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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/03/2019

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 28/03/2019	Any day expiry		14.68060	14.68060		14.59050	14.59050		21.60	0.00	437,256,000.00	30,000	0.00
\$ / R	On 29/03/2019	Any day expiry		14.66730	14.66730		14.59220	14.59220		21.34	0.00	0.00	0	3,409.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	0.00000	0.00000	0.00520	0.00001	0.000	25.22	0.00	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	0.00000	0.00000	0.16420	0.00016	0.000	27.64	0.00	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	797.32300	0.79732	723.50210	0.72350	797.323	31.69	1.00	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	1.13990	0.00114	10.82400	0.01082	1.140	28.49	0.01	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	1.82120	0.00182	14.69600	0.01470	1.821	27.69	0.02	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	274.54390	0.27454	227.51730	0.22752	274.544	25.31	0.92	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	65.43430	0.06543	66.98100	0.06698	65.434	21.80	0.50	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	0.67330	0.00067	2.27120	0.00227	0.673	39.17	0.01	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	0.12450	0.00012	0.26990	0.00027	0.124	46.42	0.00	0.00	0	250.00
\$ / R	On 01/04/2019	Any day expiry		14.67260	14.67260		14.59750	14.59750		19.68	0.00	0.00	0	10,000.00
\$ / R	On 02/04/2019	Any day expiry		14.67440	14.67440		14.59920	14.59920		20.51	0.00	0.00	0	55.00
\$ / R	On 04/04/2019	Any day expiry		14.67790	14.67790		14.60270	14.60270		21.68	0.00	0.00	0	30,000.00
\$ / R	On 04/04/2019	Any day expiry	14.00	Call	688.46910	0.68847	619.87320	0.61987	688.469	21.66	0.94	0.00	0	30,000.00
\$ / R	On 04/04/2019	Any day expiry	14.68	Call	174.78520	0.17479	0.00000	0.00000	174.785	21.68	0.50	88,876,661.16	12,000	6,000.00

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 05/04/2019	Any day expiry										
					14.67970	14.67970	14.60450	14.60450		21.11	0.00	0.00	0	2,025.00
\$ / R	13.76	Put	On 05/04/2019	Any day expiry	4.04270	0.00404	5.97390	0.00597	4.043	21.97	0.02	0.00	0	100.00
\$ / R	14.35	Call	On 05/04/2019	Any day expiry	389.98990	0.38999	334.95880	0.33496	389.990	20.86	0.77	0.00	0	100.00
\$ / R	14.40	Put	On 05/04/2019	Any day expiry	73.22240	0.07322	95.83190	0.09583	73.222	20.90	0.26	0.00	0	35,000.00
\$ / R			On 15/04/2019	Any day expiry	14.69690	14.69690	14.62200	14.62200		17.96	0.00	0.00	0	1,830.00
\$ / R			On 17/04/2019	Any day expiry	14.70020	14.70020	14.62550	14.62550		17.86	0.00	0.00	0	0.00
\$ / R	14.40	Call	On 17/04/2019	Any day expiry	408.43410	0.40843	358.72010	0.35872	408.434	16.75	0.71	0.00	0	20,000.00
\$ / R	14.44	Call	On 17/04/2019	Any day expiry	382.99860	0.38300	335.28660	0.33529	382.999	16.89	0.68	0.00	0	60,000.00
\$ / R	14.45	Call	On 17/04/2019	Any day expiry	376.81810	0.37682	329.60800	0.32961	376.818	16.93	0.67	0.00	0	40,000.00
\$ / R			On 23/04/2019	Any day expiry	14.71090	14.71090	14.63610	14.63610		17.21	0.00	0.00	0	0.00
\$ / R	14.20	Call	On 23/04/2019	Any day expiry	580.13190	0.58013	519.55290	0.51955	580.132	15.87	0.80	0.00	0	25,000.00
\$ / R	14.50	Call	On 23/04/2019	Any day expiry	378.30730	0.37831	330.88510	0.33089	378.307	16.68	0.64	0.00	0	50,000.00
\$ / R	14.55	Call	On 23/04/2019	Any day expiry	350.14060	0.35014	305.08850	0.30509	350.141	16.81	0.61	0.00	0	25,000.00
\$ / R			On 26/04/2019	Any day expiry	14.71630	14.71630	14.64140	14.64140		17.19	0.00	0.00	0	349.00
\$ / R			On 29/04/2019	Any day expiry	14.72170	14.72170	14.64670	14.64670		16.91	0.00	0.00	0	15.00
\$ / R			On 30/04/2019	Any day expiry	14.72350	14.72350	14.64840	14.64840		17.00	0.00	0.00	0	4,576.00
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	3.00620	0.00301	3.41240	0.00341	3.006	18.22	0.01	0.00	0	3,000.00
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	1,245.45060	1.24545	1,171.59680	1.17160	1,245.451	16.78	0.96	0.00	0	2,500.00
\$ / R	14.20	Put	On 30/04/2019	Any day expiry	89.16390	0.08916	104.82630	0.10483	89.164	15.87	0.22	0.00	0	250.00
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	102.85570	0.10286	120.40930	0.12041	102.856	15.99	0.24	0.00	0	250.00
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	255.52880	0.25553	224.18240	0.22418	255.529	17.50	0.45	0.00	0	500.00
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	81.93360	0.08193	71.61210	0.07161	81.934	20.17	0.18	0.00	0	250.00
\$ / R	15.96	Call	On 30/04/2019	Any day expiry	48.22450	0.04822	42.47200	0.04247	48.224	21.24	0.11	0.00	0	250.00
\$ / R			On 07/05/2019	Any day expiry	14.73580	14.73580	14.66090	14.66090		17.24	0.00	0.00	0	303.00
\$ / R			On 09/05/2019	Any day expiry	14.73930	14.73930	14.66440	14.66440		17.31	0.00	0.00	0	25,000.00
\$ / R	13.72	Call	On 09/05/2019	Any day expiry	1,052.24250	1.05224	981.42430	0.98142	1,052.243	15.91	0.91	0.00	0	50,000.00
\$ / R	14.20	Call	On 09/05/2019	Any day expiry	656.30650	0.65631	596.21720	0.59622	656.306	16.15	0.76	0.00	0	50,000.00
\$ / R			On 13/05/2019	Any day expiry	14.74640	14.74640	14.67150	14.67150		17.29	0.00	0.00	0	93.00
\$ / R			On 20/05/2019	Any day expiry	14.75870	14.75870	14.68390	14.68390		17.42	0.00	0.00	0	0.00
\$ / R	14.25	Call	On 20/05/2019	Any day expiry	672.54130	0.67254	613.06510	0.61307	672.541	16.46	0.72	0.00	0	61,000.00
\$ / R	15.25	Call	On 20/05/2019	Any day expiry	228.06960	0.22807	200.62280	0.20062	228.070	18.85	0.34	0.00	0	40,000.00
\$ / R	15.50	Call	On 20/05/2019	Any day expiry	172.91940	0.17292	151.11490	0.15111	172.919	19.56	0.27	0.00	0	21,000.00
\$ / R			On 29/05/2019	Any day expiry	14.77450	14.77450	14.69990	14.69990		17.55	0.00	0.00	0	387.00
\$ / R			On 31/05/2019	Any day expiry	14.77810	14.77810	14.70350	14.70350		17.69	0.00	0.00	0	416.00
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	10.87470	0.01087	9.15380	0.00915	10.875	16.25	0.03	0.00	0	500.00
\$ / R	14.20	Put	On 31/05/2019	Any day expiry	176.75250	0.17675	189.71600	0.18972	176.753	16.59	0.27	0.00	0	250.00
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	193.87820	0.19388	207.97440	0.20797	193.878	16.68	0.29	0.00	0	250.00
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	347.03080	0.34703	309.00610	0.30901	347.031	18.23	0.43	0.00	0	500.00
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	160.23370	0.16023	140.20100	0.14020	160.234	20.22	0.23	0.00	0	250.00
\$ / R	16.15	Call	On 31/05/2019	Any day expiry	112.72530	0.11273	98.20920	0.09821	112.725	21.11	0.17	0.00	0	250.00
\$ / R			On 03/06/2019	Any day expiry	14.78340	14.78340	14.70890	14.70890		17.56	0.00	0.00	0	0.00
\$ / R			On 04/06/2019	Any day expiry	14.78520	14.78520	14.71070	14.71070		17.56	0.00	0.00	0	74.00
\$ / R			On 10/06/2019	Any day expiry	14.79600	14.79600	14.72150	14.72150		17.43	0.00	0.00	0	0.00
\$ / R	13.83	Put	On 10/06/2019	Any day expiry	93.07490	0.09307	100.28580	0.10029	93.075	15.79	0.16	0.00	0	45,000.00

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 10/06/2019	Any day expiry	14.06	Put	149.14250	0.14914	161.01150	0.16101	149.143	16.14	0.23	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	176.57520	0.17658	190.28550	0.19029	176.575	16.30	0.26	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	210.61310	0.21061	226.50560	0.22651	210.613	16.47	0.29	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.80310	14.80310	14.72870	14.72870		17.43	0.00	1,650,767,696.50	111,515	827,259.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.25780	0.00026	0.29010	0.00029	0.258	22.15	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	6.07420	0.00607	6.47340	0.00647	6.074	18.59	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	10.20790	0.01021	10.57050	0.01057	10.208	17.31	0.02	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	11.76910	0.01177	12.10530	0.01211	11.769	16.96	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	15.02400	0.01502	15.29420	0.01529	15.024	16.37	0.03	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	16.38750	0.01639	16.62820	0.01663	16.388	16.17	0.04	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	16.87070	0.01687	17.10060	0.01710	16.871	16.10	0.04	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	19.52000	0.01952	19.69030	0.01969	19.520	15.75	0.04	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	23.28770	0.02329	23.37350	0.02337	23.288	15.34	0.05	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	23.98720	0.02399	24.05680	0.02406	23.987	15.27	0.05	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	24.34480	0.02434	24.41000	0.02441	24.345	15.23	0.05	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	25.45240	0.02545	26.75150	0.02675	25.452	15.13	0.06	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	26.24740	0.02625	28.40670	0.02841	26.247	15.06	0.06	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	30.36940	0.03037	32.89400	0.03289	30.369	15.13	0.07	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,348.88270	1.34888	1,278.36110	1.27836	1,348.883	15.35	0.91	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	58.93820	0.05894	63.94790	0.06395	58.938	15.49	0.11	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	1,262.03820	1.26204	1,192.64790	1.19265	1,262.038	15.49	0.89	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	99.49250	0.09949	107.84200	0.10784	99.493	15.82	0.17	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	1,018.10700	1.01811	953.27550	0.95328	1,018.107	15.92	0.81	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	117.35340	0.11735	127.10210	0.12710	117.353	15.94	0.19	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	957.79890	0.95780	894.46910	0.89447	957.799	16.04	0.79	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	139.95830	0.13996	151.42300	0.15142	139.958	16.07	0.22	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	943.05830	0.94306	880.12300	0.88012	943.058	16.07	0.78	0.00	0	23,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	156.62510	0.15663	169.56190	0.16956	156.625	16.16	0.23	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	159.57490	0.15957	172.71700	0.17272	159.575	16.17	0.24	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	201.22890	0.20123	217.14540	0.21715	201.229	16.40	0.28	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	218.90510	0.21891	235.94460	0.23594	218.905	16.48	0.30	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	237.50760	0.23751	255.69870	0.25570	237.508	16.57	0.31	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	710.14360	0.71014	655.10450	0.65510	710.144	16.66	0.67	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	669.05790	0.66906	615.69310	0.61569	669.058	16.78	0.65	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	294.55350	0.29455	316.07280	0.31607	294.553	16.81	0.36	0.00	0	31,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	581.94780	0.58195	532.51350	0.53251	581.948	17.05	0.59	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	383.53580	0.38354	409.75310	0.40975	383.536	17.14	0.43	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	393.66280	0.39366	420.38060	0.42038	393.663	17.17	0.43	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	541.87980	0.54188	494.44650	0.49445	541.880	17.19	0.56	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	513.32190	0.51332	467.39200	0.46739	513.322	17.29	0.54	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	499.51430	0.49951	454.33590	0.45434	499.514	17.34	0.53	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.78	Call	486.01640	0.48602	442.17010	0.44217	486.016	17.39	0.52	0.00	0	250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	468.85410	0.46885	426.42270	0.42642	468.854	17.48	0.51	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	399.71300	0.39971	361.93050	0.36193	399.713	17.90	0.45	0.00	0	17,500.00

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\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	365.61150	0.36561	330.29960	0.33030	365.612	18.14	0.42	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	305.73710	0.30574	275.07830	0.27508	305.737	18.62	0.37	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	300.31340	0.30031	270.09990	0.27010	300.313	18.67	0.36	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	255.70690	0.25571	229.20590	0.22921	255.707	19.09	0.32	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	238.08600	0.23809	213.08890	0.21309	238.086	19.28	0.30	0.00	0	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	233.86330	0.23386	209.24880	0.20925	233.863	19.33	0.29	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	225.64950	0.22565	201.78630	0.20179	225.650	19.42	0.29	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	221.65090	0.22166	198.16140	0.19816	221.656	19.47	0.28	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	208.25140	0.20825	186.00950	0.18601	208.251	19.63	0.27	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	195.69800	0.19570	174.65460	0.17465	195.698	19.79	0.25	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	180.72690	0.18073	161.14080	0.16114	180.727	20.00	0.24	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	176.01270	0.17601	156.89370	0.15689	176.013	20.07	0.23	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	164.07650	0.16408	146.15290	0.14615	164.077	20.26	0.22	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	151.68740	0.15169	135.02690	0.13503	151.687	20.47	0.20	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	27.15060	0.02715	22.72280	0.02272	27.151	23.59	0.04	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.81390	14.81390	14.73950	14.73950		17.31	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.82820	14.82820	14.75400	14.75400		17.32	0.00	0.00	0	2,607.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	25.09130	0.02509	26.77550	0.02678	25.091	16.19	0.05	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	165.19570	0.16520	179.63460	0.17963	165.196	15.96	0.23	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	222.35450	0.22235	241.20830	0.24121	222.355	16.22	0.28	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	240.51860	0.24052	260.34140	0.26034	240.519	16.31	0.30	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	387.88860	0.38789	354.65470	0.35465	387.889	18.04	0.42	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	340.16300	0.34016	310.21040	0.31021	340.163	18.40	0.38	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	203.88040	0.20388	184.32680	0.18433	203.880	19.80	0.25	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	153.38130	0.15338	137.80250	0.13780	153.381	20.59	0.19	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.83370	14.83370	14.75950	14.75950		17.25	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.83730	14.83730	14.76320	14.76320		17.26	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.88830	14.88830	14.81450	14.81450		17.14	0.00	0.00	0	1,217.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	42.31470	0.04231	44.42770	0.04443	42.315	15.95	0.07	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	266.98520	0.26699	284.55600	0.28456	266.985	16.01	0.29	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	285.95930	0.28596	304.35780	0.30436	285.959	16.09	0.30	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	434.43100	0.43443	399.93370	0.39993	434.431	18.00	0.41	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	251.66630	0.25167	229.72390	0.22972	251.666	19.58	0.26	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	198.20330	0.19820	179.72760	0.17973	198.203	20.27	0.21	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.89010	14.89010	14.81640	14.81640		17.14	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.91210	14.91210	14.83850	14.83850		17.05	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	399.44820	0.39945	420.39990	0.42040	399.448	16.39	0.37	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	246.14000	0.24614	224.83320	0.22483	246.140	19.79	0.24	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.94330	14.94330	14.86980	14.86980		17.06	0.00	0.00	0	2,072.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	56.84440	0.05684	59.40870	0.05941	56.844	15.70	0.08	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	301.81810	0.30182	316.94140	0.31694	301.818	15.90	0.29	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	321.24730	0.32125	337.17410	0.33717	321.247	15.98	0.31	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	463.02950	0.46303	428.11570	0.42812	463.029	18.06	0.40	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	285.38440	0.28538	261.97840	0.26198	285.384	19.54	0.26	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	229.49270	0.22949	209.33050	0.20933	229.493	20.16	0.22	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.94890	14.94890	14.87530	14.87530		17.00	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.95260	14.95260	14.87900	14.87900		17.01	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.95440	14.95440	14.88090	14.88090		17.01	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	88.54010	0.08854	81.49430	0.08149	88.540	24.70	0.08	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry			14.96920	14.96920	14.89560	14.89560		16.99	0.00	0.00	0	3,617.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.97480	14.97480	14.90110	14.90110		16.95	0.00	22,686,822.00	1,515	26,421.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	4.42270	0.00442	4.66020	0.00466	4.423	19.94	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	29.02750	0.02903	31.88490	0.03188	29.028	15.75	0.04	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	52.55130	0.05255	55.44420	0.05544	52.551	15.59	0.07	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	65.79110	0.06579	68.53310	0.06853	65.791	15.52	0.09	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	79.36990	0.07937	81.89120	0.08189	79.370	15.46	0.10	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	91.28990	0.09129	93.58480	0.09358	91.290	15.41	0.11	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,483.68090	1.48368	1,416.61080	1.41661	1,483.681	15.42	0.82	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	170.46550	0.17047	177.56610	0.17757	170.465	15.46	0.19	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	187.64440	0.18764	195.43590	0.19544	187.644	15.51	0.20	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.80	Put	195.35490	0.19535	0.00000	0.00000	195.355	15.53	0.21	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	222.60740	0.22261	231.77980	0.23178	222.607	15.61	0.23	0.00	0	5,908.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.92	Put	228.34580	0.22835	0.00000	0.00000	228.346	15.63	0.23	14,873,140.03	4,298	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	243.12250	0.24312	253.09140	0.25309	243.123	15.67	0.24	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	252.28190	0.25228	262.60380	0.26260	252.282	15.69	0.25	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	291.16820	0.29117	302.95860	0.30296	291.168	15.78	0.28	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	322.71330	0.32271	337.26500	0.33727	322.713	15.85	0.30	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	357.69080	0.35769	374.61800	0.37462	357.691	15.96	0.32	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	382.95940	0.38296	400.76540	0.40077	382.959	16.05	0.33	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	427.23920	0.42724	446.53030	0.44653	427.239	16.20	0.36	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	445.70190	0.44570	465.59650	0.46560	445.702	16.26	0.37	76,590,259.20	14,000	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	920.50190	0.92050	866.69650	0.86670	920.502	16.26	0.63	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	518.69260	0.51869	540.85960	0.54086	518.693	16.49	0.40	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	544.31440	0.54431	567.24700	0.56725	544.314	16.57	0.41	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	624.95580	0.62496	650.18250	0.65018	624.956	16.80	0.45	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	686.13660	0.68614	640.50170	0.64050	686.137	17.03	0.52	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	674.15910	0.67416	629.06020	0.62906	674.159	17.08	0.51	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	624.58640	0.62459	581.78020	0.58178	624.586	17.30	0.48	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	954.08210	0.95408	988.75080	0.98875	954.082	17.67	0.56	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	508.63900	0.50864	471.75270	0.47175	508.639	17.88	0.41	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,079.18950	1.07919	1,116.81000	1.11681	1,079.189	17.97	0.60	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	413.35060	0.41335	381.98490	0.38198	413.351	18.50	0.35	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	266.53510	0.26654	0.00000	0.00000	266.535	19.86	0.24	7,635,907.39	2,149	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	265.05090	0.26505	0.00000	0.00000	265.051	19.87	0.24	49,564,569.60	14,000	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	207.10120	0.20710	188.86610	0.18887	207.101	20.56	0.19	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	200.54260	0.20054	182.80630	0.18281	200.543	20.65	0.18	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	195.26280	0.19526	177.92890	0.17793	195.263	20.73	0.18	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	157.66990	0.15767	143.29800	0.14330	157.670	21.35	0.15	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	141.81200	0.14181	128.74340	0.12874	141.812	21.68	0.13	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	136.29090	0.13629	124.30720	0.12431	136.291	21.80	0.13	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	115.22820	0.11523	105.28190	0.10528	115.228	23.16	0.11	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			15.00080	15.00080	14.92700	14.92700		16.97	0.00	0.00	0	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	69.59870	0.06960	72.71530	0.07272	69.599	15.41	0.09	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	333.02620	0.33303	345.81110	0.34581	333.026	15.82	0.29	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	351.39380	0.35139	366.27010	0.36627	351.394	15.86	0.31	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	495.02020	0.49502	459.25560	0.45926	495.020	18.06	0.39	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	319.68510	0.31969	293.87320	0.29387	319.685	19.47	0.27	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	259.69220	0.25969	237.92510	0.23793	259.692	20.05	0.22	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.00450	15.00450	14.93080	14.93080		16.98	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.05850	15.05850	14.98600	14.98600		16.98	0.00	0.00	0	153.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	80.86310	0.08086	84.89780	0.08490	80.863	15.14	0.09	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	362.89730	0.36290	374.67160	0.37467	362.897	15.82	0.29	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	381.49730	0.38150	393.85660	0.39386	381.497	15.86	0.30	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	519.96850	0.51997	484.57430	0.48457	519.968	18.22	0.38	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	347.74610	0.34775	321.61050	0.32161	347.746	19.52	0.27	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	288.40600	0.28841	265.76990	0.26577	288.406	20.06	0.23	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.11350	15.11350	15.04210	15.04210		16.98	0.00	0.00	0	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	88.98600	0.08899	93.86880	0.09387	88.986	14.85	0.10	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	387.28700	0.38729	398.02470	0.39802	387.287	15.81	0.29	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	406.03430	0.40603	417.27020	0.41727	406.034	15.84	0.30	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	545.30200	0.54530	509.94710	0.50995	545.302	18.31	0.38	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	374.07820	0.37408	347.10220	0.34710	374.078	19.53	0.27	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	314.91060	0.31491	291.33880	0.29134	314.911	20.04	0.23	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.11920	15.11920	15.04790	15.04790		16.95	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			15.12300	15.12300	15.05180	15.05180		16.96	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.14010	15.14010	15.06910	15.06910		17.01	0.00	0.00	0	22,743.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	15.15360	0.01515	15.92070	0.01592	15.154	14.54	0.02	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	75.74890	0.07575	80.59340	0.08059	75.749	14.63	0.08	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	93.28610	0.09329	98.41320	0.09841	93.286	14.76	0.10	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	228.53470	0.22853	233.97660	0.23398	228.535	15.42	0.20	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	266.86010	0.26686	273.13140	0.27313	266.860	15.52	0.22	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	309.17470	0.30917	316.34730	0.31635	309.175	15.62	0.24	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	328.54840	0.32855	336.13490	0.33613	328.548	15.67	0.26	0.00	0	26,500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	352.11020	0.35211	360.18950	0.36019	352.110	15.72	0.27	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	355.55790	0.35556	363.71510	0.36372	355.558	15.73	0.27	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	362.52060	0.36252	370.82220	0.37082	362.521	15.74	0.27	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	366.03580	0.36604	374.40790	0.37441	366.036	15.75	0.28	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	481.58600	0.48159	495.65080	0.49565	481.586	15.97	0.33	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	639.06210	0.63906	598.66720	0.59867	639.062	17.91	0.42	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	551.48030	0.55148	515.44940	0.51545	551.480	18.39	0.37	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	534.79930	0.53480	499.56810	0.49957	534.799	18.49	0.36	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	523.24100	0.52324	488.57280	0.48857	523.241	18.57	0.35	0.00	0	26,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	500.99750	0.50100	467.43830	0.46744	500.998	18.71	0.34	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	496.68760	0.49669	463.34120	0.46334	496.688	18.74	0.34	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	459.78920	0.45979	428.35100	0.42835	459.789	19.01	0.32	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	403.78450	0.40378	374.81060	0.37481	403.784	19.41	0.28	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	375.19910	0.37520	347.74180	0.34774	375.199	19.63	0.27	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	322.20070	0.32220	297.70430	0.29770	322.201	20.09	0.23	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	146.81300	0.14681	130.65560	0.13066	146.813	24.46	0.11	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.17440	15.17440	15.10400	15.10400		16.97	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	96.10740	0.09611	101.58600	0.10159	96.107	14.54	0.10	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	411.37480	0.41137	420.50910	0.42051	411.375	15.79	0.29	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	430.21860	0.43022	439.78170	0.43978	430.219	15.83	0.30	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	570.35200	0.57035	534.02410	0.53402	570.352	18.41	0.37	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	402.43800	0.40244	373.81130	0.37381	402.438	19.54	0.27	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	343.53450	0.34353	318.22460	0.31822	343.534	20.03	0.24	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.17830	15.17830	15.10790	15.10790		17.03	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.23500	15.23500	15.16500	15.16500		17.04	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			15.29040	15.29040	15.21950	15.21950		17.05	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			15.29650	15.29650	15.22560	15.22560		17.03	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.32490	15.32490	15.25390	15.25390		17.00	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	35.35990	0.03536	34.29970	0.03430	35.360	14.96	0.04	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	129.64270	0.12964	131.08270	0.13108	129.643	14.88	0.11	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	146.79050	0.14679	148.59740	0.14860	146.790	14.96	0.12	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	171.39060	0.17139	0.00000	0.00000	171.391	15.05	0.14	579,719,280.61	272,897	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	318.61670	0.31862	324.20500	0.32420	318.617	15.50	0.22	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	392.11040	0.39211	398.91030	0.39891	392.110	15.66	0.26	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	538.79340	0.53879	548.09650	0.54810	538.793	15.93	0.32	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	585.21780	0.58522	595.66010	0.59566	585.218	16.00	0.34	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	655.84280	0.65584	0.00000	0.00000	655.843	16.17	0.36	1,505,293,245.16	272,897	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	635.15660	0.63516	597.25730	0.59726	635.157	18.58	0.37	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	589.58290	0.58958	553.64980	0.55365	589.583	18.85	0.34	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	543.23760	0.54324	0.00000	0.00000	543.238	19.12	0.32	1,335,594,199.66	272,897	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	428.27000	0.42827	399.70720	0.39971	428.270	19.92	0.26	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	407.46750	0.40747	379.98710	0.37999	407.468	20.10	0.25	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry			15.36020	15.36020	15.28890	15.28890		17.06	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.41950	15.41950	15.34780	15.34780		17.21	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.49420	15.49420	15.42200	15.42200		17.44	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.51610	15.51610	15.44380	15.44380		17.49	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	49.88740	0.04989	51.01540	0.05102	49.887	14.93	0.04	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	533.50460	0.53350	544.88170	0.54488	533.505	16.06	0.28	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	696.67590	0.69668	662.50530	0.66251	696.676	19.50	0.35	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			15.61120	15.61120	15.54010	15.54010		17.51	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.70740	15.70740	15.63810	15.63810		17.35	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.80310	14.80310	14.72870	14.72870		17.43	0.00	148,031.00	10	475.00

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 MAXI	On 16/09/2019		Foreign Exchange Future	14.97480	14.97480		14.90110	14.90110		16.95	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019		Foreign Exchange Future	15.14010	15.14010		15.06910	15.06910		17.01	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020		Foreign Exchange Future	15.32490	15.32490		15.25390	15.25390		17.00	0.00	0.00	0	0.00
£ / R	On 29/03/2019		Any day expiry	19.20960	19.20960		19.26820	19.26820		23.54	0.00	0.00	0	80.00
£ / R	On 15/04/2019		Any day expiry	19.26460	19.26460		19.32470	19.32470		18.57	0.00	0.00	0	43.00
£ / R	On 26/04/2019		Any day expiry	19.30080	19.30080		19.36070	19.36070		17.87	0.00	0.00	0	120.00
£ / R	On 29/04/2019		Any day expiry	19.31070	19.31070		19.37050	19.37050		17.58	0.00	0.00	0	27.00
£ / R	On 31/05/2019		Any day expiry	19.41470	19.41470		19.47550	19.47550		17.04	0.00	0.00	0	91.00
£ / R	On 14/06/2019		Foreign Exchange Future	19.46130	19.46130		19.52190	19.52190		16.96	0.00	41,141,188.20	2,114	121,720.00
£ / R	On 14/06/2019	18.00	Call	1,590.52400	1.59052		1,637.68680	1.63769	1,590.524	17.24	0.85	0.00	0	1,000.00
£ / R	On 16/09/2019		Foreign Exchange Future	19.77260	19.77260		19.83650	19.83650		16.37	0.00	0.00	0	21,179.00
£ / R	On 13/12/2019		Foreign Exchange Future	20.06850	20.06850		20.13540	20.13540		16.25	0.00	0.00	0	12,846.00
£ / R	On 13/12/2019	18.75	Put	519.35360	0.51935		488.23510	0.48824	519.354	16.08	0.28	0.00	0	500.00
£ / R	On 13/12/2019	22.13	Call	475.61800	0.47562		471.73240	0.47173	475.618	17.54	0.28	0.00	0	500.00
£ / R	On 16/03/2020		Foreign Exchange Future	20.39260	20.39260		20.46240	20.46240		16.24	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.13460	0.13460		0.13430	0.13430		17.03	0.00	0.00	0	0.00
¥ / R	On 16/09/2019		Foreign Exchange Future	0.13710	0.13710		0.13680	0.13680		18.52	0.00	0.00	0	0.00
¥ / R	On 13/12/2019		Foreign Exchange Future	0.13960	0.13960		0.13930	0.13930		18.34	0.00	0.00	0	0.00
¥ / R	On 16/03/2020		Foreign Exchange Future	0.14230	0.14230		0.14200	0.14200		18.31	0.00	0.00	0	0.00
€ / R	On 29/03/2019		Any day expiry	16.47890	16.47890		16.42130	16.42130		19.41	0.00	0.00	0	53.00
€ / R	On 15/04/2019		Any day expiry	16.53580	16.53580		16.47950	16.47950		16.51	0.00	0.00	0	4.00
€ / R	On 26/04/2019		Any day expiry	16.57300	16.57300		16.51660	16.51660		15.69	0.00	0.00	0	1.00
€ / R	On 10/06/2019		Any day expiry	16.72550	16.72550		16.66910	16.66910		16.21	0.00	0.00	0	0.00
€ / R	On 14/06/2019		Foreign Exchange Future	16.73920	16.73920		16.68270	16.68270		16.18	0.00	40,458,646.40	2,417	120,519.00
€ / R	On 14/06/2019	15.35	Put	45.60270	0.04560		49.78300	0.04978	45.603	14.18	0.09	0.00	0	570.00
€ / R	On 14/06/2019	16.64	Call	543.89190	0.54389		511.36940	0.51137	543.892	16.01	0.55	0.00	0	300.00
€ / R	On 14/06/2019	16.73	Put	493.67730	0.49368		519.62520	0.51963	493.677	16.15	0.48	0.00	0	500.00
€ / R	On 14/08/2019		Any day expiry	16.94900	16.94900		16.89380	16.89380		15.87	0.00	0.00	0	0.00
€ / R	On 16/09/2019		Foreign Exchange Future	17.06380	17.06380		17.00770	17.00770		15.78	0.00	25,595,700.00	1,500	42,845.00
€ / R	On 16/09/2019	15.62	Put	160.56420	0.16056		167.72650	0.16773	160.564	14.30	0.17	0.00	0	14,429.00
€ / R	On 16/09/2019	15.85	Put	216.05430	0.21605		224.78110	0.22478	216.054	14.45	0.21	0.00	0	587.00
€ / R	On 16/09/2019	18.27	Call	380.94670	0.38095		357.11670	0.35712	380.947	17.62	0.31	0.00	0	14,429.00
€ / R	On 16/09/2019	18.60	Call	320.32560	0.32033		299.02360	0.29902	320.326	18.13	0.26	0.00	0	40,000.00
€ / R	On 13/12/2019		Foreign Exchange Future	17.37430	17.37430		17.31820	17.31820		15.79	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	13.73	Put	23.66620	0.02367		24.76640	0.02477	23.666	14.97	0.03	0.00	0	17,150.00
€ / R	On 13/12/2019	14.09	Put	33.45500	0.03345		36.40720	0.03641	33.455	14.46	0.04	0.00	0	136,646.00
€ / R	On 13/12/2019	15.70	Put	224.10100	0.22410		231.01680	0.23102	224.101	14.33	0.18	0.00	0	136,646.00
€ / R	On 13/12/2019	16.15	Put	350.46140	0.35046		359.47950	0.35948	350.461	14.57	0.26	0.00	0	17,150.00
€ / R	On 13/12/2019	19.79	Call	339.58560	0.33959		320.04580	0.32005	339.586	18.78	0.23	0.00	0	136,646.00
€ / R	On 13/12/2019	20.62	Call	248.42800	0.24843		232.95190	0.23295	248.428	19.74	0.17	0.00	0	17,150.00
€ / R	On 10/02/2020		Any day expiry	17.58770	17.58770		17.53500	17.53500		15.85	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 10/02/2020	Any day expiry	16.65	Call	1,485.74810		1.48575	1,442.86200	1.44286	1,485.748		14.80	0.68	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,344.54190		1.34454	1,304.90800	1.30491	1,344.542		15.06	0.64	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,299.20680		1.29921	1,260.09950	1.26010	1,299.207		15.17	0.62	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,264.97170		1.26497	1,226.27170	1.22627	1,264.972		15.25	0.61	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.71430		17.71430	17.66040	17.66040			15.84	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.50000		96.50000	96.50000	96.50000				0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			629.92500		629.92500	629.38500	629.38500				0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			641.61100		641.61100	641.06100	641.06100				0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			654.97600		654.97600	654.41600	654.41600				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			726.64000		726.64000	725.62300	725.62300				0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			740.12100		740.12100	739.08500	739.08500				0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			755.53800		755.53800	754.48200	754.48200				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			656.65100		656.65100	655.91600	655.91600				0.00	0.00	0	900.00
ALBI	On 01/08/2019	Index Future			668.83400		668.83400	668.08500	668.08500				0.00	40,130,040.00	6	26.00
ALBI	On 07/11/2019	Index Future			682.76500		682.76500	682.00300	682.00300				0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.50070		10.50070	10.44300	10.44300			13.11	0.00	17,399,659.90	1,657	17,563.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.64160		10.64160	10.58430	10.58430			12.78	0.00	2,660,400.00	250	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.77720		10.77720	10.72220	10.72220			12.88	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	381.53720		0.38154	354.24700	0.35425	381.537		13.23	0.45	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.92840		10.92840	10.87310	10.87310			12.97	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			11.06380		11.06380	11.00010	11.00010			14.91	0.00	1,659,570.00	150	2,200.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.21590		11.21590	11.15260	11.15260			14.61	0.00	1,682,385.00	150	300.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.36090		11.36090	11.29980	11.29980			14.45	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.52210		11.52210	11.46020	11.46020			14.36	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.96340		14.96340	14.91300	14.91300			16.42	0.00	3,740,850.00	250	1,093.00
CHF / R	On 16/09/2019	Foreign Exchange Future			15.26830		15.26830	15.21830	15.21830			16.32	0.00	4,580,490.00	300	300.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.56160		15.56160	15.51010	15.51010			16.61	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.88380		15.88380	15.83430	15.83430			16.83	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.24360		2.24360	2.23550	2.23550			14.79	0.00	560,900.00	250	200.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.28840		2.28840	2.28040	2.28040			14.51	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.33110		2.33110	2.32320	2.32320			14.64	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.37880		2.37880	2.37050	2.37050			14.75	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

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
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	10.97633	76.21884		10.98766	76.15301				0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	11.08532	77.63285		11.09706	77.56579				0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.19880	75.45427		11.21097	75.38596				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	11.24252	77.85570		11.25391	77.78047				0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.34963	79.30010		11.36143	79.22343				0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.46138	76.68607		11.47361	76.60798				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	650.05800	650.05800		649.32600	649.32600				0.00	0.00	0	448.00
GOVI	On 01/08/2019	GOVI	662.11700	662.11700		661.37300	661.37300				0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI	675.90900	675.90900		675.15100	675.15100				0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.89010	1.89010		1.88120	1.88120			17.33	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.91620	1.91620		1.90790	1.90790			16.72	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.94040	1.94040		1.93310	1.93310			17.02	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	133.46026	133.46026		133.64081	133.64081				0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	134.51197	134.51197		134.69595	134.69595				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.34845	137.34845		137.53660	137.53660				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	99.97232	99.97232		99.94485	99.94485				0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	101.85161	101.85161		101.82364	101.82364				0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	102.89178	102.89178		102.86340	102.86340				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	102.12551	102.12551		102.09756	102.09756				0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	104.04528	104.04528		104.01671	104.01671				0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	105.05550	105.05550		105.02651	105.02651				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	121.01429	121.01429		121.51895	121.51895				0.00	0.00	0	11,059.00
I2038	On 01/08/2019	Bond Future	121.65002	121.65002		122.16401	122.16401				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
I2038	On 07/11/2019	Bond Future		124.21537	124.21537		124.74044	124.74044			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		113.30728	113.30728		113.27590	113.27590			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future		115.43738	115.43738		115.40527	115.40527			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		116.13112	116.13112		116.09881	116.09881			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		118.56123	118.56123		118.52843	118.52843			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future		118.97247	118.97247		118.93882	118.93882			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		121.48112	121.48112		121.44698	121.44698			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		255.40500	255.40500		255.66400	255.66400			0.00	0.00	0	723.00
IGOV	On 01/08/2019	Index Future		260.20600	260.20600		260.47000	260.47000			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future		265.69200	265.69200		265.96300	265.96300			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		0.14570	0.14570		0.14400	0.14400			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.14490	0.14490		0.14430	0.14430			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.14470	0.14470		0.14400	0.14400			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.14430	0.14430		0.14390	0.14390			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.71760	1.71760		1.71230	1.71230		13.25	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future		1.74310	1.74310		1.73780	1.73780		13.34	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future		1.76680	1.76680		1.76160	1.76160		13.28	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		10.07680	10.07680		10.02220	10.02220		14.28	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		10.21150	10.21150		10.15770	10.15770		13.93	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.34070	10.34070		10.28840	10.28840		13.94	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.48250	10.48250		10.43030	10.43030		13.98	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.36350	1.36350		1.35990	1.35990			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future		1.36860	1.36860		1.36590	1.36590			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future		1.37250	1.37250		1.37040	1.37040			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future		1.31470	1.31470		1.32540	1.32540			0.00	0.00	0	5.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future		1.32040	1.32040		1.33120	1.33120			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future		1.32550	1.32550		1.33620	1.33620			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future		1.33070	1.33070		1.34150	1.34150			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 14/06/2019	Foreign Exchange Future			1.13080		1.13080		1.13270	1.13270			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.13950		1.13950		1.14140	1.14140			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.14760		1.14760		1.14930	1.14930			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.15590		1.15590		1.15780	1.15780			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.70848		113.76200		8.73463	113.60958		6.24	0.00	0.00	0	89,899.00
R186	On 02/05/2019	Bond Future	8.50	Call	380.71000		0.38071		348.63000	0.34863	380.710	6.07	0.29	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	632.16000		0.63216		583.54000	0.58354	632.160	6.15	0.41	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	708.44000		0.70844		655.27000	0.65527	708.440	6.17	0.44	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	847.84000		0.84784		786.85000	0.78685	847.840	6.21	0.49	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,172.10000		1.17210		1,095.14000	1.09514	1,172.100	6.28	0.60	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	442.46000		0.44246		502.42000	0.50242	442.460	6.36	0.31	0.00	0	8,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,980.29000		1.98029		1,873.76000	1.87376	1,980.290	6.44	0.78	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	296.51000		0.29651		342.40000	0.34240	296.510	6.44	0.22	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	241.66000		0.24166		281.38000	0.28138	241.660	6.50	0.19	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,945.91000		2.94591		2,818.09000	2.81809	2,945.910	6.67	0.89	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,201.76000		3.20176		3,070.02000	3.07002	3,201.760	6.73	0.91	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,461.77000		3.46177		3,326.65000	3.32665	3,461.770	6.79	0.93	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	8.48000		0.00848		11.20000	0.01120	8.480	7.34	0.01	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	1.95000		0.00195		2.73000	0.00273	1.950	7.34	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	1.24000		0.00124		1.77000	0.00177	1.240	7.34	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	0.84000		0.00084		1.22000	0.00122	0.840	7.34	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.76584		110.57331		8.79326	110.41809		6.45	0.00	0.00	0	10.00
R186	On 01/08/2019	Bond Future	8.30	Call	617.62000		0.61762		583.25000	0.58325	617.620	6.16	0.26	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.38	Call	754.27000		0.75427		714.19000	0.71419	754.270	6.22	0.30	76,618,916.49	2,312	19,142.00
R186	On 01/08/2019	Bond Future	8.70	Call	1,486.36000		1.48636		1,420.81000	1.42081	1,486.360	6.42	0.47	120,536,194.72	2,312	19,142.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,633.06000		2.63306		2,539.38000	2.53938	2,633.060	6.68	0.65	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.22	Put	772.99000		0.77299		822.71000	0.82271	772.990	6.86	0.28	70,436,263.00	2,312	19,142.00
R186	On 01/08/2019	Bond Future	10.08	Put	134.25000		0.13425		146.75000	0.14675	134.250	7.50	0.06	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.81409		112.87743		8.84295	112.71912		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			299.31634		299.31634		299.72512	299.72512			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			297.38807		297.38807		297.80451	297.80451			0.00	0.00	0	40.00
R197	On 07/11/2019	Bond Future			303.65930		303.65930		304.08512	304.08512			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			233.62374		233.62374		233.55962	233.55962			0.00	0.00	0	8,706.00
R202	On 01/08/2019	Bond Future			234.00270		234.00270		233.93707	233.93707			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			238.93694		238.93694		238.87075	238.87075			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
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			7.82501		101.17142		7.85105	101.08705		2.84	0.00	10,420,656.26	103	66,073.00
R2023	On 01/08/2019	Bond Future			7.84520		103.04836		7.87333	102.96244		2.89	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.84957		101.26043		7.88024	101.17294		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
R2030	On 02/05/2019	Bond Future			9.28129		93.50675		9.30235	93.37384		8.72	0.00	32,727,362.50	350	46,053.00
R2030	On 02/05/2019	Bond Future	8.90	Call	200.85000		0.20085		188.32000	0.18832	200.850	8.31	0.16	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,439.79000		1.43979		1,372.87000	1.37287	1,439.790	8.90	0.62	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	28.21000		0.02821		34.46000	0.03446	28.210	10.19	0.03	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.34870		91.23658		9.37056	91.10127		9.04	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	140.32000		0.14032		132.79000	0.13279	140.320	7.97	0.07	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	383.66000		0.38366		365.44000	0.36544	383.660	8.07	0.17	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	8.77	Call	511.04000		0.51104		487.95000	0.48795	511.040	8.15	0.21	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,311.19000		1.31119		1,264.20000	1.26420	1,311.190	8.67	0.41	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,507.69000		1.50769		1,455.86000	1.45586	1,507.690	8.76	0.44	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.27	Call	1,656.21000		1.65621		1,600.91000	1.60091	1,656.210	8.82	0.47	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.68	Put	1,105.94000		1.10594		1,158.42000	1.15842	1,105.940	9.24	0.33	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	1,086.98000		1.08698		1,138.85000	1.13885	1,086.980	9.25	0.33	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.40542		93.13801		9.42814	93.00001		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			9.51022		91.56483		9.53122	91.42085		9.89	0.00	7,599,880.89	83	42,042.00
R2032	On 01/08/2019	Bond Future			9.57529		93.26356		9.59702	93.11692		9.82	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.63742		91.04399		9.65994	90.89451		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			9.72039		94.85681		9.73125	94.77439		10.63	0.00	118,571,012.50	1,250	81,751.00
R2035	On 01/08/2019	Bond Future			9.78597		96.61662		9.79719	96.53268		10.57	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.85213		94.12363		9.86373	94.03810		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			9.79691		91.41832		9.80782	91.33497		11.18	0.00	0.00	0	52,038.00
R2037	On 01/08/2019	Bond Future			9.86621		88.85907		9.87747	88.77424		11.66	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.92728		90.71100		9.93889	90.62462		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			9.88690		94.60207		9.89781	94.51263		11.57	0.00	0.00	0	23,819.00
R2040	On 02/05/2019	Bond Future	9.60	Call	421.30000		0.42130		414.40000	0.41440	421.300	10.81	0.23	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	2,979.66000		2.97966		2,926.11000	2.92611	2,979.660	11.91	0.77	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.95622		91.85158		9.96747	91.76059		12.09	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			10.01763		93.76591		10.02923	93.67320		12.70	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
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			9.86533		92.03300		9.87619	91.94176		12.12	0.00	15,921,709.00	173	38,276.00
R2044	On 01/08/2019	Bond Future			9.93047		89.36000		9.94166	89.26716		12.67	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	719.56000		0.71956		706.37000	0.70637	719.560	11.33	0.22	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,331.17000		2.33117		2,297.27000	2.29727	2,331.170	12.45	0.48	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,035.77000		1.03577		1,066.72000	1.06672	1,035.770	13.70	0.24	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.98790		91.22244		9.99943	91.12780		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			9.82742		91.31988		9.83819	91.22647		12.51	0.00	50,773,853.28	556	103,311.00
R2048	On 01/08/2019	Bond Future			9.88516		93.01405		9.89625	92.91892		12.48	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.94315		90.50945		9.95457	90.41255		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			6.68812		102.60217		6.72030	102.58066		0.17	0.00	17,442,368.90	170	6,013.00
R207	On 01/08/2019	Bond Future			6.16659		100.86439		6.21683	100.84251		0.15	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future			3.64928		102.96615		3.77267	102.94401		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			6.92491		100.36685		6.96114	100.30351		0.85	0.00	0.00	0	15,592.00
R208	On 01/08/2019	Bond Future			6.82803		102.22886		6.87002	102.16437		0.90	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.61958		100.95282		6.66995	100.88719		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			9.65762		72.50343		9.66840	72.43345		12.01	0.00	12,325,583.10	170	101,926.00
R209	On 02/05/2019	Bond Future	9.35	Call	314.30000		0.31430		309.69000	0.30969	314.300	11.32	0.22	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,266.94000		2.26694		2,226.69000	2.22669	2,266.940	12.35	0.76	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	47.12000		0.04712		53.64000	0.05364	47.120	13.64	0.04	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	18.80000		0.01880		21.95000	0.02195	18.800	14.09	0.02	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.71580		73.84850		9.72689	73.77730		12.00	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	910.30000		0.91030		895.66000	0.89566	910.300	11.28	0.30	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,362.00000		2.36200		2,330.88000	2.33088	2,362.000	12.07	0.56	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	663.20000		0.66320		683.86000	0.68386	663.200	13.38	0.20	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.77145		72.23354		9.78287	72.16102		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

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
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	184.75442		184.75442		184.70377	184.70377			0.00	0.00	0	1,628.00
R210	On 01/08/2019	Bond Future	188.22748		188.22748		188.17572	188.17572			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future	189.55846		189.55846		189.50604	189.50604			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	156.74803		156.74803		156.70578	156.70578			0.00	0.00	0	7,946.00
R212	On 01/08/2019	Bond Future	157.47454		157.47454		157.43150	157.43150			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	160.79535		160.79535		160.75167	160.75167			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	9.39863		84.37591		9.41958	84.24570		9.64	0.00	0.00	0	28,756.00
R213	On 01/08/2019	Bond Future	9.45934		85.94123		9.48102	85.80860		9.61	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.51991		84.17777		9.54239	84.04251		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	9.85279		71.32889		9.86356	71.25632		12.90	0.00	0.00	0	21,077.00
R214	On 01/08/2019	Bond Future	9.91148		72.65218		9.92256	72.57829		12.87	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.97057		70.86571		9.98198	70.79040		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	10.92570		10.92570		10.88230	10.88230		14.74	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	11.07270		11.07270		11.02950	11.02950		14.23	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	11.21170		11.21170		11.17060	11.17060		14.31	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.44710		2.44710		2.45550	2.45550		27.21	0.00	0.00	0	3,646.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.32040		2.32040		2.32950	2.32950		25.56	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.23360		2.23360		2.24570	2.24570		25.93	0.00	0.00	0	0.00
Total for Derivatives :												6,481,989,442.45	1,027,013	9 473 249.00
Grand Total:												6,481,989,442.45	1,027,013	9 473 249.00