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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/04/2019

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 04/04/2019	Any day expiry	14.15850	14.15850	14.22960	14.22960		16.14	0.00	0.00	0	30,000.00
\$ / R	14.00	Call	167.95940	0.16796	242.94060	0.24294	167.959	19.28	0.87	0.00	0	30,000.00	
\$ / R	14.68	Call	0.23030	0.00023	5.55620	0.00556	0.230	25.91	0.00	0.00	0	6,000.00	
\$ / R		On 05/04/2019	Any day expiry	14.16020	14.16020	14.23130	14.23130		15.94	0.00	27,875,206.00	1,972	2,025.00
\$ / R	13.76	Put	2.58280	0.00258	3.10660	0.00311	2.583	20.75	0.03	0.00	0	100.00	
\$ / R	14.35	Call	21.14730	0.02115	45.16050	0.04516	21.147	19.97	0.19	0.00	0	100.00	
\$ / R	14.40	Put	255.59160	0.25559	203.70570	0.20371	255.592	20.98	0.86	0.00	0	35,000.00	
\$ / R		On 15/04/2019	Any day expiry	14.17730	14.17730	14.24850	14.24850		14.59	0.00	0.00	0	1,830.00
\$ / R		On 17/04/2019	Any day expiry	14.18070	14.18070	14.25190	14.25190		14.76	0.00	0.00	0	0.00
\$ / R	14.40	Call	84.78720	0.08479	114.00710	0.11401	84.787	15.47	0.31	0.00	0	20,000.00	
\$ / R	14.44	Call	74.71350	0.07471	101.74590	0.10175	74.714	15.62	0.28	0.00	0	60,000.00	
\$ / R	14.45	Call	72.36580	0.07237	98.86510	0.09887	72.366	15.65	0.27	0.00	0	40,000.00	
\$ / R		On 23/04/2019	Any day expiry	14.19080	14.19080	14.26180	14.26180		14.67	0.00	0.00	0	0.00
\$ / R	14.20	Call	189.83790	0.18984	230.56230	0.23056	189.838	14.67	0.50	0.00	0	25,000.00	
\$ / R	14.50	Call	92.28120	0.09228	116.60190	0.11660	92.281	15.82	0.29	0.00	0	50,000.00	
\$ / R	14.55	Call	81.40400	0.08140	103.59820	0.10360	81.404	16.02	0.26	0.00	0	25,000.00	

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 26/04/2019	Any day expiry	14.19580	14.19580	14.26690	14.26690		14.93	0.00	0.00	0	349.00
\$ / R			On 29/04/2019	Any day expiry	14.20100	14.20100	14.27200	14.27200		14.77	0.00	0.00	0	15.00
\$ / R			On 30/04/2019	Any day expiry	14.20270	14.20270	14.27370	14.27370		14.84	0.00	0.00	0	4,563.00
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	4.79140	0.00479	4.40340	0.00440	4.791	16.11	0.02	0.00	0	3,000.00
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	731.61610	0.73162	799.48580	0.79949	731.616	13.57	0.92	0.00	0	2,500.00
\$ / R	13.95	Put	On 30/04/2019	Any day expiry	115.84900	0.11585	95.87400	0.09587	115.849	14.37	0.32	0.00	0	734.00
\$ / R	14.20	Call	On 30/04/2019	Any day expiry	230.06200	0.23006	269.76310	0.26976	230.062	14.84	0.51	0.00	0	734.00
\$ / R	14.20	Put	On 30/04/2019	Any day expiry	227.36200	0.22736	196.06310	0.19606	227.362	14.84	0.49	0.00	0	250.00
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	256.38120	0.25638	221.40390	0.22140	256.381	15.03	0.52	0.00	0	250.00
\$ / R	14.45	Call	On 30/04/2019	Any day expiry	141.03000	0.14103	168.03470	0.16803	141.030	15.77	0.35	0.00	0	734.00
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	63.64840	0.06365	77.82430	0.07782	63.648	17.21	0.18	0.00	0	500.00
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	11.58120	0.01158	14.86680	0.01487	11.581	19.43	0.04	0.00	0	250.00
\$ / R	15.96	Call	On 30/04/2019	Any day expiry	5.22600	0.00523	6.88040	0.00688	5.226	20.32	0.02	0.00	0	250.00
\$ / R			On 07/05/2019	Any day expiry	14.21460	14.21460	14.28560	14.28560		15.09	0.00	0.00	0	303.00
\$ / R			On 09/05/2019	Any day expiry	14.21800	14.21800	14.28900	14.28900		15.25	0.00	0.00	0	25,000.00
\$ / R	13.72	Call	On 09/05/2019	Any day expiry	576.57100	0.57657	634.30470	0.63430	576.571	14.48	0.79	0.00	0	50,000.00
\$ / R	14.20	Call	On 09/05/2019	Any day expiry	280.52080	0.28052	321.47190	0.32147	280.521	15.25	0.52	0.00	0	50,000.00
\$ / R			On 13/05/2019	Any day expiry	14.22480	14.22480	14.29590	14.29590		15.34	0.00	0.00	0	93.00
\$ / R			On 15/05/2019	Any day expiry	14.22820	14.22820	14.29930	14.29930		15.65	0.00	61,623,936.00	4,320	4,322.00
\$ / R			On 20/05/2019	Any day expiry	14.23670	14.23670	14.30780	14.30780		15.76	0.00	0.00	0	0.00
\$ / R	14.25	Call	On 20/05/2019	Any day expiry	314.77550	0.31478	353.84030	0.35384	314.775	15.76	0.50	0.00	0	61,000.00
\$ / R	15.25	Call	On 20/05/2019	Any day expiry	77.59220	0.07759	89.83060	0.08983	77.592	18.62	0.16	0.00	0	40,000.00
\$ / R	15.50	Call	On 20/05/2019	Any day expiry	54.43430	0.05443	63.34300	0.06334	54.434	19.29	0.12	0.00	0	21,000.00
\$ / R			On 29/05/2019	Any day expiry	14.25190	14.25190	14.32320	14.32320		16.03	0.00	0.00	0	387.00
\$ / R			On 31/05/2019	Any day expiry	14.25530	14.25530	14.32660	14.32660		16.12	0.00	0.00	0	452.00
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	16.92390	0.01692	14.45770	0.01446	16.924	14.23	0.05	0.00	0	500.00
\$ / R	14.20	Put	On 31/05/2019	Any day expiry	336.07380	0.33607	306.84720	0.30685	336.074	16.05	0.46	0.00	0	250.00
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	362.69200	0.36269	332.08820	0.33209	362.692	16.12	0.48	0.00	0	250.00
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	147.13510	0.14714	166.24990	0.16625	147.135	18.11	0.25	0.00	0	500.00
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	56.10750	0.05611	64.86810	0.06487	56.108	19.96	0.11	0.00	0	250.00
\$ / R	16.15	Call	On 31/05/2019	Any day expiry	34.25200	0.03425	39.70210	0.03970	34.252	20.52	0.07	0.00	0	250.00
\$ / R			On 03/06/2019	Any day expiry	14.26040	14.26040	14.33170	14.33170		16.08	0.00	0.00	0	0.00
\$ / R			On 04/06/2019	Any day expiry	14.26210	14.26210	14.33350	14.33350		16.10	0.00	0.00	0	74.00
\$ / R			On 10/06/2019	Any day expiry	14.27240	14.27240	14.34370	14.34370		16.06	0.00	0.00	0	0.00
\$ / R	13.83	Put	On 10/06/2019	Any day expiry	194.18630	0.19419	171.87410	0.17187	194.186	15.48	0.31	0.00	0	45,000.00
\$ / R	14.06	Put	On 10/06/2019	Any day expiry	288.42610	0.28843	260.54190	0.26054	288.426	15.80	0.40	0.00	0	18,000.00
\$ / R	14.15	Put	On 10/06/2019	Any day expiry	331.45480	0.33145	301.40540	0.30141	331.455	15.92	0.44	0.00	0	18,000.00
\$ / R	14.25	Put	On 10/06/2019	Any day expiry	383.24480	0.38324	350.82470	0.35082	383.245	16.06	0.48	0.00	0	18,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	14.27920	14.27920	14.35060	14.35060		16.22	0.00	1,012,523,792.80	70,909	857,381.00
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	0.39510	0.00040	0.34200	0.00034	0.395	21.47	0.00	0.00	0	1,000.00
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	7.59620	0.00760	6.15390	0.00615	7.596	16.69	0.02	0.00	0	1,000.00
\$ / R	12.65	Put	On 14/06/2019	Foreign Exchange Future	12.94350	0.01294	10.05370	0.01005	12.943	15.16	0.03	0.00	0	1,050.00
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	15.03310	0.01503	11.55770	0.01156	15.033	14.75	0.04	0.00	0	1,000.00
\$ / R	12.92	Put	On 14/06/2019	Foreign Exchange Future	22.08220	0.02208	15.43000	0.01543	22.082	14.42	0.06	0.00	0	2,100.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	26.71850	0.02672	19.20110	0.01920	26.718	14.49	0.06	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	28.42350	0.02842	20.60770	0.02061	28.423	14.51	0.07	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	38.26320	0.03826	28.88990	0.02889	38.263	14.63	0.09	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	53.31020	0.05331	41.95770	0.04196	53.310	14.78	0.11	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	56.19840	0.05620	44.50750	0.04451	56.198	14.80	0.12	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	57.68630	0.05769	45.82500	0.04582	57.686	14.81	0.12	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	62.32350	0.06232	49.95120	0.04995	62.324	14.85	0.13	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	65.56540	0.06557	52.85040	0.05285	65.565	14.88	0.13	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	74.21310	0.07421	60.63670	0.06064	74.213	14.94	0.15	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	884.30950	0.88431	939.55220	0.93955	884.309	15.12	0.81	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	809.53420	0.80953	862.90210	0.86290	809.534	15.25	0.77	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	130.33420	0.13033	112.30210	0.11230	130.334	15.25	0.23	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	203.63960	0.20364	180.26060	0.18026	203.640	15.57	0.31	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	609.44460	0.60944	655.76250	0.65576	609.445	15.66	0.66	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	234.21100	0.23421	208.88490	0.20888	234.211	15.68	0.34	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	562.34620	0.56235	606.71630	0.60672	562.346	15.77	0.63	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	271.78920	0.27179	244.27280	0.24427	271.789	15.80	0.38	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	550.98920	0.55099	594.87280	0.59487	550.989	15.80	0.62	0.00	0	23,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	298.70970	0.29871	269.74120	0.26974	298.710	15.89	0.40	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	303.34100	0.30334	274.13090	0.27413	303.341	15.90	0.40	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	367.28340	0.36728	334.96950	0.33497	367.283	16.08	0.45	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	393.69230	0.39369	360.20710	0.36021	393.692	16.15	0.47	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	421.08650	0.42109	386.44660	0.38645	421.087	16.22	0.49	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	379.93280	0.37993	414.27150	0.41427	379.933	16.34	0.49	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	353.01530	0.35302	385.50380	0.38550	353.015	16.51	0.46	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	506.45200	0.50645	467.02310	0.46702	506.452	16.56	0.55	0.00	0	31,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	297.99860	0.29800	326.48720	0.32649	297.999	16.89	0.41	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	633.34270	0.63334	589.25470	0.58925	633.343	17.02	0.61	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	647.37700	0.64738	602.82880	0.60283	647.377	17.06	0.62	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	273.64120	0.27364	300.26380	0.30026	273.641	17.09	0.38	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	256.64610	0.25665	281.92910	0.28193	256.646	17.23	0.36	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	248.54150	0.24854	273.17450	0.27317	248.542	17.30	0.35	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.78	Call	240.68620	0.24069	264.68230	0.26468	240.686	17.38	0.34	0.00	0	250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	230.59340	0.23059	253.76010	0.25376	230.593	17.47	0.33	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	190.16240	0.19016	209.89090	0.20989	190.162	17.91	0.28	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	170.75870	0.17076	188.83430	0.18883	170.759	18.14	0.26	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	137.81580	0.13782	152.84130	0.15284	137.816	18.61	0.21	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	134.90620	0.13491	149.65410	0.14965	134.906	18.66	0.21	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	111.46450	0.11146	123.92910	0.12393	111.465	19.08	0.18	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	102.47420	0.10247	114.04070	0.11404	102.474	19.26	0.16	0.00	0	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	100.35170	0.10035	111.70310	0.11170	100.352	19.31	0.16	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	96.24450	0.09624	107.17930	0.10718	96.245	19.40	0.16	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	94.26090	0.09426	104.99250	0.10499	94.261	19.45	0.15	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	87.42200	0.08742	97.70800	0.09771	87.422	19.60	0.14	0.00	0	122,704.00

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\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	80.80610		0.08081		90.96310	0.09096	80.806	19.72	0.13	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	73.04340		0.07304		82.28790	0.08229	73.043	19.89	0.12	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	70.62940		0.07063		79.58770	0.07959	70.629	19.94	0.12	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	64.58750		0.06459		72.81760	0.07282	64.588	20.08	0.11	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	58.42400		0.05842		65.90430	0.06590	58.424	20.24	0.10	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	6.20400		0.00620		7.46540	0.00747	6.204	22.63	0.01	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.28950		14.28950		14.36080	14.36080		16.16	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.30310		14.30310		14.37450	14.37450		16.15	0.00	0.00	0	2,421.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	40.81210		0.04081		31.57570	0.03158	40.812	14.71	0.08	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	305.61810		0.30562		276.59750	0.27660	305.618	15.78	0.38	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	392.26420		0.39226		359.33760	0.35934	392.264	16.02	0.45	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	418.48200		0.41848		384.49760	0.38450	418.482	16.08	0.47	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	193.99700		0.19400		212.22190	0.21222	193.997	18.08	0.27	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	166.37410		0.16637		182.31810	0.18232	166.374	18.44	0.23	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	91.10180		0.09110		100.61300	0.10061	91.102	19.75	0.14	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	64.30890		0.06431		71.02630	0.07103	64.309	20.41	0.10	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.30830		14.30830		14.37970	14.37970		16.09	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.31170		14.31170		14.38310	14.38310		16.11	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.35980		14.35980		14.43150	14.43150		16.15	0.00	0.00	0	1,029.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	67.72610		0.06773		56.25260	0.05625	67.726	14.79	0.11	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	442.63570		0.44264		409.63190	0.40963	442.636	15.95	0.43	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	468.68180		0.46868		434.77470	0.43477	468.682	16.02	0.45	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	242.38140		0.24238		260.82230	0.26082	242.381	18.09	0.28	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	130.23920		0.13024		141.19340	0.14119	130.239	19.60	0.16	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	98.82760		0.09883		107.36850	0.10737	98.828	20.21	0.13	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.36150		14.36150		14.43320	14.43320		16.16	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.38210		14.38210		14.45380	14.45380		16.19	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	615.81150		0.61581		576.68260	0.57668	615.812	16.34	0.51	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	130.45200		0.13045		141.03190	0.14103	130.452	19.78	0.15	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.41130		14.41130		14.48300	14.48300		16.18	0.00	0.00	0	2,229.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	91.46990		0.09147		80.85030	0.08085	91.470	14.85	0.13	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	480.25710		0.48026		447.26580	0.44727	480.257	15.91	0.42	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	506.15180		0.50615		472.31790	0.47232	506.152	15.97	0.44	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	275.03570		0.27504		293.31820	0.29332	275.036	18.18	0.28	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	159.60470		0.15960		171.64320	0.17164	159.605	19.57	0.17	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	125.32320		0.12532		135.05240	0.13505	125.323	20.16	0.14	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.41650		14.41650		14.48820	14.48820		16.13	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.41990		14.41990		14.49180	14.49180		16.14	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.42170		14.42170		14.49360	14.49360		16.15	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	47.00090		0.04700		51.72930	0.05173	47.001	24.69	0.05	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry			14.43560		14.43560		14.50790	14.50790		16.22	0.00	0.00	0	3,617.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.44080		14.44080		14.51330	14.51330		16.18	0.00	5,140,924.80	356	26,409.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	4.87090		0.00487		4.88690	0.00489	4.871	18.59	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	50.24430		0.05024		45.25930	0.04526	50.244	15.25	0.07	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	12.87	Put	86.63480	0.08663	77.35610	0.07736	86.635	14.95	0.12	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	107.15460	0.10715	95.01480	0.09501	107.155	14.85	0.14	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	131.53590	0.13154	116.63880	0.11664	131.536	14.92	0.16	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	152.84560	0.15285	136.54240	0.13654	152.846	14.97	0.18	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,053.26250	1.05326	1,103.57160	1.10357	1,053.263	15.18	0.73	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	279.07800	0.27908	256.13300	0.25613	279.078	15.20	0.29	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	305.34990	0.30535	279.46560	0.27947	305.350	15.30	0.30	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.80	Put	317.04840	0.31705	289.88260	0.28988	317.048	15.33	0.31	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	357.93050	0.35793	329.05970	0.32906	357.931	15.47	0.34	0.00	0	5,908.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.92	Put	366.45400	0.36645	337.24620	0.33725	366.454	15.49	0.34	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	388.26570	0.38827	358.22520	0.35823	388.266	15.56	0.36	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	401.70030	0.40170	371.15920	0.37116	401.700	15.60	0.36	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	457.99690	0.45800	425.50450	0.42550	457.997	15.75	0.40	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	502.86990	0.50287	468.95630	0.46896	502.870	15.87	0.42	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	549.96660	0.54997	514.67430	0.51467	549.967	15.99	0.44	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	582.57340	0.58257	546.38170	0.54638	582.573	16.07	0.46	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	639.15750	0.63916	601.37110	0.60137	639.158	16.20	0.48	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	663.02590	0.66303	624.09770	0.62410	663.026	16.27	0.49	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	603.82590	0.60383	637.39770	0.63740	603.826	16.27	0.51	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	756.03990	0.75604	714.71440	0.71471	756.040	16.52	0.53	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	788.23940	0.78824	746.14760	0.74615	788.239	16.60	0.54	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.82	Put	867.81980	0.86782	823.95380	0.82395	867.820	16.80	0.57	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	888.20800	0.88821	843.91230	0.84391	888.208	16.85	0.58	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	433.74760	0.43375	459.89240	0.45989	433.748	17.10	0.39	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	425.23390	0.42523	450.98440	0.45098	425.234	17.15	0.39	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	390.33760	0.39034	414.40730	0.41441	390.338	17.37	0.36	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,277.98070	1.27798	1,226.64340	1.22664	1,277.981	17.77	0.68	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	311.86060	0.31186	331.65490	0.33165	311.861	18.00	0.30	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,421.34610	1.42135	1,368.14040	1.36814	1,421.346	18.09	0.71	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	249.03670	0.24904	265.53820	0.26554	249.037	18.64	0.25	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	151.97250	0.15197	163.28370	0.16328	151.973	19.87	0.16	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	151.05680	0.15106	162.31150	0.16231	151.057	19.88	0.16	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	115.77070	0.11577	124.82490	0.12482	115.771	20.58	0.12	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	111.84250	0.11184	120.64520	0.12065	111.843	20.67	0.12	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	108.69320	0.10869	117.29170	0.11729	108.693	20.75	0.12	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	91.35070	0.09135	97.73750	0.09774	91.351	21.67	0.10	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	85.09800	0.08510	90.98000	0.09098	85.098	22.21	0.09	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	82.93110	0.08293	88.63840	0.08864	82.931	22.41	0.09	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	70.85420	0.07085	75.57920	0.07558	70.854	23.79	0.07	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.46520	14.46520	14.53830	14.53830		16.16	0.00	0.00	0	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	113.99870	0.11400	103.38410	0.10338	113.999	14.86	0.14	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	511.43550	0.51144	478.00290	0.47800	511.436	15.83	0.41	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	537.14900	0.53715	502.90020	0.50290	537.149	15.89	0.42	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	308.15410	0.30815	327.04320	0.32704	308.154	18.20	0.29	0.00	0	500.00

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	16.50	Call	188.93450	0.18893	202.20260	0.20220	188.935	19.48	0.19	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	151.03560	0.15104	162.10030	0.16210	151.036	20.07	0.15	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.46870	14.46870	14.54190	14.54190		16.17	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.51990	14.51990	14.59290	14.59290		16.21	0.00	0.00	0	153.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	135.00090	0.13500	123.63750	0.12364	135.001	14.88	0.15	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	540.22080	0.54022	507.80190	0.50780	540.221	15.81	0.40	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	565.86880	0.56587	532.67860	0.53268	565.869	15.88	0.41	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	336.30340	0.33630	355.68040	0.35568	336.303	18.37	0.29	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	215.41950	0.21542	229.55520	0.22956	215.420	19.56	0.19	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	176.46440	0.17646	188.46200	0.18846	176.464	20.11	0.16	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.57130	14.57130	14.64550	14.64550		16.24	0.00	0.00	0	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	151.94470	0.15194	139.47430	0.13947	151.945	14.84	0.16	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	562.80230	0.56280	530.83400	0.53083	562.802	15.77	0.40	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	588.38040	0.58838	555.65620	0.55566	588.380	15.84	0.41	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	362.36570	0.36237	382.43800	0.38244	362.366	18.46	0.29	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	239.61860	0.23962	254.48160	0.25448	239.619	19.59	0.20	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	199.72730	0.19973	212.61800	0.21262	199.727	20.11	0.17	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.57660	14.57660	14.65090	14.65090		16.28	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.58020	14.58020	14.65450	14.65450		16.29	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.59600	14.59600	14.67080	14.67080		16.29	0.00	0.00	0	22,753.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	23.35300	0.02335	21.68880	0.02169	23.353	13.88	0.03	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	132.62200	0.13262	121.76950	0.12177	132.622	14.69	0.14	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	158.86030	0.15886	145.97640	0.14598	158.860	14.79	0.16	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.03	Put	165.39180	0.16539	152.01210	0.15201	165.392	14.82	0.16	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	341.43270	0.34143	319.71980	0.31972	341.433	15.20	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	392.02680	0.39203	368.48560	0.36849	392.027	15.28	0.31	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	450.05520	0.45006	421.65250	0.42165	450.055	15.42	0.34	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	477.05580	0.47706	447.48260	0.44748	477.056	15.50	0.35	0.00	0	26,500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	509.64850	0.50965	479.10170	0.47910	509.648	15.59	0.36	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	514.40000	0.51440	483.71070	0.48371	514.400	15.61	0.37	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	523.96900	0.52397	493.00940	0.49301	523.969	15.63	0.37	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	528.79100	0.52879	497.69440	0.49769	528.791	15.65	0.37	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.12	Put	533.63640	0.53364	502.39850	0.50240	533.636	15.66	0.37	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	684.07710	0.68408	649.01870	0.64902	684.077	16.04	0.44	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	432.53270	0.43253	455.58800	0.45559	432.533	18.03	0.33	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	369.61160	0.36961	390.56500	0.39056	369.612	18.52	0.28	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	357.23800	0.35724	377.80160	0.37780	357.238	18.61	0.28	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	348.69280	0.34869	368.85120	0.36885	348.693	18.68	0.27	0.00	0	26,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	332.29020	0.33229	351.67560	0.35168	332.290	18.81	0.26	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	329.11830	0.32912	348.35230	0.34835	329.118	18.83	0.26	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	302.10230	0.30210	320.03470	0.32003	302.102	19.07	0.24	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	262.65350	0.26265	278.63420	0.27863	262.653	19.47	0.21	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.99	Call	246.36820	0.24637	261.52040	0.26152	246.368	19.65	0.20	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	243.04060	0.24304	258.02200	0.25802	243.041	19.69	0.20	0.00	0	139,860.00

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	17.38	Call	207.07700	0.20708	220.18560	0.22019	207.077	20.16	0.17	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	77.50400	0.07750	85.27530	0.08528	77.504	23.57	0.07	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.62780	14.62780	14.70330	14.70330		16.30	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	167.53730	0.16754	154.33430	0.15433	167.537	14.74	0.16	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	583.96430	0.58396	553.26300	0.55326	583.964	15.71	0.39	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	609.40840	0.60941	578.00380	0.57800	609.408	15.78	0.40	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	386.27840	0.38628	408.38850	0.40839	386.278	18.51	0.29	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	264.39840	0.26440	280.86490	0.28086	264.398	19.58	0.21	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	223.86230	0.22386	238.30940	0.23831	223.862	20.08	0.18	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.63130	14.63130	14.70690	14.70690		16.31	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.68400	14.68400	14.75940	14.75940		16.34	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.73480	14.73480	14.81040	14.81040		16.36	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.74030	14.74030	14.81580	14.81580		16.35	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.76600	14.76600	14.84130	14.84130		16.33	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	45.68740	0.04569	40.71230	0.04071	45.687	14.05	0.05	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	198.14060	0.19814	185.25650	0.18526	198.141	14.76	0.16	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	221.69160	0.22169	207.91330	0.20791	221.692	14.83	0.18	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	255.03190	0.25503	240.07240	0.24007	255.032	14.92	0.20	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	444.93920	0.44494	423.44560	0.42345	444.939	15.28	0.30	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	537.12310	0.53712	512.69320	0.51269	537.123	15.41	0.34	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	730.18360	0.73018	698.89430	0.69889	730.184	15.88	0.41	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	790.46840	0.79047	757.80570	0.75781	790.468	16.02	0.42	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	876.32380	0.87632	841.83700	0.84184	876.324	16.22	0.45	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	447.75760	0.44776	470.74810	0.47075	447.758	18.66	0.29	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	413.35270	0.41335	434.89670	0.43490	413.353	18.91	0.27	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	379.35000	0.37935	399.42900	0.39943	379.350	19.19	0.25	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	297.67620	0.29768	312.98570	0.31299	297.676	20.05	0.20	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	288.01520	0.28802	300.33210	0.30033	288.015	20.36	0.19	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry			14.79730	14.79730	14.87220	14.87220		16.37	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.84890	14.84890	14.92290	14.92290		16.58	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.91400	14.91400	14.98690	14.98690		16.81	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.93320	14.93320	15.00570	15.00570		16.94	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	70.50390	0.07050	66.22080	0.06622	70.504	14.43	0.06	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	716.54980	0.71655	688.39040	0.68839	716.550	16.09	0.36	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	510.48770	0.51049	532.49840	0.53250	510.488	19.61	0.28	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			15.02060	15.02060	15.09450	15.09450		17.03	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.11120	15.11120	15.18910	15.18910		16.98	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.27920	14.27920	14.35060	14.35060		16.22	0.00	0.00	0	485.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.44080	14.44080	14.51330	14.51330		16.18	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.59600	14.59600	14.67080	14.67080		16.29	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.76600	14.76600	14.84130	14.84130		16.33	0.00	0.00	0	0.00
£ / R	On 15/04/2019	Any day expiry			18.66250	18.66250	18.58460	18.58460		15.98	0.00	0.00	0	43.00

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 26/04/2019	Any day expiry		18.69710	18.69710		18.61890	18.61890		15.90	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry		18.70670	18.70670		18.62830	18.62830		15.67	0.00	0.00	0	27.00
£ / R	On 31/05/2019	Any day expiry		18.80790	18.80790		18.72930	18.72930		15.75	0.00	0.00	0	91.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.85260	18.85260		18.77390	18.77390		15.79	0.00	39,703,575.60	2,106	118,986.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	1,059.56600	1.05957	1,004.91860	1.00492	1,059.566		16.15	0.75	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.15200	19.15200		19.07280	19.07280		15.62	0.00	9,250,416.00	483	21,418.00
£ / R	On 16/09/2019	Foreign Exchange Future	19.15	803.20360	0.80320	0.00000	0.00000	803.204		15.62	0.48	4,582,595.00	500	500.00
£ / R	On 13/12/2019	Foreign Exchange Future		19.43530	19.43530		19.35750	19.35750		15.62	0.00	0.00	0	12,845.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	680.60740	0.68061	714.08890	0.71409	680.607		15.52	0.37	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	299.55990	0.29956	288.90520	0.28891	299.560		17.28	0.20	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future		19.74330	19.74330		19.66350	19.66350		15.61	0.00	9,871,650.00	500	4,674.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12880	0.12880		0.12960	0.12960		18.11	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future		0.13120	0.13120		0.13210	0.13210		17.72	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future		0.13350	0.13350		0.13440	0.13440		17.64	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.13610	0.13610		0.13700	0.13700		18.96	0.00	0.00	0	0.00
€ / R	On 15/04/2019	Any day expiry		15.93620	15.93620		15.96000	15.96000		13.39	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry		15.97180	15.97180		15.99540	15.99540		13.55	0.00	0.00	0	1.00
€ / R	On 31/05/2019	Any day expiry		16.08570	16.08570		16.10940	16.10940		14.95	0.00	0.00	0	2.00
€ / R	On 10/06/2019	Any day expiry		16.11860	16.11860		16.14230	16.14230		14.87	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.13190	16.13190		16.15550	16.15550		14.98	0.00	235,703,190.90	14,611	120,639.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	118.87330	0.11887	117.81230	0.11781	118.873		14.05	0.20	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	254.08980	0.25409	267.66680	0.26767	254.090		16.01	0.34	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	829.55180	0.82955	818.80030	0.81880	829.552		16.20	0.68	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry		16.33270	16.33270		16.35640	16.35640		14.99	0.00	0.00	0	0.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.44190	16.44190		16.46620	16.46620		14.99	0.00	0.00	0	42,836.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	283.32740	0.28333	278.37180	0.27837	283.327		14.10	0.28	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.85	371.30900	0.37131	364.87890	0.36488	371.309		14.35	0.33	0.00	0	587.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	212.07480	0.21207	220.37090	0.22037	212.075		17.64	0.20	0.00	0	14,429.00
€ / R	On 13/12/2019	Foreign Exchange Future		16.73870	16.73870		16.76440	16.76440		15.19	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	37.86990	0.03787	37.73970	0.03774	37.870		14.42	0.04	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	60.63790	0.06064	60.24330	0.06024	60.638		14.29	0.07	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.23	72.12110	0.07212	71.57770	0.07158	72.121		14.24	0.08	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	354.82210	0.35482	349.95450	0.34995	354.822		14.18	0.27	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.85	406.95950	0.40696	401.75470	0.40175	406.959		14.23	0.30	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	534.62200	0.53462	526.72970	0.52673	534.622		14.53	0.36	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	211.73570	0.21174	217.83870	0.21784	211.736		18.90	0.16	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.80	210.87020	0.21087	216.95010	0.21695	210.870		18.91	0.16	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	165.96230	0.16596	170.89610	0.17090	165.962		20.33	0.13	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry		16.94310	16.94310		16.96900	16.96900		15.27	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	1,080.34280	1.08034	1,097.83780	1.09784	1,080.343		14.94	0.58	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	967.93460	0.96793	984.39010	0.98439	967.935		15.23	0.53	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	931.84380	0.93184	947.92850	0.94793	931.844		15.32	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	904.75790		0.90476		920.54230	0.92054	904.758	15.40	0.51	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.06320		17.06320		17.08840	17.08840		15.30	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.22000		96.22000		96.21000	96.21000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			633.10300		633.10300		633.42000	633.42000			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			644.84800		644.84800		645.17100	645.17100			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			658.27200		658.27200		658.60300	658.60300			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			734.46100		734.46100		735.55900	735.55900			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			748.08600		748.08600		749.20400	749.20400			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			763.66000		763.66000		764.80300	764.80300			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			665.67900		665.67900		666.42900	666.42900			0.00	0.00	0	898.00
ALBI	On 01/08/2019	Index Future			678.02800		678.02800		678.79200	678.79200			0.00	0.00	0	38.00
ALBI	On 07/11/2019	Index Future			692.14300		692.14300		692.92400	692.92400			0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.18260		10.18260		10.15510	10.15510		12.16	0.00	91,643.40	9	17,568.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.31760		10.31760		10.29020	10.29020		12.14	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.44780		10.44780		10.42180	10.42180		12.31	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	247.45950		0.24746		242.74700	0.24275	247.460	13.27	0.34	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.59030		10.59030		10.56390	10.56390		12.43	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.73830		10.73830		10.77380	10.77380		13.58	0.00	0.00	0	2,600.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.88290		10.88290		10.91900	10.91900		13.68	0.00	0.00	0	415.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.02100		11.02100		11.05800	11.05800		13.68	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.16940		11.16940		11.20740	11.20740		13.71	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.42170		14.42170		14.46360	14.46360		15.06	0.00	0.00	0	993.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.71340		14.71340		14.75630	14.75630		15.37	0.00	0.00	0	300.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.99380		14.99380		15.03870	15.03870		15.87	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.29960		15.29960		15.34390	15.34390		16.17	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.16220		2.16220		2.16510	2.16510		13.57	0.00	0.00	0	485.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.20510		2.20510		2.20810	2.20810		13.79	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.24610		2.24610		2.24910	2.24910		14.01	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.29130		2.29130		2.29390	2.29390		14.15	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	10.77711		77.39020		10.75516	77.52088			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	10.87901		78.82585		10.85628	78.95897			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	10.98467		76.67120		10.96098	76.80760			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	11.04287		79.19479		11.04134	79.20520			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.14303		80.66387		11.14143	80.67459			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.24700		78.07730		11.24527	78.08870			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	659.36700		659.36700		660.13800	660.13800			0.00	0.00	0	448.00
GOVI	On 01/08/2019	GOVI	671.59800		671.59800		672.38500	672.38500			0.00	0.00	0	2.00
GOVI	On 07/11/2019	GOVI	685.58000		685.58000		686.38400	686.38400			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.82280		1.82280		1.83170	1.83170		15.59	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.84770		1.84770		1.85670	1.85670		16.14	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.87090		1.87090		1.88000	1.88000		16.04	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	134.11265		134.11265		133.71413	133.71413			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	135.17654		135.17654		134.77061	134.77061			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	138.02559		138.02559		137.61179	137.61179			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	100.58501		100.58501		100.14418	100.14418			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	102.47576		102.47576		102.02656	102.02656			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	103.52786		103.52786		103.06987	103.06987			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	102.29362		102.29362		102.08804	102.08804			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	104.21641		104.21641		104.00711	104.00711			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	105.22910		105.22910		105.01598	105.01598			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	121.21536		121.21536		120.93607	120.93607			0.00	0.00	0	11,059.00
I2038	On 01/08/2019	Bond Future	121.85477		121.85477		121.57021	121.57021			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future	124.42294		124.42294		124.13323	124.13323			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	113.28327		113.28327		113.18937	113.18937			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future	115.41266		115.41266		115.31703	115.31703			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future	116.10476		116.10476		116.00770	116.00770			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	118.27364		118.27364		117.69263	117.69263			0.00	0.00	0	10,717.00
I2050	On 01/08/2019	Bond Future	118.67928		118.67928		118.08736	118.08736			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future	121.18064		121.18064		120.57685	120.57685			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	255.52600		255.52600		254.97500	254.97500			0.00	0.00	0	723.00
IGOV	On 01/08/2019	Index Future	260.33000		260.33000		259.76800	259.76800			0.00	0.00	0	5.00
IGOV	On 07/11/2019	Index Future	265.81600		265.81600		265.24300	265.24300			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	0.13970		0.13970		0.14070	0.14070			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.13810		0.13810		0.13900	0.13900			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.13820		0.13820		0.13910	0.13910			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.13780		0.13780		0.13620	0.13620			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.67210		1.67210		1.66950	1.66950		12.12	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future	1.69640		1.69640		1.69390	1.69390		12.54	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future	1.71910		1.71910		1.71670	1.71670		12.56	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.71060		9.71060		9.69270	9.69270		13.13	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	9.83920		9.83920		9.82100	9.82100		13.29	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	9.96310		9.96310		9.94520	9.94520		13.37	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.09740		10.09740		10.07940	10.07940		13.48	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.33680		1.33680		1.33830	1.33830			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future	1.34260		1.34260		1.34400	1.34400			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future	1.34670		1.34670		1.34810	1.34810			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future	1.32030		1.32030		1.30820	1.30820			0.00	0.00	0	5.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future	1.32620		1.32620		1.31420	1.31420			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future	1.33150		1.33150		1.31950	1.31950			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future	1.33710		1.33710		1.32490	1.32490			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future	1.12970		1.12970		1.12580	1.12580			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future	1.13860		1.13860		1.13460	1.13460			0.00	0.00	0	143.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future	1.14680		1.14680		1.14270	1.14270			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		1.15560	1.15560		1.15140	1.15140			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future		8.53688	114.76908		8.51324	114.90875		6.19	0.00	53,597,160.36	467	100,108.00
R186	On 02/05/2019	Bond Future	8.50	Call	695.35000	0.69535	752.89000	0.75289	695.350	6.19	0.46	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,078.22000	1.07822	1,153.28000	1.15328	1,078.220	6.29	0.60	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Put	523.10000	0.52310	462.77000	0.46277	523.100	6.32	0.37	0.00	0	4,100.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,188.31000	1.18831	1,267.65000	1.26765	1,188.310	6.32	0.63	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Put	426.03000	0.42603	372.69000	0.37269	426.030	6.36	0.32	0.00	0	4,150.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,383.62000	1.38362	1,469.95000	1.46995	1,383.620	6.36	0.68	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,815.39000	1.81539	1,913.66000	1.91366	1,815.390	6.46	0.77	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	173.95000	0.17395	142.22000	0.14222	173.950	6.57	0.16	0.00	0	4,000.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,797.22000	2.79722	2,913.47000	2.91347	2,797.220	6.69	0.90	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	106.36000	0.10636	82.94000	0.08294	106.360	6.69	0.10	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	82.39000	0.08239	63.22000	0.06322	82.390	6.75	0.08	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,863.56000	3.86356	3,993.26000	3.99326	3,863.560	6.93	0.96	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	4,136.10000	4.13610	4,267.88000	4.26788	4,136.100	6.99	0.97	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	4,409.64000	4.40964	4,543.28000	4.54328	4,409.640	7.04	0.98	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	0.82000	0.00082	0.81000	0.00081	0.820	7.26	0.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	0.12000	0.00012	0.12000	0.00012	0.120	7.26	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	0.06000	0.00006	0.07000	0.00007	0.060	7.26	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	0.04000	0.00004	0.04000	0.00004	0.040	7.26	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future		8.58593	111.59892		8.56114	111.74121		6.39	0.00	0.00	0	110.00
R186	On 01/08/2019	Bond Future	8.30	Call	919.83000	0.91983	935.14000	0.93514	919.830	6.28	0.35	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.38	Call	1,096.87000	1.09687	1,120.50000	1.12050	1,096.870	6.32	0.39	0.00	0	19,142.00
R186	On 01/08/2019	Bond Future	8.70	Call	2,009.15000	2.00915	2,054.75000	2.05475	2,009.150	6.53	0.57	0.00	0	19,142.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,353.54000	3.35354	3,409.27000	3.40927	3,353.540	6.89	0.73	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.22	Put	539.58000	0.53958	463.86000	0.46386	539.580	7.09	0.21	0.00	0	19,142.00
R186	On 01/08/2019	Bond Future	10.08	Put	69.03000	0.06903	65.57000	0.06557	69.030	7.44	0.04	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future		8.62482	113.92303		8.59859	114.06896		6.55	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		302.38141	302.38141		300.66299	300.66299			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future		300.51046	300.51046		298.75994	298.75994			0.00	0.00	0	40.00
R197	On 07/11/2019	Bond Future		306.84426	306.84426		305.05845	305.05845			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		232.94943	232.94943		232.75702	232.75702			0.00	0.00	0	8,706.00
R202	On 01/08/2019	Bond Future		233.31537	233.31537		233.11951	233.11951			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future		238.23263	238.23263		238.03405	238.03405			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			7.66963		101.67666		7.65991	101.70837		2.76	0.00	0.00	0	66,073.00
R2023	On 01/08/2019	Bond Future			7.67738		103.56285		7.66686	103.59521		2.81	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.66658		101.78444		7.65486	101.81812		3.11	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			9.09460		94.69636		9.07134	94.84602		8.69	0.00	0.00	0	46,283.00
R2030	On 02/05/2019	Bond Future	8.90	Call	423.33000		0.42333		451.77000	0.45177	423.330	8.58	0.30	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,233.87000		2.23387		2,334.74000	2.33474	2,233.870	9.26	0.79	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	4.21000		0.00421		3.84000	0.00384	4.210	10.21	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.15487		92.44816		9.13071	92.60067		9.00	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	235.90000		0.23590		260.03000	0.26003	235.900	7.95	0.12	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	640.75000		0.64075		686.72000	0.68672	640.750	8.30	0.25	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	8.77	Call	836.91000		0.83691		890.23000	0.89023	836.910	8.45	0.30	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,867.75000		1.86775		1,951.85000	1.95185	1,867.750	8.90	0.51	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,104.49000		2.10449		2,194.23000	2.19423	2,104.490	8.97	0.54	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.27	Call	2,283.13000		2.28313		2,376.78000	2.37678	2,283.130	9.02	0.57	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.68	Put	772.18000		0.77218		738.66000	0.73866	772.180	9.55	0.25	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	758.94000		0.75894		725.78000	0.72578	758.940	9.57	0.25	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.20400		94.37367		9.17878	94.52995		9.30	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			9.32393		92.85615		9.30062	93.01953		9.87	0.00	10,678,457.25	115	42,003.00
R2032	On 01/08/2019	Bond Future			9.38257		94.57870		9.35845	94.74516		9.80	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.43761		92.38542		9.41250	92.55595		10.57	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			9.51396		96.44419		9.50583	96.50752		10.64	0.00	0.00	0	80,653.00
R2035	On 01/08/2019	Bond Future			9.57277		98.23329		9.56437	98.29783		10.58	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.63150		95.77285		9.62273	95.83929		11.47	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			9.60034		92.94060		9.58730	93.04297		11.21	0.00	9,572,881.80	103	51,935.00
R2037	On 01/08/2019	Bond Future			9.66326		90.40949		9.64979	90.51385		11.68	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.71769		92.29264		9.70370	92.39974		12.11	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			9.68531		96.28002		9.69249	96.21943		11.63	0.00	280,367,418.24	2,912	25,028.00
R2040	On 02/05/2019	Bond Future	9.60	Call	907.71000		0.90771		837.91000	0.83791	907.710	11.38	0.41	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	9.65	Put	1,398.01000		1.39801		1,388.27000	1.38827	1,398.010	11.46	0.53	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.15	Put	205.45000		0.20545		189.07000	0.18907	205.450	12.42	0.12	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,355.81000		4.35581		4,279.03000	4.27903	4,355.810	12.54	0.90	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.74819		93.56058		9.75559	93.49892		12.15	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			9.80293		95.50938		9.81050	95.44701		12.61	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			9.67417		93.66488		9.66607	93.73512		12.21	0.00	2,247,957.12	24	37,709.00
R2044	On 01/08/2019	Bond Future			9.73340		91.02210		9.72505	91.09367		12.77	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,236.38000		1.23638		1,125.20000	1.12520	1,236.380	12.05	0.32	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,249.92000		3.24992		3,189.84000	3.18984	3,249.920	12.95	0.58	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	750.37000		0.75037		642.28000	0.64228	750.370	14.43	0.18	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.78476		92.91797		9.77608	92.99162		13.28	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			9.62676		93.09183		9.61336	93.21233		12.64	0.00	22,342,039.20	240	103,341.00
R2048	On 01/08/2019	Bond Future			9.67859		94.81878		9.66480	94.94152		12.63	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.73018		92.35070		9.71590	92.47653		13.78	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			6.65127		102.62680		6.64395	102.63169		0.18	0.00	0.00	0	6,013.00
R207	On 01/08/2019	Bond Future			6.10934		100.88935		6.09776	100.89439		0.17	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future			3.51408		102.99040		3.48193	102.99618		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			6.85072		100.49672		6.84832	100.50092		0.84	0.00	0.00	0	15,592.00
R208	On 01/08/2019	Bond Future			6.74211		102.36100		6.73928	102.36535		0.89	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.51712		101.08652		6.51326	101.09157		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			9.46196		73.79112		9.43849	73.94784		12.04	0.00	36,895,560.00	500	101,914.00
R209	On 02/05/2019	Bond Future	9.35	Call	652.98000		0.65298		687.16000	0.68716	652.980	11.79	0.39	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,300.50000		3.30050		3,424.14000	3.42414	3,300.500	12.96	0.89	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	10.29000		0.01029		7.23000	0.00723	10.290	14.15	0.01	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	2.48000		0.00248		2.22000	0.00222	2.480	14.15	0.00	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.51437		75.15999		9.49020	75.31969		12.02	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,398.56000		1.39856		1,386.23000	1.38623	1,398.560	11.73	0.40	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,172.89000		3.17289		3,209.61000	3.20961	3,172.890	12.49	0.65	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	470.20000		0.47020		389.03000	0.38903	470.200	14.00	0.15	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.56373		73.57148		9.53873	73.73495		13.00	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	185.71773		185.71773		185.05286	185.05286			0.00	0.00	0	1,628.00
R210	On 01/08/2019	Bond Future	189.20860		189.20860		188.53145	188.53145			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future	190.55830		190.55830		189.86771	189.86771			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	157.71672		157.71672		157.33829	157.33829			0.00	0.00	0	7,946.00
R212	On 01/08/2019	Bond Future	158.46134		158.46134		158.07584	158.07584			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	161.80118		161.80118		161.40843	161.40843			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	9.21261	85.54428		9.18916	85.69313			9.62	0.00	0.00	0	28,756.00
R213	On 01/08/2019	Bond Future	9.26688	87.13122		9.24262	87.28284			9.58	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.32036	85.39145		9.29510	85.54677			10.33	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	9.65714	72.66841		9.65389	72.69100			13.00	0.00	0.00	0	21,077.00
R214	On 01/08/2019	Bond Future	9.71019	74.01648		9.70684	74.03954			12.97	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.76317	72.25754		9.75965	72.28154			14.07	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	10.56720		10.56720		10.59410	10.59410		13.64	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.70630		10.70630		10.73400	10.73400		13.71	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.83930		10.83930		10.86800	10.86800		13.80	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.40940		2.40940		2.41390	2.41390		22.60	0.00	0.00	0	3,646.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.29410		2.29410		2.29720	2.29720		22.31	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.20520		2.20520		2.21140	2.21140		23.51	0.00	0.00	0	0.00
Total for Derivatives :												1,822,068,404.47	100,127	9 857 327.00
Grand Total:												1,822,068,404.47	100,127	9 857 327.00