	0.33555	351.729	14.54	0.29	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	373.43250	0.37343	356.31180	0.35631	373.433	14.57	0.30	0.00	0	26,500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	399.78910	0.39979	381.54000	0.38154	399.789	14.62	0.31	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	403.64180	0.40364	385.23650	0.38524	403.642	14.62	0.31	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	411.42440	0.41142	392.68750	0.39269	411.424	14.63	0.32	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	554.64060	0.55464	528.72610	0.52873	554.641	15.05	0.38	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	491.50530	0.49151	513.96060	0.51396	491.505	16.99	0.36	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 13/12/2019	Foreign Exchange Future	16.13	Call	420.36050	0.42036	439.06860	0.43907	420.361	17.49	0.32	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	406.88840	0.40689	424.86660	0.42487	406.888	17.60	0.31	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	397.58420	0.39758	415.05630	0.41506	397.584	17.67	0.30	0.00	0	26,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	379.73570	0.37974	396.23440	0.39623	379.736	17.82	0.29	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	376.08180	0.37608	392.59210	0.39259	376.082	17.85	0.29	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	299.46660	0.29947	312.48390	0.31248	299.467	18.46	0.24	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	276.83690	0.27684	288.71250	0.28871	276.837	18.68	0.22	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	235.34140	0.23534	245.09980	0.24510	235.341	19.14	0.19	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	94.53100	0.09453	98.85010	0.09885	94.531	22.90	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.87630	14.87630	14.94760	14.94760		15.69	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	119.44970	0.11945	112.93370	0.11293	119.450	13.94	0.12	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	466.52070	0.46652	444.20320	0.44420	466.521	14.76	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	489.28170	0.48928	466.08480	0.46608	489.282	14.83	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	437.94930	0.43795	456.71670	0.45672	437.949	17.54	0.32	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	300.12370	0.30012	312.80560	0.31281	300.124	18.62	0.23	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	253.78480	0.25378	264.01160	0.26401	253.785	19.11	0.20	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.87980	14.87980	14.95130	14.95130		15.70	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.93200	14.93200	15.00480	15.00480		15.76	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.98350	14.98350	15.05680	15.05680		15.81	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.98890	14.98890	15.06240	15.06240		15.80	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.01410	15.01410	15.08850	15.08850		15.79	0.00	61,182,457.50	4,075	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	31.60690	0.03161	31.92620	0.03193	31.607	13.55	0.04	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	146.75270	0.14675	139.56810	0.13957	146.753	14.04	0.13	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	166.16710	0.16617	0.00000	0.00000	166.167	14.11	0.14	602,090,663.27	275,862	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	438.44640	0.43845	419.77360	0.41977	438.446	14.72	0.29	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	604.97670	0.60498	577.15520	0.57716	604.977	15.04	0.36	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	660.01340	0.66001	0.00000	0.00000	660.013	15.18	0.38	1,595,374,718.40	275,862	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	497.17580	0.49718	516.33740	0.51634	497.176	17.80	0.32	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	458.54650	0.45855	0.00000	0.00000	458.547	18.05	0.30	1,233,433,346.81	275,862	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	327.48660	0.32749	338.73760	0.33874	327.487	19.14	0.22	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.04570	15.04570	15.12080	15.12080		15.92	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.09630	15.09630	15.17250	15.17250		16.12	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.16010	15.16010	15.23750	15.23750		16.35	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.17890	15.17890	15.25660	15.25660		16.47	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	53.62050	0.05362	52.79390	0.05279	53.621	14.06	0.05	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	603.45390	0.60345	581.13380	0.58113	603.454	15.37	0.32	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	556.06510	0.55607	577.51320	0.57751	556.065	18.83	0.31	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			15.26920	15.26920	15.34820	15.34820		16.46	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.36430	15.36430	15.44450	15.44450		16.39	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.52270	14.52270	14.58960	14.58960		15.20	0.00	0.00	0	470.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.68530	14.68530	14.75550	14.75550		15.36	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.84390	14.84390	14.91460	14.91460		15.63	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.01410	15.01410	15.08850	15.08850		15.79	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 29/03/2019	Any day expiry		18.98900	18.98900		19.18200	19.18200		15.01	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry		19.04260	19.04260		19.23570	19.23570		14.22	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry		19.07760	19.07760		19.27120	19.27120		14.26	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry		19.08710	19.08710		19.28080	19.28080		14.15	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.23410	19.23410		19.42970	19.42970		14.31	0.00	58,202,386.60	3,026	198,404.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,358.00490	1.35800	1,526.77100	1.52677	1,358.005	14.60	0.83	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.53590	19.53590		19.73770	19.73770		14.26	0.00	0.00	0	20,179.00
£ / R	On 13/12/2019	Foreign Exchange Future		19.82560	19.82560		20.02920	20.02920		14.56	0.00	0.00	0	12,846.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	508.48810	0.50849	454.13260	0.45413	508.488	14.44	0.30	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	341.52770	0.34153	386.24020	0.38624	341.528	15.96	0.23	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future		20.13900	20.13900		20.34920	20.34920		14.76	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13120	0.13120		0.13190	0.13190		16.25	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future		0.13370	0.13370		0.13440	0.13440		16.11	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future		0.13600	0.13600		0.13680	0.13680		17.69	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.13870	0.13870		0.13950	0.13950		17.68	0.00	0.00	0	0.00
€ / R	On 29/03/2019	Any day expiry		16.35860	16.35860		16.42300	16.42300		12.96	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry		16.41440	16.41440		16.47860	16.47860		13.12	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry		16.45090	16.45090		16.51520	16.51520		13.33	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry		16.60070	16.60070		16.66580	16.66580		14.10	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.61410	16.61410		16.67930	16.67930		14.09	0.00	125,004,488.40	7,524	121,707.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	48.61870	0.04862	44.43650	0.04444	48.619	12.86	0.10	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	443.46170	0.44346	480.07960	0.48008	443.462	14.17	0.50	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	523.86480	0.52386	0.00000	0.00000	523.865	14.36	0.53	4,399,153.50	500	500.00
€ / R	On 14/08/2019	Any day expiry		16.81980	16.81980		16.88740	16.88740		14.16	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	87.83010	0.08783	95.40100	0.09540	87.830	18.28	0.10	0.00	0	42,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.93140	16.93140		17.00080	17.00080		14.23	0.00	4,232,850.00	250	42,738.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	155.57710	0.15558	148.81180	0.14881	155.577	13.06	0.18	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	299.50800	0.29951	320.02650	0.32003	299.508	16.16	0.27	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	247.43370	0.24743	264.56820	0.26457	247.434	16.65	0.23	0.00	0	40,000.00
€ / R	On 13/12/2019	Foreign Exchange Future		17.23840	17.23840		17.30970	17.30970		14.53	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	23.18330	0.02318	23.32170	0.02332	23.183	14.29	0.03	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	35.27300	0.03527	34.08830	0.03409	35.273	13.96	0.04	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	218.55900	0.21856	211.26210	0.21126	218.559	13.33	0.19	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	344.89110	0.34489	333.30290	0.33330	344.891	13.50	0.27	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	271.59620	0.27160	287.15580	0.28716	271.596	17.60	0.20	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	194.62600	0.19463	205.69280	0.20569	194.626	18.55	0.15	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry		17.45250	17.45250		17.52700	17.52700		14.65	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,346.15260	1.34615	1,401.36270	1.40136	1,346.153	13.80	0.66	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,209.38310	1.20938	1,260.93450	1.26093	1,209.383	14.08	0.62	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,165.10710	1.16511	1,215.37490	1.21537	1,165.107	14.17	0.60	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,131.73260	1.13173	1,180.99330	1.18099	1,131.733	14.25	0.59	0.00	0	15,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 16/03/2020	Foreign Exchange Future			17.57560		17.57560		17.65270	17.65270		14.74	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.53000		96.53000		96.58000	96.58000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			628.41500		628.41500		627.77500	627.77500			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			640.15600		640.15600		639.50600	639.50600			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			653.56000		653.56000		652.89700	652.89700			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			724.66200		724.66200		723.41900	723.41900			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			738.20200		738.20200		736.93700	736.93700			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			753.65800		753.65800		752.36800	752.36800			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			654.76500		654.76500		653.20200	653.20200			0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future			666.99900		666.99900		665.40900	665.40900			0.00	0.00	0	20.00
ALBI	On 07/11/2019	Index Future			680.96400		680.96400		679.34200	679.34200			0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.31640		10.31640		10.37590	10.37590		11.43	0.00	0.00	0	17,563.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.45150		10.45150		10.51350	10.51350		11.52	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.58460		10.58460		10.64770	10.64770		11.87	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	284.97110		0.28497		307.37620	0.30738	284.971	12.57	0.38	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.72930		10.72930		10.79540	10.79540		12.10	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.90930		10.90930		11.01950	11.01950		13.18	0.00	0.00	0	1,150.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.05530		11.05530		11.16910	11.16910		13.27	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.19660		11.19660		11.31200	11.31200		13.22	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.35020		11.35020		11.46990	11.46990		13.23	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.67870		14.67870		14.71520	14.71520		14.38	0.00	1,467,870.00	100	1,193.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.97400		14.97400		15.01390	15.01390		14.68	0.00	0.00	0	100.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.25980		15.25980		15.30020	15.30020		15.27	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.57500		15.57500		15.61960	15.61960		15.60	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.22730		2.22730		2.23630	2.23630		13.39	0.00	445,460.00	200	450.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.27120		2.27120		2.28070	2.28070		12.98	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.31370		2.31370		2.32320	2.32320		13.37	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.36030		2.36030		2.37060	2.37060		13.61	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.01069		76.01946		11.05257	75.77748			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	11.11918		77.43966		11.16253	77.19338			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.23255		75.26506		11.27757	75.01375			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	11.27222		77.65979		11.30909	77.41776			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.37877		79.11099		11.41693	78.86453			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.49034		76.50137		11.52996	76.24991			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	648.17000		648.17000		646.57800	646.57800			0.00	0.00	0	448.00
GOVI	On 01/08/2019	GOVI	660.28100		660.28100		658.66000	658.66000			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI	674.10500		674.10500		672.45200	672.45200			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.85420		1.85420		1.86300	1.86300		15.08	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.87920		1.87920		1.88840	1.88840		15.52	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.90250		1.90250		1.91180	1.91180		15.56	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	133.88254		133.88254		133.90560	133.90560			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	134.95962		134.95962		134.98338	134.98338			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.81968		137.81968		137.84417	137.84417			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	100.31175		100.31175		100.41879	100.41879			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	102.21045		102.21045		102.31980	102.31980			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	103.26881		103.26881		103.38062	103.38062			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	102.50270		102.50270		102.52024	102.52024			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	104.44284		104.44284		104.46093	104.46093			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	105.47243		105.47243		105.49096	105.49096			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	122.36001		122.36001		122.38069	122.38069			0.00	0.00	0	11,059.00
I2038	On 01/08/2019	Bond Future	123.03688		123.03688		123.05828	123.05828			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future	125.64446		125.64446		125.66646	125.66646			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	114.23962		114.23962		114.15152	114.15152			0.00	0.00	0	12,523.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 01/08/2019	Bond Future	116.40196		116.40196		116.31252	116.31252			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future	117.12837		117.12837		117.03709	117.03709			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	119.74442		119.74442		120.13493	120.13493			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future	120.19310		120.19310		120.59149	120.59149			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future	122.74019		122.74019		123.14708	123.14708			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	256.42000		256.42000		256.74800	256.74800			0.00	0.00	0	733.00
IGOV	On 01/08/2019	Index Future	261.27400		261.27400		261.60900	261.60900			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future	266.81000		266.81000		267.15300	267.15300			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
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	0.14190		0.14190		0.14270	0.14270			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.14070		0.14070		0.14150	0.14150			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.14130		0.14130		0.14060	0.14060			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.13510		0.13510		0.13920	0.13920			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.70690		1.70690		1.71630	1.71630		12.28	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future	1.73190		1.73190		1.74190	1.74190		12.69	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future	1.75580		1.75580		1.76580	1.76580		12.64	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.95680		9.95680		10.03420	10.03420		12.35	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	10.08590		10.08590		10.16520	10.16520		12.49	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.21040		10.21040		10.29080	10.29080		12.80	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.34320		10.34320		10.42640	10.42640		13.06	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.35080		1.35080		1.35480	1.35480			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future	1.35640		1.35640		1.35990	1.35990			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future	1.36060		1.36060		1.36410	1.36410			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future	1.32440		1.32440		1.33180	1.33180			0.00	0.00	0	5.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future	1.33030		1.33030		1.33770	1.33770			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future	1.33560		1.33560		1.34290	1.34290			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future	1.34130		1.34130		1.34870	1.34870			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future	1.14400		1.14400		1.14320	1.14320			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future	1.15290		1.15290		1.15220	1.15220			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future	1.16130		1.16130		1.16060	1.16060			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future		1.17060	1.17060		1.16990	1.16990			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future		8.76530	113.43116		8.79161	113.27840		6.24	0.00	352,770,907.60	3,110	88,046.00
R186	On 02/05/2019	Bond Future	8.50	Call	367.29000	0.36729	345.04000	0.34504	367.290	6.07	0.26	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	593.92000	0.59392	557.24000	0.55724	593.920	6.15	0.37	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	662.32000	0.66232	621.59000	0.62159	662.320	6.17	0.39	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	787.25000	0.78725	739.31000	0.73931	787.250	6.21	0.44	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,078.55000	1.07855	1,015.61000	1.01561	1,078.550	6.28	0.54	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	643.52000	0.64352	718.30000	0.71830	643.520	6.36	0.37	0.00	0	8,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,813.75000	1.81375	1,721.30000	1.72130	1,813.750	6.44	0.71	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	460.81000	0.46081	521.12000	0.52112	460.810	6.44	0.29	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	388.71000	0.38871	442.35000	0.44235	388.710	6.50	0.25	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,715.81000	2.71581	2,599.30000	2.59930	2,715.810	6.67	0.84	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,958.48000	2.95848	2,837.14000	2.83714	2,958.480	6.73	0.86	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,206.70000	3.20670	3,080.88000	3.08088	3,206.700	6.79	0.88	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	24.63000	0.02463	30.89000	0.03089	24.630	7.34	0.02	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	7.45000	0.00745	9.78000	0.00978	7.450	7.34	0.01	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	5.16000	0.00516	6.87000	0.00687	5.160	7.34	0.01	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	3.76000	0.00376	5.07000	0.00507	3.760	7.34	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future		8.82283	110.25101		8.85038	110.09564		6.45	0.00	0.00	0	10.00
R186	On 01/08/2019	Bond Future	8.30	Call	576.60000	0.57660	614.94000	0.61494	576.600	6.16	0.24	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,478.94000	2.47894	2,507.57000	2.50757	2,478.940	6.68	0.62	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	177.03000	0.17703	250.74000	0.25074	177.030	7.50	0.08	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future		8.87199	112.56013		8.90098	112.40171		6.62	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future		300.27194	300.27194		300.32417	300.32417			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future		298.40049	298.40049		298.45418	298.45418			0.00	0.00	0	40.00
R197	On 07/11/2019	Bond Future		304.72433	304.72433		304.77984	304.77984			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		232.72589	232.72589		233.56119	233.56119			0.00	0.00	0	8,666.00
R202	On 01/08/2019	Bond Future		233.11821	233.11821		233.96975	233.96975			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future		238.05844	238.05844		238.92834	238.92834			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		7.88037	100.99216		7.91182	100.89050		2.84	0.00	0.00	0	66,540.00
R2023	On 01/08/2019	Bond Future		7.90068	102.87899		7.93459	102.77565		2.89	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future		7.90648	101.09815		7.94347	100.99285		3.32	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R2030	On 02/05/2019	Bond Future			9.31276		93.30823		9.34408	93.11123		8.72	0.00	0.00	0	45,467.00
R2030	On 02/05/2019	Bond Future	8.90	Call	232.69000		0.23269		213.39000	0.21339	232.690	8.31	0.17	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,428.36000		1.42836		1,332.88000	1.33288	1,428.360	8.90	0.58	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	58.96000		0.05896		72.71000	0.07271	58.960	10.19	0.04	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.37940		91.04663		9.41190	90.84612		9.04	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	144.95000		0.14495		175.39000	0.17539	144.950	7.97	0.08	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,291.42000		1.29142		1,392.26000	1.39226	1,291.420	8.67	0.39	0.00	0	2,025.00
R2030	On 07/11/2019	Bond Future			9.43577		92.95373		9.46955	92.74920		9.40	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/05/2019	Bond Future			9.54145		91.35083		9.57779	91.10269		9.89	0.00	0.00	0	42,209.00
R2032	On 01/08/2019	Bond Future			9.60584		93.05750		9.64341	92.80498		9.82	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.66766		90.84335		9.70664	90.58563		10.72	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/05/2019	Bond Future			9.74135		94.69783		9.77764	94.42353		10.63	0.00	24,337,342.31	257	78,859.00
R2035	On 01/08/2019	Bond Future			9.80597		96.46707		9.84344	96.18783		10.57	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.87150		93.98087		9.91029	93.69596		11.61	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/05/2019	Bond Future			9.81815		91.25616		9.85448	90.97984		11.18	0.00	0.00	0	52,125.00
R2037	On 01/08/2019	Bond Future			9.88656		88.70585		9.92406	88.42454		11.66	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.94704		90.56406		9.98578	90.27705		12.23	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future			9.91319		94.38678		9.94951	94.09066		11.57	0.00	0.00	0	23,819.00
R2040	On 02/05/2019	Bond Future	9.60	Call	476.07000		0.47607		474.78000	0.47478	476.070	10.81	0.24	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	2,936.80000		2.93680		2,796.89000	2.79689	2,936.800	11.91	0.73	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.98182		91.64473		10.01930	91.34322		12.09	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			10.04285		93.56453		10.08155	93.25689		12.70	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/05/2019	Bond Future			9.90648		91.68809		9.94275	91.38593		12.12	0.00	1,008,568.99	11	37,875.00
R2044	On 01/08/2019	Bond Future			9.97145		89.02076		10.00884	88.71313		12.67	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	701.04000		0.70104		890.34000	0.89034	701.040	11.33	0.21	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,253.00000		2.25300		2,368.03000	2.36803	2,253.000	12.45	0.46	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,190.06000		1.19006		1,484.85000	1.48485	1,190.060	13.70	0.26	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.02903		90.88560		10.06759	90.57175		13.32	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			9.87808		90.88197		9.90917	90.61506		12.51	0.00	0.00	0	102,252.00
R2048	On 01/08/2019	Bond Future			9.93594		92.57993		9.96795	92.30817		12.48	0.00	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 07/11/2019	Bond Future			9.99443		90.07581		10.02745	89.79854		13.80	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			6.45718		102.75671		6.50140	102.72709		0.17	0.00	0.00	0	6,013.00
R207	On 01/08/2019	Bond Future			5.77523		101.03522		5.84384	101.00523		0.15	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future			2.61928		103.15125		2.78818	103.12085		0.05	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			7.06678		100.11913		7.10905	100.04548		0.85	0.00	0.00	0	14,423.00
R208	On 01/08/2019	Bond Future			6.98396		101.98965		7.03284	101.91482		0.90	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.79904		100.71924		6.85770	100.64306		1.07	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future			9.68816		72.30543		9.72940	72.03933		12.01	0.00	0.00	0	102,053.00
R209	On 02/05/2019	Bond Future	9.35	Call	352.20000		0.35220		341.78000	0.34178	352.200	11.32	0.22	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,219.03000		2.21903		2,093.46000	2.09346	2,219.030	12.35	0.72	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	90.38000		0.09038		133.41000	0.13341	90.380	13.64	0.06	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	41.97000		0.04197		56.44000	0.05644	41.970	14.09	0.03	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.74577		73.65631		9.78822	73.38537		12.00	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	905.92000		0.90592		1,009.58000	1.00958	905.920	11.28	0.30	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,321.54000		2.32154		2,368.66000	2.36866	2,321.540	12.07	0.54	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	754.30000		0.75430		968.09000	0.96809	754.300	13.38	0.21	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.80117		72.04503		9.84497	71.76853		13.13	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			184.66424		184.66424		185.13573	185.13573			0.00	0.00	0	1,628.00
R210	On 01/08/2019	Bond Future			188.15965		188.15965		188.64036	188.64036			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future			189.50870		189.50870		190.00006	190.00006			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			156.94910		156.94910		156.97662	156.97662			0.00	0.00	0	7,946.00
R212	On 01/08/2019	Bond Future			157.69983		157.69983		157.72815	157.72815			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
R212	On 07/11/2019	Bond Future	161.04190		161.04190		161.07115	161.07115			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	9.43454		84.15288		9.46573	83.95981		9.64	0.00	0.00	0	29,065.00
R213	On 01/08/2019	Bond Future	9.49469		85.72512		9.52695	85.52855		9.61	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.55514		83.96593		9.58859	83.76547		10.44	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.87817		71.15806		9.91432	70.91588		12.90	0.00	853,896.72	12	21,122.00
R214	On 01/08/2019	Bond Future	9.93620		72.48750		9.97339	72.24092		12.87	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.99494		70.70502		10.03327	70.45346		14.14	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.77080		10.77080		10.81640	10.81640		12.83	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.91230		10.91230		10.95980	10.95980		12.83	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	11.05060		11.05060		11.09860	11.09860		13.15	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.52730		2.52730		2.53600	2.53600		15.65	0.00	0.00	0	30,000.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.43640		2.43640		2.44540	2.44540		16.38	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.36560		2.36560		2.37420	2.37420		17.92	0.00	0.00	0	0.00
Total for Derivatives :												8,140,052,337.70	1,437,764	8 401 594.00
Grand Total:												8,140,052,337.70	1,437,764	8 401 594.00