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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/03/2019

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 22/03/2019	Any day expiry	14.43180	14.43180	14.37970	14.37970			10.47	0.00	648,429,000.00	45,000	0.00	
\$ / R	On 25/03/2019	Any day expiry	14.45280	14.45280	14.38480	14.38480			10.79	0.00	1,003,372,000.00	70,000	20,000.00	
\$ / R	On 25/03/2019	Any day expiry	14.37	Put	28.17160	0.02817	88.29260	0.08829	28.172	11.67	0.29	0.00	0	20,000.00
\$ / R	On 25/03/2019	Any day expiry	14.37	Call	110.97160	0.11097	103.09260	0.10309	110.972	11.67	0.71	0.00	0	20,000.00
\$ / R	On 27/03/2019	Any day expiry	14.45620	14.45620	14.38810	14.38810			14.33	0.00	0.00	0	0.00	
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	4.02080	0.00402	9.06970	0.00907	4.021	18.87	0.03	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	8.17670	0.00818	17.44030	0.01744	8.177	17.92	0.06	0.00	0	65,000.00
\$ / R	On 28/03/2019	Any day expiry	14.45790	14.45790	14.38980	14.38980			15.07	0.00	0.00	0	10,000.00	
\$ / R	On 28/03/2019	Any day expiry	13.84	Call	624.36350	0.62436	558.55040	0.55855	624.363	19.93	0.96	0.00	0	15,000.00
\$ / R	On 28/03/2019	Any day expiry	14.00	Call	471.95230	0.47195	410.86150	0.41086	471.952	18.66	0.91	0.00	0	6,500.00
\$ / R	On 28/03/2019	Any day expiry	14.18	Call	310.88730	0.31089	261.01880	0.26102	310.887	17.22	0.81	0.00	0	15,000.00
\$ / R	On 28/03/2019	Any day expiry	14.50	Put	136.84630	0.13685	191.97060	0.19197	136.846	15.47	0.55	0.00	0	20,000.00
\$ / R	On 29/03/2019	Any day expiry	14.45960	14.45960	14.39150	14.39150			15.59	0.00	0.00	0	3,409.00	
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	0.07950	0.00008	0.10910	0.00011	0.080	23.90	0.00	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	0.87420	0.00087	1.28630	0.00129	0.874	21.09	0.01	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	597.76120	0.59776	534.67710	0.53468	597.761	18.60	0.95	0.00	0	600.00

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	14.20	Put	42.11190	0.04211	64.50090	0.06450	42.112	16.89	0.22	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	52.72330	0.05272	79.32720	0.07933	52.723	16.63	0.26	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	158.37840	0.15838	131.08060	0.13108	158.378	15.85	0.58	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	56.79960	0.05680	48.83040	0.04883	56.800	17.04	0.27	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	3.07650	0.00308	2.95020	0.00295	3.076	22.43	0.02	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	1.06640	0.00107	1.12950	0.00113	1.066	25.42	0.01	0.00	0	250.00
\$ / R	On 01/04/2019	Any day expiry			14.46470	14.46470	14.39650	14.39650		15.43	0.00	0.00	0	10,000.00
\$ / R	On 02/04/2019	Any day expiry			14.46640	14.46640	14.39820	14.39820		15.74	0.00	0.00	0	55.00
\$ / R	On 04/04/2019	Any day expiry			14.46970	14.46970	14.40150	14.40150		16.19	0.00	336,499,760.00	23,200	30,000.00
\$ / R	On 04/04/2019	Any day expiry	14.00	Call	502.07020	0.50207	442.42960	0.44243	502.070	16.41	0.86	0.00	0	30,000.00
\$ / R	On 05/04/2019	Any day expiry			14.47140	14.47140	14.40310	14.40310		16.37	0.00	0.00	0	2,025.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	10.33030	0.01033	12.17840	0.01218	10.330	16.09	0.05	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.20	Put	77.76070	0.07776	96.34880	0.09635	77.761	16.27	0.27	0.00	0	35,000.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	250.90470	0.25090	211.22720	0.21123	250.905	16.33	0.61	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.48880	14.48880	14.41980	14.41980		15.69	0.00	0.00	0	1,830.00
\$ / R	On 17/04/2019	Any day expiry			14.49220	14.49220	14.42330	14.42330		15.69	0.00	0.00	0	0.00
\$ / R	On 17/04/2019	Any day expiry	14.38	Call	294.78920	0.29479	251.87510	0.25188	294.789	15.25	0.58	168,249,190.20	20,000	0.00
\$ / R	On 17/04/2019	Any day expiry	14.40	Call	284.67520	0.28468	242.45170	0.24245	284.675	15.33	0.57	0.00	0	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.44	Call	265.29140	0.26529	225.17010	0.22517	265.291	15.47	0.54	626,192,986.56	80,000	60,000.00
\$ / R	On 17/04/2019	Any day expiry	14.45	Call	260.61820	0.26062	221.02140	0.22102	260.618	15.51	0.54	0.00	0	40,000.00
\$ / R	On 23/04/2019	Any day expiry			14.50250	14.50250	14.43350	14.43350		15.37	0.00	0.00	0	0.00
\$ / R	On 23/04/2019	Any day expiry	14.20	Call	427.55020	0.42755	0.00000	0.00000	427.550	14.60	0.69	247,479,928.00	25,000	25,000.00
\$ / R	On 23/04/2019	Any day expiry	14.50	Call	264.45060	0.26445	224.07450	0.22407	264.451	15.37	0.51	363,789,735.00	50,000	50,000.00
\$ / R	On 23/04/2019	Any day expiry	14.55	Call	243.96780	0.24397	0.00000	0.00000	243.968	15.56	0.48	174,371,935.50	25,000	25,000.00
\$ / R	On 26/04/2019	Any day expiry			14.50770	14.50770	14.43860	14.43860		15.56	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.51290	14.51290	14.44370	14.44370		15.50	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.51460	14.51460	14.44540	14.44540		15.58	0.00	6,198,966.00	430	4,591.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	5.92400	0.00592	5.42300	0.00542	5.924	16.65	0.02	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,045.24560	1.04525	975.74790	0.97575	1,045.246	15.04	0.94	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	149.53500	0.14954	166.66700	0.16667	149.535	14.91	0.32	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	168.92940	0.16893	187.59340	0.18759	168.929	15.02	0.34	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	184.75600	0.18476	155.04860	0.15505	184.756	16.81	0.35	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	59.57720	0.05958	46.33130	0.04633	59.577	19.40	0.13	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	35.79930	0.03580	26.35770	0.02636	35.799	20.47	0.08	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry			14.52670	14.52670	14.45740	14.45740		15.84	0.00	0.00	0	303.00
\$ / R	On 09/05/2019	Any day expiry			14.53010	14.53010	14.46080	14.46080		15.90	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	861.32010	0.86132	796.06830	0.79607	861.320	14.44	0.87	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	507.46800	0.50747	453.76690	0.45377	507.468	15.17	0.67	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.53700	14.53700	14.46760	14.46760		15.91	0.00	0.00	0	93.00
\$ / R	On 20/05/2019	Any day expiry			14.54910	14.54910	14.47950	14.47950		16.03	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	526.45410	0.52645	473.03290	0.47303	526.454	15.47	0.64	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	168.42770	0.16843	142.04250	0.14204	168.428	18.05	0.27	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	126.37320	0.12637	104.84600	0.10485	126.373	18.73	0.21	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.56470	14.56470	14.49500	14.49500		16.06	0.00	0.00	0	387.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 31/05/2019	Any day expiry			14.56820	14.56820		14.49850	14.49850	16.07	0.00	0.00	0	416.00
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	10.92720	0.01093		9.72020	0.00972	10.927	14.12	0.03	0.00	0	500.00	
\$ / R	14.20	Put	On 31/05/2019	Any day expiry	231.61900	0.23162	245.65350	0.24565	231.619	15.45	0.34	0.00	0	250.00		
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	252.48250	0.25248	267.53870	0.26754	252.483	15.54	0.36	0.00	0	250.00		
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	260.02310	0.26002	225.31280	0.22531	260.023	17.29	0.36	0.00	0	500.00		
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	116.46380	0.11646	96.91340	0.09691	116.464	19.29	0.18	0.00	0	250.00		
\$ / R	16.15	Call	On 31/05/2019	Any day expiry	80.54090	0.08054	64.86380	0.06486	80.541	20.12	0.13	0.00	0	250.00		
\$ / R			On 03/06/2019	Any day expiry	14.57340	14.57340	14.50370	14.50370		15.98	0.00	0.00	0	0.00		
\$ / R			On 04/06/2019	Any day expiry	14.57510	14.57510	14.50540	14.50540		16.11	0.00	0.00	0	74.00		
\$ / R			On 10/06/2019	Any day expiry	14.58550	14.58550	14.51580	14.51580		16.05	0.00	144,844,000.00	10,000	0.00		
\$ / R	13.83	Put	On 10/06/2019	Any day expiry	123.80880	0.12381	130.33600	0.13034	123.809	14.73	0.21	0.00	0	45,000.00		
\$ / R	14.06	Put	On 10/06/2019	Any day expiry	194.92720	0.19493	204.77840	0.20478	194.927	15.13	0.29	0.00	0	18,000.00		
\$ / R	14.15	Put	On 10/06/2019	Any day expiry	228.45870	0.22846	239.85220	0.23985	228.459	15.28	0.32	0.00	0	18,000.00		
\$ / R	14.25	Put	On 10/06/2019	Any day expiry	269.55210	0.26955	282.78860	0.28279	269.552	15.45	0.36	0.00	0	18,000.00		
\$ / R			On 14/06/2019	Foreign Exchange Future	14.59240	14.59240	14.52270	14.52270		16.07	0.00	2,583,380,126.40	177,036	854,071.00		
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	0.36860	0.00037	0.29530	0.00030	0.369	21.09	0.00	0.00	0	1,000.00		
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	6.92220	0.00692	5.96440	0.00596	6.922	17.06	0.02	0.00	0	1,000.00		
\$ / R	12.65	Put	On 14/06/2019	Foreign Exchange Future	10.97930	0.01098	9.57630	0.00958	10.979	15.60	0.03	0.00	0	1,050.00		
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	12.49310	0.01249	10.94250	0.01094	12.493	15.20	0.03	0.00	0	1,000.00		
\$ / R	12.92	Put	On 14/06/2019	Foreign Exchange Future	15.64000	0.01564	13.81120	0.01381	15.640	14.53	0.04	0.00	0	2,100.00		
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	16.95800	0.01696	15.02300	0.01502	16.958	14.30	0.04	0.00	0	911.00		
\$ / R	13.00	Put	On 14/06/2019	Foreign Exchange Future	17.42500	0.01742	15.45420	0.01545	17.425	14.22	0.04	0.00	0	165,703.00		
\$ / R	13.10	Put	On 14/06/2019	Foreign Exchange Future	19.99110	0.01999	19.71830	0.01972	19.991	13.82	0.05	0.00	0	14,000.00		
\$ / R	13.22	Put	On 14/06/2019	Foreign Exchange Future	26.96020	0.02696	0.00000	0.00000	26.960	13.75	0.06	111,993,223.06	122,704	122,704.00		
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	28.72850	0.02873	30.97450	0.03097	28.728	13.78	0.07	0.00	0	30,000.00		
\$ / R	13.25	Put	On 14/06/2019	Foreign Exchange Future	29.64540	0.02965	31.93620	0.03194	29.645	13.80	0.07	0.00	0	4,582.00		
\$ / R	13.28	Put	On 14/06/2019	Foreign Exchange Future	32.53070	0.03253	34.96060	0.03496	32.531	13.85	0.07	0.00	0	122,704.00		
\$ / R	13.30	Put	On 14/06/2019	Foreign Exchange Future	34.56970	0.03457	37.09570	0.03710	34.570	13.88	0.08	0.00	0	143,800.00		
\$ / R	13.35	Put	On 14/06/2019	Foreign Exchange Future	40.08930	0.04009	42.86590	0.04287	40.089	13.97	0.09	0.00	0	4,317.00		
\$ / R	13.50	Call	On 14/06/2019	Foreign Exchange Future	1,153.02100	1.15302	1,086.94890	1.08695	1,153.021	14.22	0.88	0.00	0	7,500.00		
\$ / R	13.60	Put	On 14/06/2019	Foreign Exchange Future	77.99130	0.07799	82.27800	0.08228	77.991	14.39	0.15	0.00	0	700.00		
\$ / R	13.60	Call	On 14/06/2019	Foreign Exchange Future	1,070.39130	1.07039	1,004.97800	1.00498	1,070.391	14.39	0.85	0.00	0	700.00		
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	130.68270	0.13068	136.88040	0.13688	130.683	14.79	0.21	0.00	0	25,000.00		
\$ / R	13.90	Call	On 14/06/2019	Foreign Exchange Future	842.87930	0.84288	780.27390	0.78027	842.879	14.91	0.76	0.00	0	100.00		
\$ / R	13.91	Put	On 14/06/2019	Foreign Exchange Future	153.45480	0.15345	160.68690	0.16069	153.455	14.92	0.24	0.00	0	1,000.00		
\$ / R	13.98	Call	On 14/06/2019	Foreign Exchange Future	787.76440	0.78776	726.29520	0.72630	787.764	15.04	0.74	0.00	0	1,000.00		
\$ / R	14.00	Call	On 14/06/2019	Foreign Exchange Future	774.36920	0.77437	713.20070	0.71320	774.369	15.07	0.73	0.00	0	23,500.00		
\$ / R	14.00	Put	On 14/06/2019	Foreign Exchange Future	181.96920	0.18197	190.50070	0.19050	181.969	15.07	0.27	0.00	0	301,700.00		
\$ / R	14.06	Put	On 14/06/2019	Foreign Exchange Future	202.72610	0.20273	212.19010	0.21219	202.726	15.17	0.29	0.00	0	2,100.00		
\$ / R	14.07	Put	On 14/06/2019	Foreign Exchange Future	206.32380	0.20632	215.94660	0.21595	206.324	15.19	0.30	0.00	0	39,589.00		
\$ / R	14.20	Put	On 14/06/2019	Foreign Exchange Future	256.65820	0.25666	268.49030	0.26849	256.658	15.40	0.34	0.00	0	13,600.00		
\$ / R	14.25	Put	On 14/06/2019	Foreign Exchange Future	277.78810	0.27779	290.52870	0.29053	277.788	15.49	0.36	0.00	0	1,982.00		
\$ / R	14.30	Put	On 14/06/2019	Foreign Exchange Future	299.90010	0.29990	313.57300	0.31357	299.900	15.57	0.38	0.00	0	30,000.00		
\$ / R	14.35	Call	On 14/06/2019	Foreign Exchange Future	565.38270	0.56538	510.32040	0.51032	565.383	15.65	0.60	0.00	0	1,050.00		

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\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	529.31700	0.52932	475.64560	0.47565	529.317	15.77	0.58	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	366.95590	0.36696	383.38900	0.38339	366.956	15.80	0.43	0.00	0	31,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	453.80510	0.45381	405.48320	0.40548	453.805	16.04	0.52	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	470.37490	0.47037	493.43330	0.49343	470.375	16.14	0.50	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	482.38640	0.48239	505.93900	0.50594	482.386	16.19	0.50	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	420.84160	0.42084	0.00000	0.00000	420.842	16.22	0.49	875,901,578.06	122,704	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	397.90630	0.39791	353.49580	0.35350	397.906	16.36	0.47	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	386.89000	0.38689	343.22120	0.34322	386.890	16.44	0.46	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	362.31960	0.36232	320.36750	0.32037	362.320	16.61	0.44	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	305.96960	0.30597	268.31040	0.26831	305.970	17.05	0.38	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	278.55500	0.27855	243.18490	0.24318	278.555	17.29	0.36	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	231.05730	0.23106	199.88150	0.19988	231.057	17.78	0.30	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	226.76730	0.22677	195.98660	0.19599	226.767	17.83	0.30	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	191.73860	0.19174	164.33720	0.16434	191.739	18.26	0.26	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	178.06720	0.17807	152.06850	0.15207	178.067	18.45	0.24	0.00	0	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	174.81780	0.17482	149.15840	0.14916	174.818	18.50	0.24	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	168.50600	0.16851	143.51800	0.14352	168.506	18.60	0.23	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	165.44560	0.16545	0.00000	0.00000	165.446	18.64	0.23	406,505,284.02	122,704	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	155.19690	0.15520	131.65890	0.13166	155.197	18.81	0.22	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	145.64140	0.14564	123.18070	0.12318	145.641	18.98	0.20	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	134.30140	0.13430	113.15430	0.11315	134.301	19.19	0.19	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	130.74280	0.13074	110.01820	0.11002	130.743	19.26	0.19	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	121.75870	0.12176	101.67930	0.10168	121.759	19.45	0.17	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	112.10970	0.11211	92.81890	0.09282	112.110	19.65	0.16	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	17.10600	0.01711	12.33100	0.01233	17.106	22.28	0.03	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.60280	14.60280	14.53310	14.53310		16.00	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.61700	14.61700	14.54690	14.54690		15.98	0.00	0.00	0	2,607.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	25.53040	0.02553	24.97530	0.02498	25.530	14.40	0.05	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	208.93170	0.20893	218.01010	0.21801	208.932	15.05	0.28	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	278.09630	0.27810	290.01210	0.29001	278.096	15.34	0.34	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	299.42510	0.29943	312.19530	0.31220	299.425	15.42	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	300.21460	0.30021	263.66820	0.26367	300.215	17.27	0.36	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	261.65890	0.26166	228.32740	0.22833	261.659	17.64	0.32	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	154.30110	0.15430	131.33600	0.13134	154.301	19.07	0.20	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	114.02590	0.11403	95.11470	0.09511	114.026	19.78	0.15	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.62240	14.62240	14.55210	14.55210		15.92	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.62600	14.62600	14.55550	14.55550		16.04	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.67590	14.67590	14.60390	14.60390		16.04	0.00	0.00	0	682.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	45.96670	0.04597	45.13850	0.04514	45.967	14.63	0.08	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	322.20370	0.32220	333.79580	0.33380	322.204	15.26	0.34	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	343.95450	0.34395	356.21140	0.35621	343.954	15.34	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	344.25980	0.34426	305.65770	0.30566	344.260	17.31	0.35	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	195.90050	0.19590	169.13460	0.16913	195.900	18.94	0.22	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	151.70700	0.15171	129.53230	0.12953	151.707	19.55	0.17	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			14.67760	14.67760		14.60560	14.60560	16.04	0.00	0.00	0	55.00
\$ / R			On 13/08/2019	Any day expiry			14.69860	14.69860		14.62640	14.62640	15.98	0.00	0.00	0	0.00
\$ / R			On 13/08/2019	Any day expiry	14.48	Put	469.25910	0.46926	484.20170	0.48420	469.259	15.65	0.42	0.00	0	3,147.00
\$ / R			On 13/08/2019	Any day expiry	16.35	Call	191.11440	0.19111	165.32590	0.16533	191.114	19.11	0.20	0.00	0	3,147.00
\$ / R			On 30/08/2019	Any day expiry			14.72870	14.72870		14.65580	14.65580	16.03	0.00	0.00	0	1,678.00
\$ / R			On 30/08/2019	Any day expiry	13.00	Put	63.64020	0.06364	63.31730	0.06332	63.640	14.66	0.09	0.00	0	500.00
\$ / R			On 30/08/2019	Any day expiry	14.20	Put	355.95960	0.35596	366.89990	0.36690	355.960	15.21	0.34	0.00	0	250.00
\$ / R			On 30/08/2019	Any day expiry	14.25	Put	377.90450	0.37790	389.42220	0.38942	377.904	15.28	0.35	0.00	0	250.00
\$ / R			On 30/08/2019	Any day expiry	15.52	Call	371.78840	0.37179	332.36620	0.33237	371.788	17.41	0.35	0.00	0	500.00
\$ / R			On 30/08/2019	Any day expiry	16.33	Call	224.57110	0.22457	195.89050	0.19589	224.571	18.89	0.22	0.00	0	250.00
\$ / R			On 30/08/2019	Any day expiry	16.70	Call	178.59130	0.17859	154.31690	0.15432	178.591	19.49	0.18	0.00	0	250.00
\$ / R			On 02/09/2019	Any day expiry			14.73410	14.73410		14.66100	14.66100	15.99	0.00	0.00	0	55.00
\$ / R			On 04/09/2019	Any day expiry			14.73770	14.73770		14.66450	14.66450	16.00	0.00	0.00	0	74.00
\$ / R			On 05/09/2019	Any day expiry			14.73950	14.73950		14.66620	14.66620	16.00	0.00	0.00	0	0.00
\$ / R			On 05/09/2019	Any day expiry	19.00	Call	71.27740	0.07128	60.72250	0.06072	71.277	24.21	0.07	0.00	0	20,000.00
\$ / R			On 13/09/2019	Any day expiry			14.75390	14.75390		14.68010	14.68010	15.99	0.00	0.00	0	3,617.00
\$ / R			On 16/09/2019	Foreign Exchange Future			14.75930	14.75930		14.68530	14.68530	15.96	0.00	10,331,510.00	700	27,907.00
\$ / R			On 16/09/2019	Foreign Exchange Future	10.75	Put	4.93510	0.00494	4.26060	0.00426	4.935	19.12	0.01	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	12.50	Put	35.97770	0.03598	34.63750	0.03464	35.978	15.17	0.05	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	12.87	Put	61.30760	0.06131	59.72000	0.05972	61.308	14.80	0.08	0.00	0	9,783.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.02	Put	75.29210	0.07529	73.68910	0.07369	75.292	14.64	0.10	0.00	0	17,287.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.15	Put	89.52570	0.08953	87.97520	0.08798	89.526	14.51	0.12	0.00	0	11,333.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.25	Put	101.96780	0.10197	102.34280	0.10234	101.968	14.41	0.13	0.00	0	3,900.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.65	Call	1,294.23440	1.29423	1,224.22300	1.22422	1,294.234	14.62	0.79	0.00	0	5,666.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.70	Put	198.21240	0.19821	202.47640	0.20248	198.212	14.66	0.22	0.00	0	2,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.77	Put	217.85820	0.21786	222.53900	0.22254	217.858	14.71	0.23	0.00	0	28,500.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.97	Put	280.98260	0.28098	287.56280	0.28756	280.983	14.86	0.28	0.00	0	800.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.00	Put	291.36400	0.29136	298.99900	0.29900	291.364	14.88	0.29	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.12	Put	338.37470	0.33837	347.40380	0.34740	338.375	15.05	0.32	0.00	0	177.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.21	Put	376.34500	0.37635	386.47550	0.38648	376.345	15.18	0.34	0.00	0	2,700.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.30	Put	416.61160	0.41661	427.89350	0.42789	416.612	15.31	0.36	0.00	0	9,783.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.36	Put	444.71220	0.44471	456.78890	0.45679	444.712	15.40	0.38	0.00	0	111.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.46	Put	493.75310	0.49375	507.19880	0.50720	493.753	15.54	0.40	0.00	0	17,287.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.50	Call	773.42740	0.77343	713.43890	0.71344	773.427	15.60	0.59	0.00	0	14,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.65	Put	594.30480	0.59430	610.48430	0.61048	594.305	15.81	0.45	0.00	0	3,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.70	Put	622.32490	0.62232	639.24410	0.63924	622.325	15.89	0.46	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.85	Put	711.14070	0.71114	731.23800	0.73124	711.141	16.13	0.50	0.00	0	3,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.00	Call	565.11600	0.56512	513.89110	0.51389	565.116	16.38	0.47	0.00	0	750.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.03	Call	554.66200	0.55466	503.96810	0.50397	554.662	16.43	0.46	0.00	0	177.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.16	Call	511.58520	0.51159	463.19760	0.46320	511.585	16.65	0.43	0.00	0	111.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.38	Put	1,067.11410	1.06711	1,096.55950	1.09656	1,067.114	17.03	0.61	0.00	0	5,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.51	Call	412.12750	0.41213	370.09360	0.37009	412.128	17.25	0.36	0.00	0	28,500.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.56	Put	1,200.56800	1.20057	1,233.34590	1.23335	1,200.568	17.34	0.65	0.00	0	2,571.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.87	Call	332.38120	0.33238	295.95750	0.29596	332.381	17.89	0.30	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	161.57180	0.16157	139.45940	0.13946	161.572	19.91	0.16	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	156.31990	0.15632	134.76270	0.13476	156.320	20.00	0.15	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	152.09740	0.15210	130.99290	0.13099	152.097	20.08	0.15	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	122.22490	0.12222	105.15590	0.10516	122.225	20.71	0.12	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	112.54190	0.11254	97.57110	0.09757	112.542	21.18	0.11	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	109.60080	0.10960	94.94780	0.09495	109.601	21.38	0.11	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	93.19440	0.09319	80.35430	0.08035	93.194	22.73	0.09	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.78450	14.78450	14.71030	14.71030		16.01	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	79.58240	0.07958	80.06240	0.08006	79.582	14.59	0.10	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	384.73020	0.38473	395.50390	0.39550	384.730	15.14	0.34	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	406.75980	0.40676	418.08350	0.41808	406.760	15.22	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	402.72320	0.40272	362.65530	0.36266	402.723	17.46	0.34	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	254.27720	0.25428	224.64820	0.22465	254.277	18.83	0.23	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	204.99550	0.20500	179.63700	0.17964	204.995	19.41	0.19	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.78820	14.78820	14.71390	14.71390		16.02	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.84100	14.84100	14.76600	14.76600		16.08	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	95.50920	0.09551	95.88750	0.09589	95.509	14.57	0.11	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	412.59340	0.41259	423.10580	0.42311	412.593	15.16	0.33	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	434.74530	0.43475	445.85720	0.44586	434.745	15.23	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	428.20890	0.42821	389.13550	0.38914	428.209	17.67	0.34	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	280.90560	0.28091	251.18840	0.25119	280.906	18.93	0.23	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	231.32310	0.23132	205.55250	0.20555	231.323	19.48	0.20	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.89480	14.89480	14.81840	14.81840		16.12	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	107.48000	0.10748	108.34080	0.10834	107.480	14.46	0.12	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	434.59470	0.43459	445.47640	0.44548	434.595	15.15	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	456.79140	0.45679	468.26780	0.46827	456.791	15.22	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	453.13020	0.45313	414.08570	0.41409	453.130	17.79	0.34	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	305.24460	0.30524	275.04730	0.27505	305.245	18.97	0.24	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	255.45920	0.25546	228.91250	0.22891	255.459	19.49	0.20	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.90040	14.90040	14.82390	14.82390		16.10	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.90410	14.90410	14.82750	14.82750		16.11	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.92080	14.92080	14.84390	14.84390		16.11	0.00	0.00	0	22,743.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	17.23640	0.01724	15.43070	0.01543	17.236	13.95	0.02	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	92.60510	0.09261	92.98210	0.09298	92.605	14.30	0.10	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	111.86710	0.11187	112.65690	0.11266	111.867	14.37	0.12	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	256.77760	0.25678	261.08040	0.26108	256.778	14.77	0.22	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	299.03140	0.29903	304.22740	0.30423	299.031	14.86	0.25	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	345.52780	0.34553	351.72920	0.35173	345.528	14.95	0.28	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	366.76630	0.36677	373.43250	0.37343	366.766	14.99	0.29	0.00	0	26,500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	392.55640	0.39256	399.78910	0.39979	392.556	15.04	0.30	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	396.32670	0.39633	403.64180	0.40364	396.327	15.04	0.30	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	403.93810	0.40394	411.42440	0.41142	403.938	15.06	0.31	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	542.04620	0.54205	554.64060	0.55464	542.046	15.44	0.37	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	535.44530	0.53545	491.50530	0.49151	535.445	17.38	0.38	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	459.68300	0.45968	420.36050	0.42036	459.683	17.87	0.33	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	445.27460	0.44527	406.88840	0.40689	445.275	17.98	0.32	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	435.31570	0.43532	397.58420	0.39758	435.316	18.05	0.32	0.00	0	26,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	416.18940	0.41619	379.73570	0.37974	416.189	18.20	0.30	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	412.48710	0.41249	376.08180	0.37608	412.487	18.23	0.30	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	331.11360	0.33111	299.46660	0.29947	331.114	18.86	0.25	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	306.86780	0.30687	276.83690	0.27684	306.868	19.08	0.23	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	262.22240	0.26222	235.34140	0.23534	262.222	19.54	0.20	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	110.02400	0.11002	94.53100	0.09453	110.024	23.47	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.95430	14.95430	14.87630	14.87630		16.15	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	118.45370	0.11845	119.44970	0.11945	118.454	14.31	0.12	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	456.23050	0.45623	466.52070	0.46652	456.231	15.14	0.32	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	478.42070	0.47842	489.28170	0.48928	478.421	15.20	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	477.62160	0.47762	437.94930	0.43795	477.622	17.90	0.33	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	331.39670	0.33140	300.12370	0.30012	331.397	19.01	0.24	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	281.47770	0.28148	253.78480	0.25378	281.478	19.50	0.21	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.95800	14.95800	14.87980	14.87980		16.15	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.01180	15.01180	14.93200	14.93200		16.19	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			15.06400	15.06400	14.98350	14.98350		16.22	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			15.06960	15.06960	14.98890	14.98890		16.21	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.09580	15.09580	15.01410	15.01410		16.25	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	33.94710	0.03395	31.60690	0.03161	33.947	14.03	0.04	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	143.19740	0.14320	146.75270	0.14675	143.197	14.30	0.13	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	162.37580	0.16238	166.16710	0.16617	162.376	14.38	0.14	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	431.41620	0.43142	438.44640	0.43845	431.416	15.08	0.28	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	591.15920	0.59116	604.97670	0.60498	591.159	15.36	0.35	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	644.99740	0.64500	660.01340	0.66001	644.997	15.50	0.37	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	538.08690	0.53809	497.17580	0.49718	538.087	18.12	0.33	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	497.21100	0.49721	458.54650	0.45855	497.211	18.37	0.31	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	357.62590	0.35763	327.48660	0.32749	357.626	19.45	0.23	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.12930	15.12930	15.04570	15.04570		16.36	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.18420	15.18420	15.09630	15.09630		16.55	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.25330	15.25330	15.16010	15.16010		16.77	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.27360	15.27360	15.17890	15.17890		16.84	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	55.87500	0.05588	53.62050	0.05362	55.875	14.49	0.05	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	591.91320	0.59191	603.45390	0.60345	591.913	15.71	0.31	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	599.28170	0.59928	556.06510	0.55607	599.282	19.11	0.32	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			15.36770	15.36770	15.26920	15.26920		16.88	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.46620	15.46620	15.36430	15.36430		16.79	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.59240	14.59240	14.52270	14.52270		16.07	0.00	145,924.00	10	480.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.75930	14.75930	14.68530	14.68530		15.96	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.92080	14.92080	14.84390	14.84390		16.11	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.09580	15.09580	15.01410	15.01410		16.25	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		19.06840	19.06840		18.98900	18.98900		16.86	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry		19.12340	19.12340		19.04260	19.04260		15.87	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry		19.15870	19.15870		19.07760	19.07760		15.80	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry		19.16830	19.16830		19.08710	19.08710		15.61	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.31670	19.31670		19.23410	19.23410		15.32	0.00	560,184.30	29	198,427.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,450.79300	1.45079	1,358.00490	1.35800	1,450.793	15.81	0.83	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.62550	19.62550		19.53590	19.53590		15.12	0.00	19,625,500.00	1,000	21,179.00
£ / R	On 13/12/2019	Foreign Exchange Future		19.91970	19.91970		19.82560	19.82560		15.17	0.00	0.00	0	12,846.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	516.75600	0.51676	508.48810	0.50849	516.756	15.11	0.30	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	387.77800	0.38778	341.52770	0.34153	387.778	16.47	0.25	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future		20.23930	20.23930		20.13900	20.13900		15.26	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13360	0.13360		0.13120	0.13120		15.39	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future		0.13610	0.13610		0.13370	0.13370		17.22	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future		0.13850	0.13850		0.13600	0.13600		17.20	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.14120	0.14120		0.13870	0.13870		17.19	0.00	0.00	0	0.00
€ / R	On 29/03/2019	Any day expiry		16.32100	16.32100		16.35860	16.35860		14.08	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry		16.37780	16.37780		16.41440	16.41440		14.50	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry		16.41420	16.41420		16.45090	16.45090		14.26	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry		16.56410	16.56410		16.60070	16.60070		14.83	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.57750	16.57750		16.61410	16.61410		14.90	0.00	82,887.50	5	121,707.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	60.24720	0.06025	48.61870	0.04862	60.247	13.56	0.11	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	445.72580	0.44573	443.46170	0.44346	445.726	14.99	0.49	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	563.72340	0.56372	523.86480	0.52386	563.723	15.18	0.54	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry		16.78470	16.78470		16.81980	16.81980		14.85	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	96.38810	0.09639	87.83010	0.08783	96.388	19.04	0.11	0.00	0	42,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.89700	16.89700		16.93140	16.93140		14.84	0.00	4,832,542.00	286	42,595.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	176.43150	0.17643	155.57710	0.15558	176.432	13.60	0.19	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	313.95580	0.31396	299.50800	0.29951	313.956	16.86	0.27	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	261.58260	0.26158	247.43370	0.24743	261.583	17.36	0.23	0.00	0	40,000.00
€ / R	On 13/12/2019	Foreign Exchange Future		17.20280	17.20280		17.23840	17.23840		15.05	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	26.84330	0.02684	23.18330	0.02318	26.843	14.62	0.03	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	41.99660	0.04200	35.27300	0.03527	41.997	14.40	0.05	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	243.26600	0.24327	218.55900	0.21856	243.266	13.82	0.20	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	376.98740	0.37699	344.89110	0.34489	376.987	14.01	0.28	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	285.72980	0.28573	271.59620	0.27160	285.730	18.18	0.20	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	206.94340	0.20694	194.62600	0.19463	206.943	19.14	0.15	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry		17.41540	17.41540		17.45250	17.45250		15.14	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,350.91300	1.35091	1,346.15260	1.34615	1,350.913	14.33	0.66	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,217.28700	1.21729	1,209.38310	1.20938	1,217.287	14.61	0.61	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,174.00070	1.17400	1,165.10710	1.16511	1,174.001	14.71	0.60	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,141.35540	1.14136	1,131.73260	1.13173	1,141.355	14.78	0.58	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			17.53730		17.53730		17.57560	17.57560		15.21	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.52000		96.52000		96.53000	96.53000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			628.14500		628.14500		628.41500	628.41500			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			639.87900		639.87900		640.15600	640.15600			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			653.27400		653.27400		653.56000	653.56000			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			724.51000		724.51000		724.66200	724.66200			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			738.04400		738.04400		738.20200	738.20200			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			753.49400		753.49400		753.65800	753.65800			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			654.48600		654.48600		654.76500	654.76500			0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future			666.71200		666.71200		666.99900	666.99900			0.00	0.00	0	20.00
ALBI	On 07/11/2019	Index Future			680.66900		680.66900		680.96400	680.96400			0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.36120		10.36120		10.31640	10.31640		12.05	0.00	8,288,960.00	800	17,563.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.49890		10.49890		10.45150	10.45150		11.98	0.00	1,049,890.00	100	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.63320		10.63320		10.58460	10.58460		12.20	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	310.85080		0.31085		284.97110	0.28497	310.851	12.81	0.40	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.77940		10.77940		10.72930	10.72930		12.35	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.89930		10.89930		10.90930	10.90930		13.92	0.00	8,719,440.00	800	1,950.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.04770		11.04770		11.05530	11.05530		13.85	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.19050		11.19050		11.19660	11.19660		13.70	0.00	1,678,575.00	150	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.34560		11.34560		11.35020	11.35020		13.61	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.78320		14.78320		14.67870	14.67870		15.10	0.00	6,652,440.00	450	943.00
CHF / R	On 16/09/2019	Foreign Exchange Future			15.08310		15.08310		14.97400	14.97400		15.33	0.00	1,508,310.00	100	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.37110		15.37110		15.25980	15.25980		15.79	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.68680		15.68680		15.57500	15.57500		16.13	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.22260		2.22260		2.22730	2.22730		13.43	0.00	0.00	0	450.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.26670		2.26670		2.27120	2.27120		13.50	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.30900		2.30900		2.31370	2.31370		13.77	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.35520		2.35520		2.36030	2.36030		13.93	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	11.01456		75.99705		11.01069	76.01946			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	11.12320		77.41677		11.11918	77.43966			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.23676		75.24150		11.23255	75.26506			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	11.28110		77.60138		11.27222	77.65979			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.38799		79.05132		11.37877	79.11099			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.49995		76.44025		11.49034	76.50137			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	647.85500		647.85500		648.17000	648.17000			0.00	0.00	0	448.00
GOVI	On 01/08/2019	GOVI	659.95800		659.95800		660.28100	660.28100			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI	673.77300		673.77300		674.10500	674.10500			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.86380		1.86380		1.85420	1.85420		15.70	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.88950		1.88950		1.87920	1.87920		16.05	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.91380		1.91380		1.90250	1.90250		15.98	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	133.85948		133.85948		133.88254	133.88254			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	134.93594		134.93594		134.95962	134.95962			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.79520		137.79520		137.81968	137.81968			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	100.29473		100.29473		100.31175	100.31175			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	102.19290		102.19290		102.21045	102.21045			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	103.25074		103.25074		103.26881	103.26881			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	102.66873		102.66873		102.50270	102.50270			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	104.61194		104.61194		104.44284	104.44284			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	105.64477		105.64477		105.47243	105.47243			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	122.33934		122.33934		122.36001	122.36001			0.00	0.00	0	11,059.00
I2038	On 01/08/2019	Bond Future	123.01567		123.01567		123.03688	123.03688			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future	125.62247		125.62247		125.64446	125.64446			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	113.79236		113.79236		114.23962	114.23962			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	115.94589		115.94589		116.40196	116.40196			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future	116.66238		116.66238		117.12837	117.12837			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	119.60128		119.60128		119.74442	119.74442			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future	120.04697		120.04697		120.19310	120.19310			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future	122.59072		122.59072		122.74019	122.74019			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	256.41100		256.41100		256.42000	256.42000			0.00	0.00	0	733.00
IGOV	On 01/08/2019	Index Future	261.26400		261.26400		261.27400	261.27400			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future	266.79900		266.79900		266.81000	266.81000			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	0.14320		0.14320		0.14190	0.14190			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.14330		0.14330		0.14070	0.14070			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.14270		0.14270		0.14130	0.14130			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.14220		0.14220		0.13510	0.13510			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.70790		1.70790		1.70690	1.70690		12.81	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future	1.73300		1.73300		1.73190	1.73190		13.09	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future	1.75640		1.75640		1.75580	1.75580		12.95	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	10.05760		10.05760		9.95680	9.95680		12.97	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	10.18840		10.18840		10.08590	10.08590		12.95	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.31340		10.31340		10.21040	10.21040		13.13	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.44720		10.44720		10.34320	10.34320		13.31	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.35460		1.35460		1.35080	1.35080			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future	1.35890		1.35890		1.35640	1.35640			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future	1.36490		1.36490		1.36060	1.36060			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future	1.32370		1.32370		1.32440	1.32440			0.00	0.00	0	5.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future	1.32970		1.32970		1.33030	1.33030			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future	1.33500		1.33500		1.33560	1.33560			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future	1.34070		1.34070		1.34130	1.34130			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future	1.13600		1.13600		1.14400	1.14400			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future	1.14480		1.14480		1.15290	1.15290			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future	1.15290		1.15290		1.16130	1.16130			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future	1.16170		1.16170		1.17060	1.17060			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/05/2019	Bond Future			8.76967		113.40577		8.76530	113.43116		6.24	0.00	9,185,867.37	81	88,127.00
R186	On 02/05/2019	Bond Future	8.50	Call	342.92000		0.34292		367.29000	0.36729	342.920	6.07	0.25	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	563.59000		0.56359		593.92000	0.59392	563.590	6.15	0.36	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	630.70000		0.63070		662.32000	0.66232	630.700	6.17	0.39	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	753.69000		0.75369		787.25000	0.78725	753.690	6.21	0.44	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,042.09000		1.04209		1,078.55000	1.07855	1,042.090	6.28	0.53	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	630.93000		0.63093		643.52000	0.64352	630.930	6.36	0.37	0.00	0	8,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,775.53000		1.77553		1,813.75000	1.81375	1,775.530	6.44	0.71	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	447.98000		0.44798		460.81000	0.46081	447.980	6.44	0.29	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	376.10000		0.37610		388.71000	0.38871	376.100	6.50	0.25	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,679.54000		2.67954		2,715.81000	2.71581	2,679.540	6.67	0.84	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,923.01000		2.92301		2,958.48000	2.95848	2,923.010	6.73	0.86	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,172.05000		3.17205		3,206.70000	3.20670	3,172.050	6.79	0.88	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	21.68000		0.02168		24.63000	0.02463	21.680	7.34	0.02	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	6.28000		0.00628		7.45000	0.00745	6.280	7.34	0.01	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	4.28000		0.00428		5.16000	0.00516	4.280	7.34	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	3.09000		0.00309		3.76000	0.00376	3.090	7.34	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.82745		110.22493		8.82283	110.25101		6.45	0.00	0.00	0	10.00
R186	On 01/08/2019	Bond Future	8.30	Call	560.77000		0.56077		576.60000	0.57660	560.770	6.16	0.24	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,450.04000		2.45004		2,478.94000	2.47894	2,450.040	6.68	0.62	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	173.62000		0.17362		177.03000	0.17703	173.620	7.50	0.08	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.87691		112.53322		8.87199	112.56013		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			300.09651		300.09651		300.27194	300.27194			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			298.22108		298.22108		298.40049	298.40049			0.00	0.00	0	40.00
R197	On 07/11/2019	Bond Future			304.54059		304.54059		304.72433	304.72433			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			233.48238		233.48238		232.72589	232.72589			0.00	14,008,942.80	60	8,706.00
R202	On 01/08/2019	Bond Future			233.88846		233.88846		233.11821	233.11821			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			238.84443		238.84443		238.05844	238.05844			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			7.89548		100.94330		7.88037	100.99216		2.84	0.00	20,693,376.50	205	66,540.00
R2023	On 01/08/2019	Bond Future			7.91707		102.82902		7.90068	102.87899		2.89	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.92446		101.04695		7.90648	101.09815		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		9.31705	93.28122		9.31276	93.30823		8.72	0.00	0.00	0	45,467.00
R2030	On 02/05/2019	Bond Future	8.90	Call	212.92000	0.21292	232.69000	0.23269	212.920	8.31	0.16	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,386.46000	1.38646	1,428.36000	1.42836	1,386.460	8.90	0.58	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	53.19000	0.05319	58.96000	0.05896	53.190	10.19	0.04	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future		9.38389	91.01889		9.37940	91.04663		9.04	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	138.30000	0.13830	144.95000	0.14495	138.300	7.97	0.07	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,266.79000	1.26679	1,291.42000	1.29142	1,266.790	8.67	0.39	0.00	0	2,025.00
R2030	On 07/11/2019	Bond Future		9.44047	92.92524		9.43577	92.95373		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		9.54575	91.32142		9.54145	91.35083		9.89	0.00	0.00	0	42,209.00
R2032	On 01/08/2019	Bond Future		9.61031	93.02740		9.60584	93.05750		9.82	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future		9.67234	90.81235		9.66766	90.84335		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		9.74566	94.66519		9.74135	94.69783		10.63	0.00	0.00	0	78,859.00
R2035	On 01/08/2019	Bond Future		9.81045	96.43361		9.80597	96.46707		10.57	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future		9.87617	93.94650		9.87150	93.98087		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		9.82242	91.22362		9.81815	91.25616		11.18	0.00	8,118,902.18	89	52,036.00
R2037	On 01/08/2019	Bond Future		9.89099	88.67254		9.88656	88.70585		11.66	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future		9.95165	90.52983		9.94704	90.56406		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		9.92253	94.31048		9.91319	94.38678		11.57	0.00	0.00	0	23,819.00
R2040	On 02/05/2019	Bond Future	9.60	Call	433.50000	0.43350	476.07000	0.47607	433.500	10.81	0.22	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	2,851.05000	2.85105	2,936.80000	2.93680	2,851.050	11.91	0.73	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future		9.99149	91.56678		9.98182	91.64473		12.09	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future		10.05287	93.48472		10.04285	93.56453		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		9.92093	91.56750		9.90648	91.68809		12.12	0.00	20,419,552.50	223	38,098.00
R2044	On 01/08/2019	Bond Future		9.98637	88.89779		9.97145	89.02076		12.67	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	662.72000	0.66272	701.04000	0.70104	662.720	11.33	0.20	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,176.96000	2.17696	2,253.00000	2.25300	2,176.960	12.45	0.45	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,203.95000	1.20395	1,190.06000	1.19006	1,203.950	13.70	0.26	0.00	0	100.00
R2044	On 07/11/2019	Bond Future		10.04446	90.75979		10.02903	90.88560		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		9.88753	90.80069		9.87808	90.88197		12.51	0.00	54,571,214.69	601	102,853.00
R2048	On 01/08/2019	Bond Future		9.94570	92.49691		9.93594	92.57993		12.48	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future		10.00452	89.99092		9.99443	90.07581		13.80	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
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			6.64680		102.62979		6.45718	102.75671		0.17	0.00	0.00	0	6,013.00
R207	On 01/08/2019	Bond Future			6.07182		100.90571		5.77523	101.03522		0.15	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future			3.35578		103.01882		2.61928	103.15125		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			7.01932		100.20191		7.06678	100.11913		0.85	0.00	0.00	0	14,423.00
R208	On 01/08/2019	Bond Future			6.92906		102.07378		6.98396	101.98965		0.90	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.73314		100.80493		6.79904	100.71924		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			9.69253		72.27717		9.68816	72.30543		12.01	0.00	9,179,200.59	127	101,945.00
R209	On 02/05/2019	Bond Future	9.35	Call	326.60000		0.32660		352.20000	0.35220	326.600	11.32	0.21	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,174.37000		2.17437		2,219.03000	2.21903	2,174.370	12.35	0.72	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	82.68000		0.08268		90.38000	0.09038	82.680	13.64	0.06	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	37.32000		0.03732		41.97000	0.04197	37.320	14.09	0.03	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.75029		73.62739		9.74577	73.65631		12.00	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	884.44000		0.88444		905.92000	0.90592	884.440	11.28	0.29	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,289.93000		2.28993		2,321.54000	2.32154	2,289.930	12.07	0.54	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	747.46000		0.74746		754.30000	0.75430	747.460	13.38	0.21	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.80586		72.01535		9.80117	72.04503		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			184.92625		184.92625		184.66424	184.66424			0.00	0.00	0	1,628.00
R210	On 01/08/2019	Bond Future			188.42617		188.42617		188.15965	188.15965			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future			189.78052		189.78052		189.50870	189.50870			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			156.92157		156.92157		156.94910	156.94910			0.00	0.00	0	7,946.00
R212	On 01/08/2019	Bond Future			157.67149		157.67149		157.69983	157.69983			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future			161.01263		161.01263		161.04190	161.04190			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 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	9.43890	84.12585		9.43454	84.15288		9.64	0.00	0.00	0	29,065.00
R213		On 01/08/2019	Bond Future	9.49923	85.69742		9.49469	85.72512		9.61	0.00	0.00	0	0.00
R213		On 07/11/2019	Bond Future	9.55988	83.93749		9.55514	83.96593		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	9.88762	71.09462		9.87817	71.15806		12.90	0.00	7,180,556.62	101	21,021.00
R214		On 01/08/2019	Bond Future	9.94595	72.42272		9.93620	72.48750		12.87	0.00	0.00	0	0.00
R214		On 07/11/2019	Bond Future	10.00501	70.63879		9.99494	70.70502		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	10.80850	10.80850		10.77080	10.77080		13.70	0.00	0.00	0	0.00
SGD / R		On 16/09/2019	Foreign Exchange Future	10.95260	10.95260		10.91230	10.91230		13.48	0.00	0.00	0	0.00
SGD / R		On 13/12/2019	Foreign Exchange Future	11.09270	11.09270		11.05060	11.05060		13.69	0.00	0.00	0	0.00
TRY / R		On 14/06/2019	Foreign Exchange Future	2.42830	2.42830		2.52730	2.52730		16.84	0.00	24,283,000.00	10,000	40,000.00
TRY / R		On 16/09/2019	Foreign Exchange Future	2.32610	2.32610		2.43640	2.43640		17.16	0.00	0.00	0	0.00
TRY / R		On 13/12/2019	Foreign Exchange Future	2.24610	2.24610		2.36560	2.36560		18.63	0.00	0.00	0	0.00
Total for Derivatives :												7,928,324,488.85	909,695	8 739 902.00
Grand Total:												7,928,324,488.85	909,695	8 739 902.00