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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 02/04/2019	Any day expiry	14.17990	14.17990		14.15760	14.15760		17.28	0.00	783,200.00	55	0.00	
\$ / R	On 04/04/2019	Any day expiry	14.22960	14.22960		14.16110	14.16110		16.65	0.00	0.00	0	30,000.00	
\$ / R	On 04/04/2019	Any day expiry	14.00	Call	242.94060	0.24294	192.89680	0.19290	242.941	19.54	0.87	0.00	0	30,000.00
\$ / R	On 04/04/2019	Any day expiry	14.68	Call	5.55620	0.00556	7.43650	0.00744	5.556	25.44	0.05	0.00	0	6,000.00
\$ / R	On 05/04/2019	Any day expiry			14.23130	14.23130	14.16280	14.16280		16.37	0.00	0.00	0	2,025.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	3.10660	0.00311	13.13660	0.01314	3.107	19.97	0.03	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	45.16050	0.04516	43.72970	0.04373	45.161	17.93	0.31	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.40	Put	203.70570	0.20371	272.38530	0.27239	203.706	18.71	0.75	0.00	0	35,000.00
\$ / R	On 15/04/2019	Any day expiry			14.24850	14.24850	14.18000	14.18000		14.63	0.00	5,962,740.00	420	1,830.00
\$ / R	On 17/04/2019	Any day expiry			14.25190	14.25190	14.18350	14.18350		14.81	0.00	0.00	0	0.00
\$ / R	On 17/04/2019	Any day expiry	14.40	Call	114.00710	0.11401	104.02730	0.10403	114.007	15.40	0.38	0.00	0	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.44	Call	101.74590	0.10175	93.51720	0.09352	101.746	15.55	0.34	0.00	0	60,000.00
\$ / R	On 17/04/2019	Any day expiry	14.45	Call	98.86510	0.09887	91.04540	0.09105	98.865	15.59	0.34	0.00	0	40,000.00
\$ / R	On 23/04/2019	Any day expiry			14.26180	14.26180	14.19380	14.19380		14.66	0.00	0.00	0	0.00
\$ / R	On 23/04/2019	Any day expiry	14.20	Call	230.56230	0.23056	206.74970	0.20675	230.562	14.55	0.56	0.00	0	25,000.00
\$ / R	On 23/04/2019	Any day expiry	14.50	Call	116.60190	0.11660	107.86540	0.10787	116.602	15.63	0.34	0.00	0	50,000.00

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 23/04/2019	Any day expiry	14.55	Call	103.59820	0.10360	96.44810	0.09645	103.598	15.82	0.31	0.00	0	25,000.00
\$ / R	On 26/04/2019	Any day expiry			14.26690	14.26690	14.19890	14.19890		14.89	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.27200	14.27200	14.20410	14.20410		14.72	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.27370	14.27370	14.20580	14.20580		14.79	0.00	0.00	0	4,563.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	4.40340	0.00440	5.89910	0.00590	4.403	16.35	0.02	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	799.48580	0.79949	737.73920	0.73774	799.486	13.69	0.93	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.95	Put	95.87400	0.09587	0.00000	0.00000	95.874	14.18	0.27	2,853,499.79	734	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Call	269.76310	0.26976	244.58730	0.24459	269.763	14.69	0.56	5,842,492.39	734	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	196.06310	0.19606	238.78730	0.23879	196.063	14.69	0.44	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	221.40390	0.22140	267.86690	0.26787	221.404	14.79	0.48	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.45	Call	168.03470	0.16803	0.00000	0.00000	168.035	15.52	0.40	4,139,841.05	734	734.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	77.82430	0.07782	74.52030	0.07452	77.824	16.93	0.21	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	14.86680	0.01487	15.95390	0.01595	14.867	19.13	0.05	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	6.88040	0.00688	7.44930	0.00745	6.880	20.04	0.02	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry			14.28560	14.28560	14.21780	14.21780		15.20	0.00	0.00	0	303.00
\$ / R	On 09/05/2019	Any day expiry			14.28900	14.28900	14.22120	14.22120		15.36	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	634.30470	0.63430	587.53900	0.58754	634.305	14.33	0.82	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	321.47190	0.32147	296.81410	0.29681	321.472	15.18	0.56	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.29590	14.29590	14.22800	14.22800		15.46	0.00	0.00	0	93.00
\$ / R	On 15/05/2019	Any day expiry			14.29930	14.29930	14.23150	14.23150		15.64	0.00	0.00	0	2.00
\$ / R	On 20/05/2019	Any day expiry			14.30780	14.30780	14.24000	14.24000		15.77	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	353.84030	0.35384	332.34520	0.33235	353.840	15.69	0.54	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	89.83060	0.08983	89.16250	0.08916	89.831	18.44	0.18	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	63.34300	0.06334	64.00940	0.06401	63.343	19.10	0.13	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.32320	14.32320	14.25550	14.25550		16.06	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.32660	14.32660	14.25890	14.25890		16.27	0.00	0.00	0	452.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	14.45770	0.01446	18.87270	0.01887	14.458	14.25	0.04	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	306.84720	0.30685	350.11800	0.35012	306.847	16.03	0.43	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	332.08820	0.33209	377.02080	0.37702	332.088	16.11	0.45	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	166.24990	0.16625	161.76390	0.16176	166.250	17.99	0.27	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	64.86810	0.06487	65.41090	0.06541	64.868	19.86	0.12	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	39.70210	0.03970	41.52540	0.04153	39.702	20.37	0.08	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.33170	14.33170	14.26410	14.26410		16.16	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.33350	14.33350	14.26580	14.26580		16.18	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.34370	14.34370	14.27620	14.27620		16.13	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	171.87410	0.17187	202.73850	0.20274	171.874	15.31	0.28	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	260.54190	0.26054	299.24440	0.29924	260.542	15.67	0.37	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	301.40540	0.30141	343.04090	0.34304	301.405	15.81	0.41	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	350.82470	0.35082	395.57260	0.39557	350.825	15.97	0.45	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.35060	14.35060	14.28310	14.28310		16.17	0.00	1,188,057,472.80	82,788	867,896.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.34200	0.00034	0.44340	0.00044	0.342	21.39	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	6.15390	0.00615	7.55350	0.00755	6.154	16.51	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	10.05370	0.01005	12.61800	0.01262	10.054	14.89	0.03	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	11.55770	0.01156	14.58440	0.01458	11.558	14.45	0.03	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 14/06/2019	Foreign Exchange Future	12.92	Put	15.43000	0.01543	21.64830	0.02165	15.430	13.82	0.04	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	19.20110	0.01920	26.48690	0.02649	19.201	13.93	0.05	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	20.60770	0.02061	28.27340	0.02827	20.608	13.96	0.05	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	28.88990	0.02889	38.62720	0.03863	28.890	14.13	0.07	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	41.95770	0.04196	54.54950	0.05455	41.958	14.34	0.09	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	44.50750	0.04451	57.61220	0.05761	44.508	14.37	0.10	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	45.82500	0.04582	59.18910	0.05919	45.825	14.39	0.10	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	49.95120	0.04995	64.10940	0.06411	49.951	14.44	0.11	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	52.85040	0.05285	67.54860	0.06755	52.850	14.48	0.11	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	60.63670	0.06064	76.72470	0.07672	60.637	14.56	0.13	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	939.55220	0.93955	892.59040	0.89259	939.552	14.82	0.83	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	112.30210	0.11230	135.87320	0.13587	112.302	14.99	0.20	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	862.90210	0.86290	818.97320	0.81897	862.902	14.99	0.80	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	180.26060	0.18026	211.28950	0.21129	180.261	15.36	0.28	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	655.76250	0.65576	621.61520	0.62162	655.763	15.47	0.69	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	208.88490	0.20888	242.56950	0.24257	208.885	15.48	0.31	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	606.71630	0.60672	575.19760	0.57520	606.716	15.59	0.66	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	244.27280	0.24427	280.90400	0.28090	244.273	15.63	0.35	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	594.87280	0.59487	564.00400	0.56400	594.873	15.63	0.65	0.00	0	23,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	269.74120	0.26974	308.30230	0.30830	269.741	15.72	0.37	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	274.13090	0.27413	313.00840	0.31301	274.131	15.73	0.38	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	334.96950	0.33497	377.86160	0.37786	334.969	15.94	0.43	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	360.20710	0.36021	404.57860	0.40458	360.207	16.02	0.45	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	386.44660	0.38645	432.25150	0.43225	386.447	16.09	0.47	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	414.27150	0.41427	394.99460	0.39499	414.272	16.17	0.51	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	385.50380	0.38550	368.03300	0.36803	385.504	16.34	0.49	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	467.02310	0.46702	517.54690	0.51755	467.023	16.39	0.52	0.00	0	31,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	326.48720	0.32649	312.73020	0.31273	326.487	16.72	0.43	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	589.25470	0.58925	644.04170	0.64404	589.255	16.84	0.59	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	602.82880	0.60283	658.01720	0.65802	602.829	16.89	0.59	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	300.26380	0.30026	288.15210	0.28815	300.264	16.92	0.40	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	281.92910	0.28193	270.96230	0.27096	281.929	17.06	0.38	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	273.17450	0.27317	262.74700	0.26275	273.175	17.13	0.37	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.78	Call	264.68230	0.26468	254.78050	0.25478	264.682	17.20	0.37	0.00	0	250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	253.76010	0.25376	244.53250	0.24453	253.760	17.30	0.35	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	209.89090	0.20989	203.30600	0.20331	209.891	17.73	0.30	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	188.83430	0.18883	183.41910	0.18342	188.834	17.97	0.28	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	152.84130	0.15284	149.45190	0.14945	152.841	18.44	0.23	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	149.65410	0.14965	146.43750	0.14644	149.654	18.48	0.23	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	123.92910	0.12393	122.05000	0.12205	123.929	18.90	0.19	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	114.04070	0.11404	112.64470	0.11264	114.041	19.09	0.18	0.00	0	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	111.70310	0.11170	110.41880	0.11042	111.703	19.14	0.18	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	107.17930	0.10718	106.10600	0.10611	107.179	19.23	0.17	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	104.99250	0.10499	104.02020	0.10402	104.993	19.28	0.17	0.00	0	122,704.00

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\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	97.70800	0.09771	96.80420	0.09680	97.708	19.44	0.16	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	90.96310	0.09096	89.78840	0.08979	90.963	19.60	0.15	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	82.28790	0.08229	81.52600	0.08153	82.288	19.76	0.13	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	79.58770	0.07959	78.94870	0.07895	79.588	19.81	0.13	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	72.81760	0.07282	72.48090	0.07248	72.818	19.95	0.12	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	65.90430	0.06590	65.85880	0.06586	65.904	20.11	0.11	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	7.46540	0.00747	7.37030	0.00737	7.465	22.59	0.02	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.36080	14.36080	14.29350	14.29350		16.10	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.37450	14.37450	14.30730	14.30730		16.08	0.00	0.00	0	2,421.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	31.57570	0.03158	40.46160	0.04046	31.576	14.25	0.07	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	276.59750	0.27660	313.34530	0.31335	276.598	15.59	0.36	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	359.33760	0.35934	401.29790	0.40130	359.338	15.86	0.42	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	384.49760	0.38450	427.83770	0.42784	384.498	15.93	0.44	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	212.22190	0.21222	205.83460	0.20583	212.222	17.92	0.28	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	182.31810	0.18232	177.51340	0.17751	182.318	18.27	0.25	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	100.61300	0.10061	99.30260	0.09930	100.613	19.60	0.15	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	71.02630	0.07103	70.86730	0.07087	71.026	20.23	0.11	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.37970	14.37970	14.31250	14.31250		16.11	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.38310	14.38310	14.31600	14.31600		16.14	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.43150	14.43150	14.36420	14.36420		16.17	0.00	0.00	0	1,029.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	56.25260	0.05625	67.05680	0.06706	56.253	14.46	0.10	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	409.63190	0.40963	449.78700	0.44979	409.632	15.80	0.41	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	434.77470	0.43477	476.12500	0.47612	434.775	15.87	0.43	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	260.82230	0.26082	253.83650	0.25384	260.822	17.94	0.29	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	141.19340	0.14119	139.15750	0.13916	141.193	19.47	0.17	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	107.36850	0.10737	106.50590	0.10651	107.369	20.09	0.13	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.43320	14.43320	14.36590	14.36590		16.17	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.45380	14.45380	14.38640	14.38640		16.12	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	576.68260	0.57668	623.59210	0.62359	576.683	16.18	0.49	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	141.03190	0.14103	139.29380	0.13929	141.032	19.66	0.16	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.48300	14.48300	14.41540	14.41540		16.19	0.00	0.00	0	2,229.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	80.85030	0.08085	90.81590	0.09082	80.850	14.70	0.12	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	447.26580	0.44727	486.46750	0.48647	447.266	15.76	0.40	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	472.31790	0.47232	512.63140	0.51263	472.318	15.83	0.42	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	293.31820	0.29332	286.37520	0.28638	293.318	18.05	0.29	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	171.64320	0.17164	169.12980	0.16913	171.643	19.47	0.18	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	135.05240	0.13505	133.88440	0.13388	135.052	20.06	0.15	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.48820	14.48820	14.42060	14.42060		16.14	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.49180	14.49180	14.42410	14.42410		16.15	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.49360	14.49360	14.42580	14.42580		16.16	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	51.72930	0.05173	51.78550	0.05179	51.729	24.70	0.06	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry			14.50790	14.50790	14.43970	14.43970		16.15	0.00	0.00	0	3,617.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.51330	14.51330	14.44490	14.44490		16.12	0.00	54,308,768.60	3,742	26,409.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	4.88690	0.00489	5.56410	0.00556	4.887	18.81	0.01	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	12.50	Put	45.25930	0.04526	51.42510	0.05143	45.259	15.21	0.07	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	77.35610	0.07736	86.80700	0.08681	77.356	14.84	0.11	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	95.01480	0.09501	106.81890	0.10682	95.015	14.69	0.13	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	116.63880	0.11664	131.67290	0.13167	116.639	14.72	0.15	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	136.54240	0.13654	153.41220	0.15341	136.542	14.79	0.17	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,103.57160	1.10357	1,060.15940	1.06016	1,103.572	15.04	0.74	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	256.13300	0.25613	282.19720	0.28220	256.133	15.07	0.27	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	279.46560	0.27947	308.84120	0.30884	279.466	15.12	0.29	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.80	Put	289.88260	0.28988	320.70040	0.32070	289.883	15.14	0.29	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	329.05970	0.32906	362.11970	0.36212	329.060	15.28	0.32	0.00	0	5,908.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.92	Put	337.24620	0.33725	370.75020	0.37075	337.246	15.30	0.32	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	358.22520	0.35823	392.83450	0.39283	358.225	15.38	0.34	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	371.15920	0.37116	406.43090	0.40643	371.159	15.42	0.35	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	425.50450	0.42550	463.36690	0.46337	425.504	15.59	0.38	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	468.95630	0.46896	508.70690	0.50871	468.956	15.71	0.40	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	514.67430	0.51467	556.25520	0.55626	514.674	15.84	0.42	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	546.38170	0.54638	589.15260	0.58915	546.382	15.92	0.44	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	601.37110	0.60137	646.17820	0.64618	601.371	16.06	0.46	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	624.09770	0.62410	670.12280	0.67012	624.098	16.12	0.47	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	637.39770	0.63740	615.02280	0.61502	637.398	16.12	0.53	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	714.71440	0.71471	763.40080	0.76340	714.714	16.38	0.51	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	746.14760	0.74615	795.67260	0.79567	746.148	16.46	0.52	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.82	Put	823.95380	0.82395	875.39620	0.87540	823.954	16.67	0.55	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	843.91230	0.84391	895.81240	0.89581	843.912	16.72	0.56	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	459.89240	0.45989	445.55310	0.44555	459.892	16.98	0.41	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	450.98440	0.45098	437.05210	0.43705	450.984	17.03	0.40	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	414.40730	0.41441	402.18200	0.40218	414.407	17.25	0.38	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,226.64340	1.22664	1,285.63310	1.28563	1,226.643	17.64	0.67	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	331.65490	0.33165	323.50900	0.32351	331.655	17.88	0.31	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,368.14040	1.36814	1,428.85110	1.42885	1,368.140	17.97	0.70	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	265.53820	0.26554	260.27000	0.26027	265.538	18.53	0.26	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	163.28370	0.16328	161.46360	0.16146	163.284	19.79	0.17	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	162.31150	0.16231	160.52270	0.16052	162.311	19.80	0.17	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	124.82490	0.12482	124.22090	0.12422	124.825	20.51	0.13	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	120.64520	0.12065	120.16490	0.12016	120.645	20.60	0.13	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	117.29170	0.11729	116.90640	0.11691	117.292	20.68	0.12	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	97.73750	0.09774	98.81310	0.09881	97.738	21.56	0.10	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	90.98000	0.09098	92.23780	0.09224	90.980	22.09	0.10	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	88.63840	0.08864	89.95660	0.08996	88.638	22.29	0.09	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	75.57920	0.07558	77.20330	0.07720	75.579	23.67	0.08	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.53830	14.53830	14.46930	14.46930		16.16	0.00	0.00	0	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	103.38410	0.10338	113.73610	0.11374	103.384	14.79	0.13	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	478.00290	0.47800	516.86380	0.51686	478.003	15.69	0.39	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	502.90020	0.50290	542.82390	0.54282	502.900	15.75	0.41	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	327.04320	0.32704	319.79210	0.31979	327.043	18.08	0.30	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	202.20260	0.20220	199.30060	0.19930	202.203	19.40	0.20	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	162.10030	0.16210	160.61580	0.16062	162.100	20.00	0.16	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.54190	14.54190	14.47280	14.47280		16.18	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.59290	14.59290	14.52350	14.52350		16.24	0.00	0.00	0	153.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	123.63750	0.12364	136.60820	0.13661	123.638	14.81	0.14	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	507.80190	0.50780	547.25600	0.54726	507.802	15.69	0.39	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	532.67860	0.53268	573.13300	0.57313	532.679	15.76	0.40	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	355.68040	0.35568	348.59810	0.34860	355.680	18.28	0.30	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	229.55520	0.22956	226.51460	0.22651	229.555	19.50	0.20	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	188.46200	0.18846	186.70690	0.18671	188.462	20.06	0.17	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.64550	14.64550	14.57470	14.57470		16.28	0.00	0.00	0	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	139.47430	0.13947	155.11450	0.15511	139.474	14.76	0.15	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	530.83400	0.53083	571.20650	0.57121	530.834	15.67	0.38	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	555.65620	0.55566	596.99950	0.59700	555.656	15.74	0.39	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	382.43800	0.38244	375.26940	0.37527	382.438	18.38	0.30	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	254.48160	0.25448	251.13020	0.25113	254.482	19.54	0.21	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	212.61800	0.21262	210.51900	0.21052	212.618	20.07	0.18	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.65090	14.65090	14.58000	14.58000		16.26	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.65450	14.65450	14.58350	14.58350		16.27	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.67080	14.67080	14.59940	14.59940		16.27	0.00	0.00	0	22,753.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	21.68880	0.02169	25.55540	0.02556	21.689	13.93	0.03	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	121.76950	0.12177	136.58450	0.13658	121.770	14.62	0.13	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	145.97640	0.14598	162.85100	0.16285	145.976	14.72	0.15	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.03	Put	152.01210	0.15201	169.38010	0.16938	152.012	14.74	0.15	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	319.71980	0.31972	347.86700	0.34787	319.720	15.14	0.27	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	368.48560	0.36849	399.17020	0.39917	368.486	15.22	0.29	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	421.65250	0.42165	457.87180	0.45787	421.653	15.31	0.32	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	447.48260	0.44748	485.15440	0.48515	447.483	15.38	0.33	0.00	0	26,500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	479.10170	0.47910	518.05580	0.51806	479.102	15.48	0.35	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	483.71070	0.48371	522.85330	0.52285	483.711	15.49	0.35	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	493.00940	0.49301	532.50910	0.53251	493.009	15.52	0.36	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	497.69440	0.49769	537.37660	0.53738	497.694	15.53	0.36	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.12	Put	502.39850	0.50240	542.26270	0.54226	502.398	15.55	0.36	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	649.01870	0.64902	693.87220	0.69387	649.019	15.94	0.42	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	455.58800	0.45559	446.24650	0.44625	455.588	17.96	0.34	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	390.56500	0.39056	382.85100	0.38285	390.565	18.47	0.30	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	377.80160	0.37780	370.37770	0.37038	377.802	18.56	0.29	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	368.85120	0.36885	361.75380	0.36175	368.851	18.63	0.28	0.00	0	26,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	351.67560	0.35168	345.20030	0.34520	351.676	18.76	0.27	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	348.35230	0.34835	341.99820	0.34200	348.352	18.79	0.27	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	320.03470	0.32003	314.68440	0.31468	320.035	19.03	0.25	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	278.63420	0.27863	274.71100	0.27471	278.634	19.42	0.22	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.99	Call	261.52040	0.26152	258.17180	0.25817	261.520	19.61	0.21	0.00	0	69,000.00

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	17.02	Call	258.02200	0.25802	254.78820	0.25479	258.022	19.65	0.21	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	220.18560	0.22019	218.16470	0.21816	220.186	20.13	0.18	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	85.27530	0.08528	85.77840	0.08578	85.275	23.69	0.07	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.70330	14.70330	14.63110	14.63110		16.31	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	154.33430	0.15433	172.55620	0.17256	154.334	14.67	0.15	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	553.26300	0.55326	594.39520	0.59440	553.263	15.64	0.37	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	578.00380	0.57800	620.04870	0.62005	578.004	15.71	0.38	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	408.38850	0.40839	400.62670	0.40063	408.388	18.48	0.30	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	280.86490	0.28086	277.20480	0.27720	280.865	19.56	0.21	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	238.30940	0.23831	235.89470	0.23589	238.309	20.07	0.18	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.70690	14.70690	14.63470	14.63470		16.32	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.75940	14.75940	14.68730	14.68730		16.36	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.81040	14.81040	14.73830	14.73830		16.39	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.81580	14.81580	14.74380	14.74380		16.37	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.84130	14.84130	14.76990	14.76990		16.42	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	40.71230	0.04071	46.60080	0.04660	40.712	13.94	0.05	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	185.25650	0.18526	204.11090	0.20411	185.257	14.72	0.16	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	207.91330	0.20791	228.36770	0.22837	207.913	14.79	0.17	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	240.07240	0.24007	262.67240	0.26267	240.072	14.89	0.19	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	423.44560	0.42345	455.80560	0.45581	423.446	15.26	0.28	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	512.69320	0.51269	549.02710	0.54903	512.693	15.40	0.32	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	698.89430	0.69889	743.54010	0.74354	698.894	15.84	0.39	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	757.80570	0.75781	804.16360	0.80416	757.806	15.98	0.41	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	841.83700	0.84184	890.42930	0.89043	841.837	16.17	0.44	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	470.74810	0.47075	463.76540	0.46377	470.748	18.65	0.30	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	434.89670	0.43490	428.95950	0.42896	434.897	18.90	0.28	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	399.42900	0.39943	394.50880	0.39451	399.429	19.18	0.26	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	312.98570	0.31299	311.46610	0.31147	312.986	20.02	0.21	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	300.33210	0.30033	301.60640	0.30161	300.332	20.27	0.20	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry			14.87220	14.87220	14.80160	14.80160		16.41	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.92290	14.92290	14.85420	14.85420		16.61	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.98690	14.98690	14.92040	14.92040		16.90	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.00570	15.00570	14.93990	14.93990		16.97	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	66.22080	0.06622	72.81090	0.07281	66.221	14.43	0.06	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	688.39040	0.68839	729.90600	0.72991	688.390	16.03	0.35	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	532.49840	0.53250	528.88160	0.52888	532.498	19.60	0.29	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			15.09450	15.09450	15.02960	15.02960		17.11	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.18910	15.18910	15.12330	15.12330		17.04	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.35060	14.35060	14.28310	14.28310		16.17	0.00	71,753.00	5	485.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.51330	14.51330	14.44490	14.44490		16.12	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.67080	14.67080	14.59940	14.59940		16.27	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.84130	14.84130	14.76990	14.76990		16.42	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 15/04/2019	Any day expiry		18.58460	18.58460		18.64870	18.64870		16.42	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry		18.61890	18.61890		18.68370	18.68370		16.31	0.00	408,599.40	22	120.00
£ / R	On 29/04/2019	Any day expiry		18.62830	18.62830		18.69330	18.69330		16.09	0.00	0.00	0	27.00
£ / R	On 31/05/2019	Any day expiry		18.72930	18.72930		18.79490	18.79490		15.89	0.00	0.00	0	91.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.77390	18.77390		18.84000	18.84000		15.85	0.00	81,065,700.20	4,318	120,481.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,004.91860	1.00492	1,063.42860	1.06343	1,004.919	16.18	0.73	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.07280	19.07280		19.13800	19.13800		15.57	0.00	0.00	0	21,179.00
£ / R	On 13/12/2019	Foreign Exchange Future		19.35750	19.35750		19.42010	19.42010		15.65	0.00	0.00	0	12,845.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	714.08890	0.71409	702.25210	0.70225	714.089	15.57	0.38	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	288.90520	0.28891	309.73300	0.30973	288.905	17.36	0.20	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future		19.66350	19.66350		19.72960	19.72960		15.71	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12960	0.12960		0.12920	0.12920		17.80	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future		0.13210	0.13210		0.13160	0.13160		17.49	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future		0.13440	0.13440		0.13390	0.13390		17.35	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.13700	0.13700		0.13650	0.13650		18.77	0.00	0.00	0	0.00
€ / R	On 15/04/2019	Any day expiry		15.96000	15.96000		15.93030	15.93030		13.56	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry		15.99540	15.99540		15.96630	15.96630		13.84	0.00	0.00	0	1.00
€ / R	On 31/05/2019	Any day expiry		16.10940	16.10940		16.08050	16.08050		15.17	0.00	0.00	0	2.00
€ / R	On 10/06/2019	Any day expiry		16.14230	16.14230		16.11370	16.11370		15.07	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.15550	16.15550		16.12700	16.12700		15.07	0.00	8,933,991.50	553	120,634.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	117.81230	0.11781	129.46520	0.12947	117.812	14.14	0.20	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	267.66680	0.26767	269.97610	0.26998	267.667	16.10	0.35	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	818.80030	0.81880	850.22350	0.85022	818.800	16.29	0.67	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry		16.35640	16.35640		16.32810	16.32810		15.02	0.00	0.00	0	0.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.46620	16.46620		16.43720	16.43720		15.02	0.00	6,635,878.60	403	42,836.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	278.37180	0.27837	293.51170	0.29351	278.372	14.11	0.27	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.85	Put	364.87890	0.36488	383.96880	0.38397	364.879	14.35	0.33	0.00	0	587.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	220.37090	0.22037	226.99180	0.22699	220.371	17.69	0.21	0.00	0	14,429.00
€ / R	On 13/12/2019	Foreign Exchange Future		16.76440	16.76440		16.73310	16.73310		15.20	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	37.73970	0.03774	39.54190	0.03954	37.740	14.47	0.04	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	60.24330	0.06024	63.08640	0.06309	60.243	14.33	0.07	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.23	Put	71.57770	0.07158	74.92640	0.07493	71.578	14.28	0.08	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	349.95450	0.34995	365.60590	0.36561	349.954	14.20	0.27	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.85	Put	401.75470	0.40175	419.09330	0.41909	401.755	14.26	0.30	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	526.72970	0.52673	549.24250	0.54924	526.730	14.53	0.36	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	217.83870	0.21784	223.39930	0.22340	217.839	18.92	0.17	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.80	Call	216.95010	0.21695	222.51210	0.22251	216.950	18.93	0.17	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	170.89610	0.17090	176.34810	0.17635	170.896	20.35	0.13	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry		16.96900	16.96900		16.93680	16.93680		15.29	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,097.83780	1.09784	1,092.39790	1.09240	1,097.838	14.96	0.58	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	984.39010	0.98439	981.42370	0.98142	984.390	15.24	0.54	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	947.92850	0.94793	945.66060	0.94566	947.929	15.34	0.52	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 10/02/2020	Any day expiry	17.07	Call	920.54230	0.92054	918.73920	0.91874	920.542	15.42	0.51	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future	17.08840		17.08840		17.05700	17.05700		15.36	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.21000		96.21000		96.19000	96.19000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future	633.42000		633.42000		633.79900	633.79900			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future	645.17100		645.17100		645.55600	645.55600			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	658.60300		658.60300		658.99800	658.99800			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	735.55900		735.55900		735.98300	735.98300			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	749.20400		749.20400		749.63600	749.63600			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	764.80300		764.80300		765.24500	765.24500			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	666.42900		666.42900		667.25600	667.25600			0.00	0.00	0	898.00
ALBI	On 01/08/2019	Index Future	678.79200		678.79200		679.63400	679.63400			0.00	0.00	0	38.00
ALBI	On 07/11/2019	Index Future	692.92400		692.92400		693.78500	693.78500			0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.15510		10.15510		10.18740	10.18740		12.10	0.00	4,072,195.10	401	17,568.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.29020		10.29020		10.32230	10.32230		12.16	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.42180		10.42180		10.45170	10.45170		12.29	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	242.74700	0.24275	254.40050	0.25440	242.747	13.37	0.33	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	10.56390		10.56390		10.59360	10.59360		12.45	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	10.77380		10.77380		10.72280	10.72280		13.51	0.00	4,309,520.00	400	2,600.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	10.91900		10.91900		10.86710	10.86710		13.60	0.00	0.00	0	415.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.05800		11.05800		11.00410	11.00410		13.75	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.20740		11.20740		11.15310	11.15310		13.85	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.46360		14.46360		14.41230	14.41230		15.05	0.00	1,446,360.00	100	993.00
CHF / R	On 16/09/2019	Foreign Exchange Future	14.75630		14.75630		14.70340	14.70340		15.41	0.00	0.00	0	300.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.03870		15.03870		14.98220	14.98220		15.89	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	15.34390		15.34390		15.28650	15.28650		16.18	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.16510		2.16510		2.16120	2.16120		13.54	0.00	541,275.00	250	485.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.20810		2.20810		2.20410	2.20410		13.76	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.24910		2.24910		2.24480	2.24480		14.03	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.29390		2.29390		2.28960	2.28960		14.21	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	10.75516	77.52088		10.74615	77.57462				0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	10.85628	78.95897		10.84694	79.01377				0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	10.96098	76.80760		10.95126	76.86366				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	11.04134	79.20520		11.01720	79.36980				0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.14143	80.67459		11.11645	80.84229				0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.24527	78.08870		11.21932	78.26006				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	660.13800	660.13800		661.00100	661.00100				0.00	0.00	0	448.00
GOVI	On 01/08/2019	GOVI	672.38500	672.38500		673.26300	673.26300				0.00	0.00	0	2.00
GOVI	On 07/11/2019	GOVI	686.38400	686.38400		687.28200	687.28200				0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.83170	1.83170		1.82340	1.82340			16.20	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.85670	1.85670		1.84810	1.84810			16.00	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.88000	1.88000		1.87110	1.87110			16.43	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	133.71413	133.71413		133.60544	133.60544				0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	134.77061	134.77061		134.65985	134.65985				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.61179	137.61179		137.49896	137.49896				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	100.14418	100.14418		100.02730	100.02730				0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	102.02656	102.02656		101.90758	101.90758				0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	103.06987	103.06987		102.94848	102.94848				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	102.08804	102.08804		102.18167	102.18167				0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	104.00711	104.00711		104.10233	104.10233				0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	105.01598	105.01598		105.11349	105.11349				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	120.93607	120.93607		120.90256	120.90256				0.00	0.00	0	11,059.00
I2038	On 01/08/2019	Bond Future	121.57021	121.57021		121.53618	121.53618				0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future	124.13323	124.13323		124.09859	124.09859				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

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 02/05/2019	Bond Future	113.18937		113.18937		112.52485	112.52485			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future	115.31703		115.31703		114.63996	114.63996			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future	116.00770		116.00770		115.31660	115.31660			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	117.69263		117.69263		117.65990	117.65990			0.00	0.00	0	10,717.00
I2050	On 01/08/2019	Bond Future	118.08736		118.08736		118.05381	118.05381			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future	120.57685		120.57685		120.54281	120.54281			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	254.97500		254.97500		254.75000	254.75000			0.00	0.00	0	723.00
IGOV	On 01/08/2019	Index Future	259.76800		259.76800		259.53900	259.53900			0.00	0.00	0	5.00
IGOV	On 07/11/2019	Index Future	265.24300		265.24300		265.00900	265.00900			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	0.14070		0.14070		0.14000	0.14000			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.13900		0.13900		0.13940	0.13940			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.13910		0.13910		0.13860	0.13860			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.13620		0.13620		0.13640	0.13640			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.66950		1.66950		1.66960	1.66960		12.12	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future	1.69390		1.69390		1.69410	1.69410		12.58	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future	1.71670		1.71670		1.71660	1.71660		12.62	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.69270		9.69270		9.75660	9.75660		13.17	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	9.82100		9.82100		9.88580	9.88580		13.22	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	9.94520		9.94520		10.00850	10.00850		13.42	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.07940		10.07940		10.14430	10.14430		13.57	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.33830		1.33830		1.33620	1.33620			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future	1.34400		1.34400		1.34190	1.34190			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future	1.34810		1.34810		1.34580	1.34580			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future	1.30820		1.30820		1.31900	1.31900			0.00	0.00	0	5.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future	1.31420		1.31420		1.32490	1.32490			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future	1.31950		1.31950		1.33020	1.33020			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future	1.32490		1.32490		1.33580	1.33580			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future	1.12580		1.12580		1.12910	1.12910			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future	1.13460		1.13460		1.13790	1.13790			0.00	0.00	0	143.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future	1.14270		1.14270		1.14620	1.14620			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.15140		1.15140		1.15490	1.15490			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.51324		114.90875		8.50365	114.96548		6.19	0.00	389,081,027.50	3,386	100,371.00
R186	On 02/05/2019	Bond Future	8.50	Call	752.89000		0.75289		793.97000	0.79397	752.890	6.02	0.49	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,153.28000		1.15328		1,201.60000	1.20160	1,153.280	6.10	0.63	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Put	462.77000		0.46277		455.81000	0.45581	462.770	6.12	0.34	161,454,589.16	4,100	4,100.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,267.65000		1.26765		1,317.42000	1.31742	1,267.650	6.12	0.66	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Put	372.69000		0.37269		367.83000	0.36783	372.690	6.16	0.29	0.00	0	4,150.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,469.95000		1.46995		1,521.82000	1.52182	1,469.950	6.16	0.71	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,913.66000		1.91366		1,968.53000	1.96853	1,913.660	6.23	0.80	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	142.22000		0.14222		142.06000	0.14206	142.220	6.31	0.13	63,644,906.92	4,100	4,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	82.94000		0.08294		83.53000	0.08353	82.940	6.39	0.09	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,913.47000		2.91347		2,970.79000	2.97079	2,913.470	6.39	0.91	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	63.22000		0.06322		63.98000	0.06398	63.220	6.45	0.07	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,993.26000		3.99326		4,050.76000	4.05076	3,993.260	6.62	0.97	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	4,267.88000		4.26788		4,325.30000	4.32530	4,267.880	6.68	0.98	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	4,543.28000		4.54328		4,600.63000	4.60063	4,543.280	6.74	0.98	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	0.81000		0.00081		0.90000	0.00090	0.810	7.26	0.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	0.12000		0.00012		0.14000	0.00014	0.120	7.26	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	0.07000		0.00007		0.08000	0.00008	0.070	7.26	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	0.04000		0.00004		0.05000	0.00005	0.040	7.26	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.56114		111.74121		8.55108	111.79902		6.39	0.00	5,587,060.50	50	110.00
R186	On 01/08/2019	Bond Future	8.30	Call	935.14000		0.93514		962.05000	0.96205	935.140	6.11	0.36	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.38	Call	1,120.50000		1.12050		1,150.33000	1.15033	1,120.500	6.16	0.40	0.00	0	19,142.00
R186	On 01/08/2019	Bond Future	8.70	Call	2,054.75000		2.05475		2,095.26000	2.09526	2,054.750	6.36	0.58	0.00	0	19,142.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,409.27000		3.40927		3,458.31000	3.45831	3,409.270	6.62	0.75	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.22	Put	463.86000		0.46386		457.85000	0.45785	463.860	6.80	0.19	0.00	0	19,142.00
R186	On 01/08/2019	Bond Future	10.08	Put	65.57000		0.06557		65.09000	0.06509	65.570	7.44	0.03	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.59859		114.06896		8.58796	114.12817		6.38	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			300.66299		300.66299		299.96871	299.96871			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			298.75994		298.75994		298.05265	298.05265			0.00	0.00	0	40.00
R197	On 07/11/2019	Bond Future			305.05845		305.05845		304.33676	304.33676			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			232.75702		232.75702		232.69293	232.69293			0.00	0.00	0	8,706.00
R202	On 01/08/2019	Bond Future			233.11951		233.11951		233.05418	233.05418			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			238.03405		238.03405		237.96764	237.96764			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

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
R2023	On 02/05/2019	Bond Future			7.65991		101.70837		7.63954	101.77486		2.80	0.00	0.00	0	66,073.00
R2023	On 01/08/2019	Bond Future			7.66686		103.59521		7.64485	103.66295		2.85	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.65486		101.81812		7.63075	101.88744		3.16	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			9.07134		94.84602		9.06188	94.90698		8.67	0.00	0.00	0	46,283.00
R2030	On 02/05/2019	Bond Future	8.90	Call	451.77000		0.45177		484.67000	0.48467	451.770	8.26	0.32	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,334.74000		2.33474		2,395.02000	2.39502	2,334.740	8.85	0.81	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	3.84000		0.00384		4.16000	0.00416	3.840	10.13	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.13071		92.60067		9.12089	92.66276		8.99	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	260.03000		0.26003		271.62000	0.27162	260.030	7.97	0.13	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	686.72000		0.68672		709.14000	0.70914	686.720	8.31	0.26	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	8.77	Call	890.23000		0.89023		916.53000	0.91653	890.230	8.45	0.31	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,951.85000		1.95185		1,992.11000	1.99211	1,951.850	8.89	0.52	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,194.23000		2.19423		2,236.75000	2.23675	2,194.230	8.96	0.56	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.27	Call	2,376.78000		2.37678		2,420.83000	2.42083	2,376.780	9.01	0.58	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.68	Put	738.66000		0.73866		730.35000	0.73035	738.660	9.53	0.24	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	725.78000		0.72578		717.63000	0.71763	725.780	9.55	0.24	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.17878		94.52995		9.16854	94.59350		9.18	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			9.30062		93.01953		9.29115	93.08602		9.84	0.00	0.00	0	42,118.00
R2032	On 01/08/2019	Bond Future			9.35845		94.74516		9.34865	94.81292		9.77	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.41250		92.55595		9.40232	92.62521		10.54	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			9.50583		96.50752		9.49132	96.62070		10.59	0.00	121,792,490.24	1,262	80,653.00
R2035	On 01/08/2019	Bond Future			9.56437		98.29783		9.54938	98.41317		10.53	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.62273		95.83929		9.60719	95.95720		11.42	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			9.58730		93.04297		9.56778	93.19655		11.14	0.00	0.00	0	52,038.00
R2037	On 01/08/2019	Bond Future			9.64979		90.51385		9.62964	90.67029		11.61	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.70370		92.39974		9.68286	92.55963		12.04	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			9.69249		96.21943		9.66287	96.46981		11.53	0.00	13,855,597.92	144	23,755.00
R2040	On 02/05/2019	Bond Future	9.60	Call	837.91000		0.83791		962.07000	0.96207	837.910	10.77	0.40	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	9.65	Put	1,388.27000		1.38827		0.00000	0.00000	1,388.270	10.88	0.54	46,028,095.52	880	880.00
R2040	On 02/05/2019	Bond Future	10.15	Put	189.07000		0.18907		0.00000	0.00000	189.070	11.78	0.12	18,272,475.48	1,760	880.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,279.03000		4.27903		4,515.47000	4.51547	4,279.030	11.87	0.90	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.75559		93.49892		9.72502	93.75406		12.04	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 07/11/2019	Bond Future			9.81050		95.44701		9.77893	95.70756		12.50	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			9.66607		93.73512		9.63641	93.99310		12.07	0.00	113,513,230.32	1,211	37,689.00
R2044	On 01/08/2019	Bond Future			9.72505		91.09367		9.69448	91.35647		12.62	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,125.20000		1.12520		1,216.85000	1.21685	1,125.200	11.28	0.31	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,189.84000		3.18984		3,355.85000	3.35585	3,189.840	12.40	0.58	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	642.28000		0.64228		607.52000	0.60752	642.280	13.64	0.16	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.77608		92.99162		9.74454	93.26008		13.12	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			9.61336		93.21233		9.59374	93.38926		12.47	0.00	0.00	0	103,381.00
R2048	On 01/08/2019	Bond Future			9.66480		94.94152		9.64460	95.12182		12.45	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.71590		92.47653		9.69505	92.66079		13.59	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			6.64395		102.63169		6.59610	102.66370		0.17	0.00	0.00	0	6,013.00
R207	On 01/08/2019	Bond Future			6.09776		100.89439		6.02297	100.92701		0.16	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future			3.48193		102.99618		3.29542	103.02967		0.06	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			6.84832		100.50092		6.83178	100.52991		0.82	0.00	0.00	0	15,592.00
R208	On 01/08/2019	Bond Future			6.73928		102.36535		6.72009	102.39490		0.87	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.51326		101.09157		6.49002	101.12193		0.93	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			9.43849		73.94784		9.42897	74.01155		11.96	0.00	4,732,661.76	64	101,914.00
R209	On 02/05/2019	Bond Future	9.35	Call	687.16000		0.68716		728.91000	0.72891	687.160	11.25	0.41	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,424.14000		3.42414		3,489.10000	3.48910	3,424.140	12.30	0.91	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	7.23000		0.00723		7.75000	0.00775	7.230	13.58	0.01	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	2.22000		0.00222		2.45000	0.00245	2.220	14.00	0.00	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.49020		75.31969		9.48041	75.38453		11.94	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,386.23000		1.38623		1,420.82000	1.42082	1,386.230	11.22	0.41	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,209.61000		3.20961		3,260.66000	3.26066	3,209.610	12.01	0.66	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	389.03000		0.38903		385.67000	0.38567	389.030	13.32	0.13	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.53873		73.73495		9.52861	73.80127		12.88	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

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/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	185.05286		185.05286		185.00226	185.00226			0.00	0.00	0	1,628.00
R210	On 01/08/2019	Bond Future	188.53145		188.53145		188.47973	188.47973			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future	189.86771		189.86771		189.81533	189.81533			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	157.33829		157.33829		156.95885	156.95885			0.00	0.00	0	7,946.00
R212	On 01/08/2019	Bond Future	158.07584		158.07584		157.68929	157.68929			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	161.40843		161.40843		161.01402	161.01402			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	9.18916		85.69313		9.17965	85.75359		9.59	0.00	0.00	0	28,756.00
R213	On 01/08/2019	Bond Future	9.24262		87.28284		9.23278	87.34445		9.55	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.29510		85.54677		9.28486	85.60985		10.18	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	9.65389		72.69100		9.62923	72.86281		12.86	0.00	13,375,144.00	184	21,077.00
R214	On 01/08/2019	Bond Future	9.70684		74.03954		9.68148	74.21451		12.84	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.75965		72.28154		9.73349	72.46032		13.94	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	10.59410		10.59410		10.56140	10.56140		13.54	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.73400		10.73400		10.70020	10.70020		13.56	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.86800		10.86800		10.83160	10.83160		13.68	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.41390		2.41390		2.44910	2.44910		21.61	0.00	0.00	0	3,646.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.29720		2.29720		2.33050	2.33050		21.83	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.21140		2.21140		2.24700	2.24700		22.96	0.00	0.00	0	0.00
Total for Derivatives :												2,320,770,566.76	112,800	9 863 501.00
Grand Total:												2,320,770,566.76	112,800	9 863 501.00