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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/02/2019

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 13/02/2019	Any day expiry	13.40940	13.40940		13.41850	13.41850		12.92	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry	13.41240	13.41240		13.42160	13.42160		13.17	0.00	0.00	0	6.00
\$ / R	On 15/02/2019	Any day expiry	13.76	Put	373.85510	0.37386	369.90120	0.36990	373.855	14.95	0.85	0.00	684.00
\$ / R	On 15/02/2019	Any day expiry	13.81	Call	20.79430	0.02079	24.93460	0.02493	20.794	15.20	0.13	0.00	684.00
\$ / R	On 15/02/2019	Any day expiry	13.87	Put	473.26730	0.47327	467.10070	0.46710	473.267	15.50	0.90	0.00	22,000.00
\$ / R	On 25/02/2019	Any day expiry	13.42740	13.42740		13.43680	13.43680		13.50	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry	13.42890	13.42890		13.43830	13.43830		13.64	0.00	0.00	0	0.00
\$ / R	On 26/02/2019	Any day expiry	13.75	Put	393.82870	0.39383	395.68480	0.39568	393.829	14.77	0.74	0.00	25,000.00
\$ / R	On 28/02/2019	Any day expiry	13.43190	13.43190		13.44150	13.44150		13.86	0.00	510,267.80	38	5,759.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	36.32680	0.03633	38.75770	0.03876	36.327	13.06	0.16	0.00	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	362.78060	0.36278	362.87430	0.36287	362.781	14.79	0.70	0.00	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	791.88700	0.79189	786.47060	0.78647	791.887	16.50	0.91	0.00	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	20.34050	0.02034	24.04890	0.02405	20.340	16.61	0.08	0.00	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	838.44050	0.83844	832.54890	0.83255	838.441	16.61	0.92	0.00	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	8.53610	0.00854	10.35760	0.01036	8.536	17.21	0.04	0.00	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	3.98710	0.00399	4.91820	0.00492	3.987	17.71	0.02	0.00	600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	1.16590	0.00117	1.46300	0.00146	1.166	19.91	0.01	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	0.58160	0.00058	0.73150	0.00073	0.582	21.51	0.00	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			13.43790	13.43790	13.44780	13.44780		13.86	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			13.43940	13.43940	13.44940	13.44940		13.94	0.00	0.00	0	80.00
\$ / R	On 05/03/2019	Any day expiry	13.40	Call	225.99460	0.22599	0.00000	0.00000	225.995	13.87	0.54	360,699,192.00	50,000	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.50	Call	181.24710	0.18125	0.00000	0.00000	181.247	14.12	0.46	310,565,640.00	50,000	50,000.00
\$ / R	On 11/03/2019	Any day expiry			13.44880	13.44880	13.45900	13.45900		14.08	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	577.53750	0.57754	574.45110	0.57445	577.538	15.71	0.77	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	5.97560	0.00598	6.95940	0.00696	5.976	18.95	0.02	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.45980	13.45980	13.47020	13.47020		14.22	0.00	390,482,257.80	29,011	542,461.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.03810	0.00004	0.03490	0.00003	0.038	22.10	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	1.67810	0.00168	1.55280	0.00155	1.678	16.70	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	15.35930	0.01536	15.04900	0.01505	15.359	14.45	0.05	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	17.21800	0.01722	16.98190	0.01698	17.218	14.32	0.06	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	38.69310	0.03869	39.51060	0.03951	38.693	13.37	0.13	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	55.76160	0.05576	56.71840	0.05672	55.762	13.50	0.17	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	59.75610	0.05976	60.73580	0.06074	59.756	13.53	0.18	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	77.83200	0.07783	78.87990	0.07888	77.832	13.63	0.22	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	90.92420	0.09092	91.99490	0.09199	90.924	13.70	0.24	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	111.71230	0.11171	112.77670	0.11278	111.712	13.79	0.28	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	121.52850	0.12153	122.57860	0.12258	121.529	13.83	0.30	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	158.31180	0.15831	159.23900	0.15924	158.312	13.96	0.36	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	192.32090	0.19232	193.07210	0.19307	192.321	14.07	0.41	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	206.13230	0.20613	206.79750	0.20680	206.132	14.11	0.43	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	256.63150	0.25663	256.91650	0.25692	256.632	14.26	0.49	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Call	239.54170	0.23954	249.97870	0.24998	239.542	14.38	0.48	0.00	0	245.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	279.74170	0.27974	279.77870	0.27978	279.742	14.38	0.52	0.00	0	12,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	309.98430	0.30998	309.69560	0.30970	309.984	14.53	0.54	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	201.47380	0.20147	211.23820	0.21124	201.474	14.69	0.43	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	341.67380	0.34167	341.03820	0.34104	341.674	14.69	0.57	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	354.73840	0.35474	353.96070	0.35396	354.738	14.75	0.59	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	395.20310	0.39520	393.98810	0.39399	395.203	14.94	0.62	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	409.10030	0.40910	407.73680	0.40774	409.100	15.00	0.63	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	423.19380	0.42319	421.67890	0.42168	423.194	15.06	0.64	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	473.99590	0.47400	471.95190	0.47195	473.996	15.28	0.67	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	496.43650	0.49644	494.16470	0.49416	496.437	15.37	0.69	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	519.25460	0.51925	516.75530	0.51676	519.255	15.46	0.70	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	526.94190	0.52694	524.36530	0.52437	526.942	15.50	0.70	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	558.08190	0.55808	555.20380	0.55520	558.082	15.62	0.72	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	107.64310	0.10764	114.79240	0.11479	107.643	15.77	0.26	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	98.27330	0.09827	105.05680	0.10506	98.273	15.93	0.24	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	638.47330	0.63847	634.85680	0.63486	638.473	15.93	0.76	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	671.55700	0.67156	667.65360	0.66765	671.557	16.05	0.78	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	67.99430	0.06799	73.16390	0.07316	67.994	16.53	0.17	0.00	0	2,000.00

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 18/03/2019	Foreign Exchange Future	14.25	Call	61.85510	0.06186	66.71020	0.06671	61.855	16.67	0.16	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	878.63910	0.87864	872.91130	0.87291	878.639	16.75	0.85	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	896.46590	0.89647	890.61890	0.89062	896.466	16.80	0.85	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	56.26590	0.05627	60.81890	0.06082	56.266	16.80	0.15	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	941.37900	0.94138	935.24580	0.93525	941.379	16.94	0.86	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	1,023.35770	1.02336	1,016.74160	1.01674	1,023.358	17.18	0.88	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	1,032.54850	1.03255	1,025.88150	1.02588	1,032.549	17.21	0.89	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	41.55470	0.04155	45.23820	0.04524	41.555	17.24	0.11	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	40.01300	0.04001	43.59640	0.04360	40.013	17.29	0.11	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	38.52850	0.03853	42.01590	0.04202	38.528	17.35	0.11	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	1,078.72850	1.07873	1,071.81590	1.07182	1,078.729	17.35	0.89	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	1,106.60630	1.10661	1,099.55230	1.09955	1,106.606	17.43	0.90	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	1,134.60330	1.13460	1,127.41360	1.12741	1,134.603	17.51	0.90	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	1,219.24710	1.21925	1,211.67760	1.21168	1,219.247	17.75	0.92	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	1,304.74780	1.30475	1,296.83840	1.29684	1,304.748	18.00	0.93	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	21.95650	0.02196	24.24180	0.02424	21.957	18.16	0.06	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,371.69030	1.37169	1,363.53950	1.36354	1,371.690	18.18	0.94	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,381.23140	1.38123	1,373.04430	1.37304	1,381.231	18.19	0.94	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,390.78190	1.39078	1,382.55950	1.38256	1,390.782	18.21	0.94	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,400.34160	1.40034	1,392.08390	1.39208	1,400.342	18.22	0.94	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	14.21640	0.01422	15.86010	0.01586	14.216	18.47	0.04	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,593.22250	1.59322	1,584.35850	1.58436	1,593.223	18.53	0.96	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,651.61280	1.65161	1,642.59860	1.64260	1,651.613	18.62	0.96	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,671.12080	1.67112	1,662.05940	1.66206	1,671.121	18.66	0.97	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,680.88270	1.68088	1,671.79830	1.67180	1,680.883	18.67	0.97	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	9.77950	0.00978	11.00670	0.01101	9.780	18.73	0.03	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,739.55660	1.73956	1,730.34140	1.73034	1,739.557	18.76	0.97	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,749.35190	1.74935	1,740.11590	1.74012	1,749.352	18.78	0.97	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	8.75570	0.00876	9.87930	0.00988	8.756	18.81	0.03	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	8.19240	0.00819	9.25820	0.00926	8.192	18.86	0.03	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,867.21370	1.86721	1,857.75420	1.85775	1,867.214	18.96	0.98	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	5.87060	0.00587	6.68480	0.00668	5.871	19.09	0.02	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	5.25210	0.00525	5.99560	0.00600	5.252	19.16	0.02	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	5.13640	0.00514	5.86630	0.00587	5.136	19.18	0.02	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	4.69830	0.00470	5.37670	0.00538	4.698	19.24	0.02	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	4.29760	0.00430	4.92780	0.00493	4.298	19.30	0.01	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	3.28870	0.00329	3.79320	0.00379	3.289	19.49	0.01	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	2.35440	0.00235	2.73530	0.00274	2.354	19.72	0.01	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	2.25200	0.00225	2.61870	0.00262	2.252	19.75	0.01	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	1.97070	0.00197	2.29810	0.00230	1.971	19.84	0.01	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1.54400	0.00154	1.80960	0.00181	1.544	20.01	0.01	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	1.15840	0.00116	1.36580	0.00137	1.158	20.21	0.00	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	1.10830	0.00111	1.30600	0.00131	1.108	20.42	0.00	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	1.10480	0.00110	1.29500	0.00130	1.105	21.14	0.00	0.00	0	10,000.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	1.10490	0.00110	1.29080	0.00129	1.105	21.62	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	1.11240	0.00111	1.28920	0.00129	1.112	22.82	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	1.11370	0.00111	1.28970	0.00129	1.114	22.94	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	1.15150	0.00115	1.31630	0.00132	1.152	25.10	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	1.15290	0.00115	1.31740	0.00132	1.153	25.16	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	1.16030	0.00116	1.32360	0.00132	1.160	25.46	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	1.16970	0.00117	1.33170	0.00133	1.170	25.82	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	1.17140	0.00117	1.33310	0.00133	1.171	25.88	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	1.17300	0.00117	1.33460	0.00133	1.173	25.94	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	1.19600	0.00120	1.35520	0.00136	1.196	26.72	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	1.20960	0.00121	1.36760	0.00137	1.210	27.14	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	1.25220	0.00125	1.40750	0.00141	1.252	28.34	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.45560	0.00046	0.52130	0.00052	0.456	28.34	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.19620	0.00020	0.22780	0.00023	0.196	28.34	0.00	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.47400	13.47400	13.48470	13.48470		14.49	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	558.55960	0.55856	555.35990	0.55536	558.560	15.59	0.69	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	652.01890	0.65202	648.00040	0.64800	652.019	15.94	0.73	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.47710	13.47710	13.48790	13.48790		14.55	0.00	16,973,465.90	1,261	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	101.21970	0.10122	101.12050	0.10112	101.220	13.89	0.24	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	280.29430	0.28029	279.66420	0.27966	280.294	14.49	0.47	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	162.29320	0.16229	169.86910	0.16987	162.293	15.61	0.32	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	819.94010	0.81994	814.84170	0.81484	819.940	16.53	0.79	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	862.47430	0.86247	857.08100	0.85708	862.474	16.66	0.80	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	70.44260	0.07044	75.01590	0.07502	70.443	17.04	0.16	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	45.81300	0.04581	49.13790	0.04914	45.813	17.72	0.11	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	11.06220	0.01106	12.19720	0.01220	11.062	18.79	0.03	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	5.31350	0.00531	5.94650	0.00595	5.314	19.17	0.02	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.48340	13.48340	13.49430	13.49430		14.52	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.48810	13.48810	13.49910	13.49910		14.60	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	487.87120	0.48787	485.14610	0.48515	487.871	15.31	0.62	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	92.28360	0.09228	97.33370	0.09733	92.284	16.86	0.19	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.50430	13.50430	13.51520	13.51520		14.63	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			13.52220	13.52220	13.53290	13.53290		14.82	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			13.52710	13.52710	13.53770	13.53770		14.77	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			13.52870	13.52870	13.53930	13.53930		14.80	0.00	0.00	0	319.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	153.59330	0.15359	151.58030	0.15158	153.593	14.09	0.27	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	400.13840	0.40014	407.81370	0.40781	400.138	14.72	0.53	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	849.22690	0.84923	844.50590	0.84451	849.227	16.34	0.72	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	889.24500	0.88924	884.48900	0.88449	889.245	16.45	0.73	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	85.77200	0.08577	89.32420	0.08932	85.772	17.80	0.15	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	34.67520	0.03468	36.64270	0.03664	34.675	19.20	0.07	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	23.28180	0.02328	24.78310	0.02478	23.282	19.83	0.05	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			13.58020	13.58020	13.59100	13.59100		15.09	0.00	0.00	0	264.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	195.36450	0.19536	194.46630	0.19447	195.365	14.25	0.28	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 31/05/2019	Any day expiry	14.20	Put	877.47520	0.87748	874.43390	0.87443	877.475	16.36	0.67	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	915.81730	0.91582	912.63700	0.91264	915.817	16.47	0.68	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	123.11010	0.12311	127.82350	0.12782	123.110	18.05	0.17	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	60.18260	0.06018	63.00910	0.06301	60.183	19.38	0.09	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	43.97100	0.04397	46.19500	0.04620	43.971	20.00	0.07	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry	13.58520		13.58520	13.58520	13.59600	13.59600		15.06	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry	13.58690		13.58690	13.58690	13.59770	13.59770		15.07	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60350		13.60350	13.60350	13.61450	13.61450		15.14	0.00	43,095,888.00	3,168	103,517.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	4.28580	0.00429	4.05760	0.00406	4.286	17.46	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	52.64610	0.05265	52.95110	0.05295	52.646	13.71	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	114.71260	0.11471	114.86120	0.11486	114.713	13.98	0.18	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	138.01770	0.13802	138.07090	0.13807	138.018	14.05	0.21	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	204.28370	0.20428	204.97250	0.20497	204.284	14.24	0.28	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	211.22800	0.21123	211.88860	0.21189	211.228	14.27	0.28	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	305.91700	0.30592	306.13010	0.30613	305.917	14.62	0.36	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	310.31720	0.31032	310.50850	0.31051	310.317	14.64	0.36	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	535.40020	0.53540	545.91330	0.54591	535.400	15.00	0.55	0.00	0	10,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	490.08960	0.49009	500.28040	0.50028	490.090	15.14	0.52	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	628.86770	0.62887	627.41040	0.62741	628.868	15.61	0.55	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	661.90790	0.66191	660.29990	0.66030	661.908	15.71	0.57	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	378.82000	0.37882	388.15180	0.38815	378.820	15.75	0.43	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	353.56610	0.35357	362.65020	0.36265	353.566	15.91	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	347.51810	0.34752	356.54040	0.35654	347.518	15.95	0.40	5,429,439.36	1,000	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	744.01810	0.74402	742.04040	0.74204	744.018	15.95	0.60	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	793.65770	0.79366	791.46340	0.79146	793.658	16.10	0.62	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	889.00500	0.88900	886.39330	0.88639	889.005	16.36	0.65	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	926.70120	0.92670	923.93270	0.92393	926.701	16.46	0.66	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	257.19410	0.25719	265.07470	0.26507	257.194	16.66	0.31	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	242.28540	0.24229	249.90010	0.24990	242.285	16.81	0.30	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	211.56110	0.21156	218.58300	0.21858	211.561	17.13	0.26	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	1,229.34510	1.22935	1,225.18540	1.22519	1,229.345	17.23	0.75	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	1,245.96820	1.24597	1,241.73930	1.24174	1,245.968	17.27	0.75	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	173.12870	0.17313	179.31640	0.17932	173.129	17.62	0.22	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	149.37350	0.14937	154.54890	0.15455	149.374	17.99	0.19	0.00	0	20,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	136.91280	0.13691	141.82740	0.14183	136.913	18.15	0.18	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	113.22600	0.11323	113.59920	0.11760	113.226	18.51	0.15	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	97.12080	0.09712	101.09130	0.10109	97.121	18.80	0.13	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	87.77930	0.08778	91.49880	0.09150	87.779	18.99	0.12	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	86.31960	0.08632	89.99930	0.09000	86.320	19.03	0.12	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	75.56740	0.07557	78.93970	0.07894	75.567	19.29	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	70.17900	0.07018	73.38810	0.07339	70.179	19.43	0.10	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	68.47890	0.06848	71.63630	0.07164	68.479	19.48	0.10	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	64.16750	0.06417	67.18980	0.06719	64.168	19.61	0.09	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	59.67750	0.05968	62.55490	0.06255	59.678	19.76	0.09	0.00	0	6,800.00

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	17.96	Call	13.72410	0.01372	15.12560	0.01513	13.724	22.34	0.02	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			13.61350	13.61350	13.62460	13.62460		15.14	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			13.62680	13.62680	13.63810	13.63810		15.26	0.00	0.00	0	359.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	226.70860	0.22671	226.82050	0.22682	226.709	14.32	0.28	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	899.27600	0.89928	897.28960	0.89729	899.276	16.33	0.64	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	936.42120	0.93642	934.28340	0.93428	936.421	16.43	0.65	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	151.72450	0.15172	157.31980	0.15732	151.725	18.18	0.19	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	81.46700	0.08147	84.89540	0.08490	81.467	19.42	0.11	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	62.24310	0.06224	64.96720	0.06497	62.243	19.98	0.08	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			13.63170	13.63170	13.64310	13.64310		15.24	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.63510	13.63510	13.64650	13.64650		15.26	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			13.68190	13.68190	13.69380	13.69380		15.38	0.00	0.00	0	26.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	258.18180	0.25818	259.23930	0.25924	258.182	14.37	0.29	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	920.77040	0.92077	919.69890	0.91970	920.770	16.27	0.61	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	956.80060	0.95680	955.55800	0.95556	956.801	16.36	0.62	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	183.43870	0.18344	189.92540	0.18993	183.439	18.26	0.20	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	106.02680	0.10603	110.28210	0.11028	106.027	19.39	0.12	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	84.32530	0.08433	87.82470	0.08782	84.325	19.93	0.10	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			13.68350	13.68350	13.69540	13.69540		15.38	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			13.70380	13.70380	13.71580	13.71580		15.39	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	1,134.81140	1.13481	1,133.12120	1.13312	1,134.811	16.75	0.65	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	106.50060	0.10650	110.79460	0.11079	106.501	19.61	0.12	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			13.73270	13.73270	13.74470	13.74470		15.52	0.00	0.00	0	65.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	284.17190	0.28417	285.20390	0.28520	284.172	14.44	0.29	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	940.03730	0.94004	939.11040	0.93911	940.037	16.28	0.58	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	975.26500	0.97526	974.18980	0.97419	975.265	16.37	0.59	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	209.50770	0.20951	216.39410	0.21639	209.508	18.45	0.21	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	128.36550	0.12837	132.98940	0.13299	128.365	19.55	0.13	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	106.27700	0.10628	110.08320	0.11008	106.277	20.17	0.11	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			13.73780	13.73780	13.74990	13.74990		15.49	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			13.74120	13.74120	13.75330	13.75330		15.51	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			13.74290	13.74290	13.75500	13.75500		15.51	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	31.22940	0.03123	32.50420	0.03250	31.229	22.48	0.04	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			13.76120	13.76120	13.77380	13.77380		15.52	0.00	96,589,862.80	7,019	14,327.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	9.13420	0.00913	8.68360	0.00868	9.134	15.02	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	151.34950	0.15135	152.42190	0.15242	151.350	14.06	0.18	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	355.04680	0.35505	0.00000	0.00000	355.047	14.61	0.32	50,564,354.53	11,333	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	398.96770	0.39897	400.24980	0.40025	398.968	14.77	0.35	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	713.47250	0.71347	0.00000	0.00000	713.473	15.37	0.55	42,896,471.00	5,666	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	630.64410	0.63064	630.66940	0.63067	630.644	15.44	0.46	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	795.63210	0.79563	794.90780	0.79491	795.632	15.88	0.52	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	815.03400	0.81503	814.22500	0.81422	815.034	15.93	0.53	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	956.17910	0.95618	954.76390	0.95476	956.179	16.28	0.57	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,875.73010	1.87573	1,870.62830	1.87063	1,875.730	18.21	0.76	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	2,029.71680	2.02972	2,024.07480	2.02407	2,029.717	18.45	0.78	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	192.72040	0.19272	198.81830	0.19882	192.720	18.86	0.19	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	100.03230	0.10003	104.19520	0.10420	100.032	21.06	0.10	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	86.39910	0.08640	90.05660	0.09006	86.399	21.85	0.09	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	80.58390	0.08058	84.01510	0.08402	80.584	22.26	0.08	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	77.63620	0.07764	80.96810	0.08097	77.636	22.36	0.08	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	52.79990	0.05280	55.32880	0.05533	52.800	22.36	0.06	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			13.78430	13.78430	13.79770	13.79770		15.61	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	307.53530	0.30754	308.03610	0.30804	307.535	14.48	0.29	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	957.16990	0.95717	955.24010	0.95524	957.170	16.26	0.56	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	991.71070	0.99171	989.63190	0.98963	991.711	16.34	0.57	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	236.79360	0.23679	243.65580	0.24366	236.794	18.57	0.22	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	151.78590	0.15179	156.52520	0.15653	151.786	19.63	0.15	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	128.97930	0.12898	133.00460	0.13300	128.979	20.34	0.12	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			13.78760	13.78760	13.80110	13.80110		15.62	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			13.83830	13.83830	13.85080	13.85080		15.71	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	329.55050	0.32955	330.12610	0.33013	329.551	14.54	0.29	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	972.56010	0.97256	970.91230	0.97091	972.560	16.26	0.55	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	1,006.45880	1.00646	1,004.68930	1.00469	1,006.459	16.33	0.56	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	259.29990	0.25930	265.65330	0.26565	259.300	18.73	0.22	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	174.77760	0.17478	179.29270	0.17929	174.778	19.83	0.15	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	152.03220	0.15203	155.90580	0.15591	152.032	20.55	0.13	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			13.88760	13.88760	13.90040	13.90040		15.80	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	348.76790	0.34877	349.15540	0.34916	348.768	14.60	0.29	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	985.80690	0.98581	983.97890	0.98398	985.807	16.24	0.53	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	1,019.17110	1.01917	1,017.22850	1.01723	1,019.171	16.32	0.54	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	281.01690	0.28102	287.30780	0.28731	281.017	18.84	0.22	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	196.01750	0.19602	200.53770	0.20054	196.018	19.96	0.16	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	172.43660	0.17244	176.31990	0.17632	172.437	20.65	0.14	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			13.89270	13.89270	13.90550	13.90550		15.78	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			13.89600	13.89600	13.90900	13.90900		15.80	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.91140	13.91140	13.92450	13.92450		15.80	0.00	0.00	0	10,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	77.35720	0.07736	79.11400	0.07911	77.357	13.41	0.09	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	663.82890	0.66383	663.30140	0.66330	663.829	15.44	0.42	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	907.56020	0.90756	905.81270	0.90581	907.560	16.04	0.50	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	214.04590	0.21405	218.77250	0.21877	214.046	19.87	0.17	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	180.89430	0.18089	184.94200	0.18494	180.894	20.78	0.14	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	50.04030	0.05004	50.45110	0.05045	50.040	22.03	0.05	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			13.94250	13.94250	13.95570	13.95570		15.85	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	367.27990	0.36728	367.60370	0.36760	367.280	14.63	0.28	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	997.78560	0.99779	995.73580	0.99574	997.786	16.21	0.52	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	1,030.62180	1.03062	1,028.46290	1.02846	1,030.622	16.28	0.53	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	302.77080	0.30277	309.02560	0.30903	302.771	18.93	0.23	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	219.77000	0.21977	224.34000	0.22434	219.770	20.09	0.17	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	195.31590		0.19532		199.26240	0.19926	195.316	20.74	0.15	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			13.94590		13.94590		13.95920	13.95920		15.86	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			13.99870		13.99870		14.00910	14.00910		15.92	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.05270		14.05270		14.06380	14.06380		16.03	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.07680		14.07680		14.08860	14.08860		16.12	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	90.57000		0.09057		85.77840	0.08578	90.570	12.82	0.10	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	909.72010		0.90972		908.88760	0.90889	909.720	15.99	0.46	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	265.24380		0.26524		269.37660	0.26938	265.244	20.95	0.17	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.10600		14.10600		14.11870	14.11870		16.16	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.15250		14.15250		14.16650	14.16650		16.26	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.21420		14.21420		14.22780	14.22780		16.41	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.23250		14.23250		14.24590	14.24590		16.42	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.31680		14.31680		14.32910	14.32910		16.55	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.40890		14.40890		14.41780	14.41780		16.62	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.45980		13.45980		13.47020	13.47020		14.22	0.00	0.00	0	422.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.60350		13.60350		13.61450	13.61450		15.14	0.00	0.00	0	10.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			13.76120		13.76120		13.77380	13.77380		15.52	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			13.91140		13.91140		13.92450	13.92450		15.80	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.07680		14.07680		14.08860	14.08860		16.12	0.00	0.00	0	0.00
£ / R	On 28/02/2019	Any day expiry			17.43760		17.43760		17.56880	17.56880		13.88	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.49030		17.49030		17.62290	17.62290		14.21	0.00	174,903.00	10	398,013.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	662.15290		0.66215		569.65200	0.56965	662.153	14.75	0.71	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	24.79750		0.02480		32.67810	0.03268	24.798	15.85	0.06	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,716.49080		1.71649		1,589.25830	1.58926	1,716.491	16.01	0.96	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	4.99800		0.00500		6.70900	0.00671	4.998	17.92	0.01	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	4.06510		0.00407		5.42030	0.00542	4.065	18.44	0.01	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	1.63140		0.00163		2.16790	0.00217	1.631	22.62	0.00	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			17.52290		17.52290		17.65610	17.65610		14.45	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			17.57350		17.57350		17.70710	17.70710		14.52	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			17.60630		17.60630		17.74000	17.74000		14.61	0.00	0.00	0	120.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.75470		17.75470		17.88970	17.88970		14.77	0.00	0.00	0	5,823.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	514.17640		0.51418		0.00000	0.00000	514.176	14.85	0.46	13,817,170.33	1,700	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.04170		18.04170		18.18000	18.18000		14.93	0.00	0.00	0	15,609.00
£ / R	On 13/12/2019	Foreign Exchange Future			18.31340		18.31340		18.45430	18.45430		15.07	0.00	0.00	0	12,690.00
£ / R	On 16/03/2020	Foreign Exchange Future			18.61140		18.61140		18.75110	18.75110		15.51	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12280		0.12280		0.12270	0.12270		19.75	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12500		0.12500		0.12490	0.12490		19.27	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.12750		0.12750		0.12740	0.12740		21.21	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.12980		0.12980		0.12970	0.12970		21.26	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13250		0.13250		0.13240	0.13240		21.12	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 20/02/2019	Any day expiry			15.33960		15.33960		15.36450	15.36450		12.34	0.00	0.00	0	0.00
€ / R	On 28/02/2019	Any day expiry			15.36370		15.36370		15.38900	15.38900		13.03	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.42000		15.42000		15.44630	15.44630		13.27	0.00	74,108,520.00	4,806	140,112.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	100.92480		0.10092		108.12940	0.10813	100.925	14.66	0.23	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			15.45490		15.45490		15.48170	15.48170		13.44	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			15.50890		15.50890		15.53590	15.53590		13.54	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			15.54380		15.54380		15.57070	15.57070		13.59	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.70250		15.70250		15.73000	15.73000		14.10	0.00	0.00	0	29,425.00
€ / R	On 14/08/2019	Any day expiry			15.90310		15.90310		15.93200	15.93200		14.41	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	72.73140		0.07273		74.31140	0.07431	72.731	19.54	0.08	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.01260		16.01260		16.04190	16.04190		14.53	0.00	5,156,057.20	322	21,578.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	179.53700		0.17954		184.54590	0.18455	179.537	18.04	0.16	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.30960		16.30960		16.34010	16.34010		14.81	0.00	0.00	0	17,899.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	70.17810		0.07018		66.33850	0.06634	70.178	13.46	0.07	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	792.52530		0.79253		778.50470	0.77850	792.525	14.57	0.44	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	199.32700		0.19933		203.73950	0.20374	199.327	21.14	0.13	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			16.63820		16.63820		16.66800	16.66800		15.09	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.45000		96.45000		96.48000	96.48000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			619.65700		619.65700		618.81100	618.81100			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			630.17700		630.17700		629.39600	629.39600			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			642.24700		642.24700		641.52600	641.52600			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			718.45600		718.45600		716.67300	716.67300			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			730.65300		730.65300		728.93200	728.93200			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			744.64700		744.64700		742.98100	742.98100			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			652.02000		652.02000		649.90200	649.90200			0.00	423,813,000.00	65	24.00
ALBI	On 02/05/2019	Index Future			663.08900		663.08900		661.01800	661.01800			0.00	431,007,850.00	65	885.00
ALBI	On 01/08/2019	Index Future			675.78900		675.78900		673.75800	673.75800			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			9.74760		9.74760		9.72410	9.72410		11.06	0.00	9,747.60	1	5,781.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			9.86320		9.86320		9.83990	9.83990		11.74	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			9.99080		9.99080		9.96810	9.96810		11.84	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.11400		10.11400		10.09140	10.09140		11.91	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	196.12890		0.19613		194.17070	0.19417	196.129	13.50	0.27	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.24960		10.24960		10.22560	10.22560		12.30	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.25550		10.25550		10.26710	10.26710		11.75	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.38560		10.38560		10.39760	10.39760		12.43	0.00	0.00	0	650.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.52480		10.52480		10.53830	10.53830		12.76	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.65620		10.65620		10.67010	10.67010		12.96	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			10.80000		10.80000		10.81310	10.81310		13.37	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
CF CANDO CAHF	On 18/03/2019	Can-Do Future		0.40000	0.40000		0.52000	0.52000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future		13.51240	13.51240		13.53310	13.53310		13.57	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future		13.77300	13.77300		13.79450	13.79450		14.57	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		14.06000	14.06000		14.08280	14.08280		15.39	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		14.33480	14.33480		14.35850	14.35850		15.94	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		14.63860	14.63860		14.66260	14.66260		16.28	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		1.99080	1.99080		1.98810	1.98810		12.52	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.01210	2.01210		2.00940	2.00940		12.96	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.06620	2.06620		2.06960	2.06960		12.20	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.10500	2.10500		2.10850	2.10850		12.98	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.14740	2.14740		2.15120	2.15120		13.43	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.18820	2.18820		2.19220	2.19220		13.74	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.23300	2.23300		2.23720	2.23720		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
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 07/02/2019	Bond Future		10.74496	79.45570		10.79120	79.17926			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		10.84045	77.01492		10.88651	76.74370			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future		10.93649	78.49071		10.98260	78.22341			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 07/02/2019	Bond Future		10.98968	81.78053		11.03586	81.46442			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.08498	78.90910		11.13113	78.59801			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.17929	80.42157		11.22560	80.11395			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 07/02/2019	GOVI		645.79100	645.79100		643.65000	643.65000			0.00	0.00	0	46.00
GOVI	On 02/05/2019	GOVI		656.75500	656.75500		654.66000	654.66000			0.00	0.00	0	434.00
GOVI	On 01/08/2019	GOVI		669.33400	669.33400		667.27700	667.27700			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
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.71850	1.71850		1.71960	1.71960		13.98	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.74140	1.74140		1.74250	1.74250		15.23	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		133.59814	133.59814		133.67640	133.67640			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		135.89772	135.89772		135.99454	135.99454			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		138.48724	138.48724		138.60217	138.60217			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 07/02/2019	Bond Future		101.45188	101.45188		101.45443	101.45443			0.00	0.00	0	80.00
I2029	On 02/05/2019	Bond Future		102.12536	102.12536		102.14101	102.14101			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future		104.10659	104.10659		104.13470	104.13470			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 07/02/2019	Bond Future		104.25368	104.25368		104.19407	104.19407			0.00	0.00	0	120.00
I2033	On 02/05/2019	Bond Future		104.90321	104.90321		104.85589	104.85589			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		106.93828	106.93828		106.90244	106.90244			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 07/02/2019	Bond Future		121.69312	121.69312		121.69585	121.69585			0.00	0.00	0	1,995.00
I2038	On 02/05/2019	Bond Future		123.78776	123.78776		123.80618	123.80618			0.00	0.00	0	10,004.00
I2038	On 01/08/2019	Bond Future		126.13662	126.13662		126.17015	126.17015			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		116.31384	116.31384		116.31646	116.31646			0.00	0.00	0	1,393.00
I2046	On 02/05/2019	Bond Future		116.63013	116.63013		116.64783	116.64783			0.00	0.00	0	11,458.00
I2046	On 01/08/2019	Bond Future		118.89286	118.89286		118.92459	118.92459			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 07/02/2019	Bond Future		120.73067	120.73067		120.23137	120.23137			0.00	0.00	0	3,083.00
I2050	On 02/05/2019	Bond Future		122.80859	122.80859		122.31647	122.31647			0.00	0.00	0	10,593.00
I2050	On 01/08/2019	Bond Future		123.37304	123.37304		122.88563	122.88563			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 07/02/2019	Index Future		256.66800	256.66800		256.52700	256.52700			0.00	2,566,680.00	1	89.00
IGOV	On 02/05/2019	Index Future		261.08500	261.08500		260.97400	260.97400			0.00	23,497,650.00	9	734.00
IGOV	On 01/08/2019	Index Future		266.14800	266.14800		266.06700	266.06700			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.13360	0.13360		0.13380	0.13380			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13260	0.13260		0.13270	0.13270			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13220	0.13220		0.13240	0.13240			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.13130	0.13130		0.13150	0.13150			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
KES / R	On 16/03/2020	Foreign Exchange Future			0.13010		0.13010		0.13020	0.13020			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.59240		1.59240		1.58800	1.58800		11.80	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.61510		1.61510		1.61060	1.61060		12.05	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.28420		9.28420		9.26710	9.26710		11.29	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.39760		9.39760		9.38100	9.38100		11.99	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.52120		9.52120		9.50530	9.50530		12.28	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.63880		9.63880		9.62280	9.62280		12.53	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			9.76750		9.76750		9.74950	9.74950		13.08	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.29560		1.29560		1.29620	1.29620			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.30210		1.30210		1.30270	1.30270			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.29940		1.29940		1.30830	1.30830			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.30520		1.30520		1.31400	1.31400			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.31110		1.31110		1.31990	1.31990			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.31640		1.31640		1.32530	1.32530			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.32210		1.32210		1.33090	1.33090			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14560		1.14560		1.14670	1.14670			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15430		1.15430		1.15540	1.15540			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.16360		1.16360		1.16470	1.16470			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17240		1.17240		1.17350	1.17350			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.18200		1.18200		1.18310	1.18310			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.59266		112.23997		8.63330	111.99583		6.33	0.00	173,859,713.53	1,549	58,050.00
R186	On 07/02/2019	Bond Future	8.30	Call	0.02000		0.00002		0.07000	0.00007	0.020	5.97	0.00	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	35.72000		0.03572		29.64000	0.02964	35.720	6.15	0.14	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	1,064.47000		1.06447		847.20000	0.84720	1,064.470	6.35	0.98	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.00	Put	0.00000		0.00000		0.08000	0.00008	0.000	6.55	0.00	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.10	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.67	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	3,576.64000		3.57664		3,332.50000	3.33250	3,576.640	6.80	1.00	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	3,749.38000		3.74938		3,505.24000	3.50524	3,749.380	6.84	1.00	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	3,979.12000		3.97912		3,734.98000	3.73498	3,979.120	6.89	1.00	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	4,607.62000		4.60762		4,363.48000	4.36348	4,607.620	7.02	1.00	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.17	0.00	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.44	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.44	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			8.64278		114.14617		8.68275	113.91225		6.74	0.00	757,359,837.95	6,635	83,385.00
R186	On 02/05/2019	Bond Future	8.50	Call	1,079.83000		1.07983		993.66000	0.99366	1,079.830	6.59	0.42	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,407.54000		1.40754		1,303.89000	1.30389	1,407.540	6.66	0.49	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,497.47000		1.49747		1,389.42000	1.38942	1,497.470	6.68	0.51	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,654.30000		1.65430		1,538.93000	1.53893	1,654.300	6.71	0.54	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/05/2019	Bond Future	8.80	Call	1,994.48000	1.99448	1,864.71000	1.86471	1,994.480	6.78	0.60	0.00	0	7,500.00		
R186	On 02/05/2019	Bond Future	8.90	Put	873.24000	0.87324	963.62000	0.96362	873.240	6.85	0.34	0.00	0	4,250.00		
R186	On 02/05/2019	Bond Future	9.00	Call	2,768.76000	2.76876	2,612.34000	2.61234	2,768.760	6.92	0.71	0.00	0	7,000.00		
R186	On 02/05/2019	Bond Future	9.05	Put	628.96000	0.62896	700.54000	0.70054	628.960	6.97	0.26	0.00	0	3,250.00		
R186	On 02/05/2019	Bond Future	9.20	Call	3,654.47000	3.65447	3,476.22000	3.47622	3,654.470	7.14	0.80	0.00	0	90.00		
R186	On 02/05/2019	Bond Future	9.25	Call	3,887.54000	3.88754	3,704.59000	3.70459	3,887.540	7.19	0.82	0.00	0	3,250.00		
R186	On 02/05/2019	Bond Future	9.30	Call	4,125.24000	4.12524	3,937.96000	3.93796	4,125.240	7.25	0.83	0.00	0	200.00		
R186	On 02/05/2019	Bond Future	9.75	Put	126.88000	0.12688	146.67000	0.14667	126.880	7.80	0.07	0.00	0	7,000.00		
R186	On 02/05/2019	Bond Future	9.96	Put	65.04000	0.06504	76.52000	0.07652	65.040	7.80	0.04	0.00	0	90.00		
R186	On 02/05/2019	Bond Future	10.02	Put	53.16000	0.05316	62.87000	0.06287	53.160	7.80	0.03	0.00	0	3,250.00		
R186	On 02/05/2019	Bond Future	10.07	Put	44.77000	0.04477	53.18000	0.05318	44.770	7.80	0.03	0.00	0	200.00		
R186	On 01/08/2019	Bond Future			8.68499	111.03268	8.72456	110.80754		7.08	0.00	0.00	0	0.00		
R186	On 01/08/2019	Bond Future	8.30	Call	1,165.59000	1.16559	1,095.12000	1.09512	1,165.590	6.71	0.34	0.00	0	6,000.00		
R186	On 01/08/2019	Bond Future	9.05	Call	3,417.50000	3.41750	3,278.33000	3.27833	3,417.500	7.34	0.65	0.00	0	6,000.00		
R186	On 01/08/2019	Bond Future	10.08	Put	321.76000	0.32176	349.15000	0.34915	321.760	8.24	0.10	0.00	0	6,000.00		
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 07/02/2019	Bond Future			300.33650	300.33650	300.21894	300.21894			0.00	0.00	0	5.00		
R197	On 02/05/2019	Bond Future			305.50604	305.50604	305.42520	305.42520			0.00	0.00	0	2,350.00		
R197	On 01/08/2019	Bond Future			303.87559	303.87559	303.82890	303.82890			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 07/02/2019	Bond Future			234.34716	234.34716	234.35311	234.35311			0.00	0.00	0	548.00		
R202	On 02/05/2019	Bond Future			238.38085	238.38085	238.41695	238.41695			0.00	0.00	0	8,786.00		
R202	On 01/08/2019	Bond Future			238.99135	238.99135	239.05615	239.05615			0.00	0.00	0	0.00		
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2023	On 07/02/2019	Bond Future			7.76180	103.48618	7.80221	103.34831		2.90	0.00	155,229,270.00	1,500	32,000.00		
R2023	On 02/05/2019	Bond Future			7.78061	101.31548	7.81985	101.18815		3.23	0.00	324,209,536.00	3,200	69,199.00		
R2023	On 01/08/2019	Bond Future			7.77713	103.25665	7.81557	103.13897		3.41	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 07/02/2019	Bond Future			9.09787	92.74081	9.14358	92.44434		8.81	0.00	29,769,800.01	321	29,518.00		
R2030	On 07/02/2019	Bond Future	8.90	Call	2.49000	0.00249	2.96000	0.00296	2.490	8.37	0.01	0.00	0	1,320.00		
R2030	On 07/02/2019	Bond Future	9.18	Call	592.90000	0.59290	424.13000	0.42413	592.900	8.73	0.81	298,667,063.61	3,960	0.00		
R2030	On 07/02/2019	Bond Future	9.60	Call	3,187.99000	3.18799	2,891.53000	2.89153	3,187.990	9.30	1.00	0.00	0	1,320.00		
R2030	On 07/02/2019	Bond Future	9.68	Call	3,682.19000	3.68219	3,385.72000	3.38572	3,682.190	9.44	1.00	366,867,784.80	3,960	0.00		
R2030	On 07/02/2019	Bond Future	10.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	10.28	0.00	0.00	0	3,960.00		
R2030	On 02/05/2019	Bond Future			9.15397	94.31582	9.19937	94.02623		9.42	0.00	53,665,701.58	569	47,672.00		
R2030	On 02/05/2019	Bond Future	8.90	Call	972.62000	0.97262	882.16000	0.88216	972.620	9.05	0.36	0.00	0	3,000.00		

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
R2030	On 02/05/2019	Bond Future	9.40	Call	2,622.59000		2.62259	2,448.06000	2.44806	2,622.590		9.58	0.65	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	204.91000		0.20491	236.61000	0.23661	204.910		10.84	0.09	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.20739		92.11776	9.25273	91.83380			9.87	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 07/02/2019	Bond Future			9.31293		95.08281	9.35365	94.79561			9.60	0.00	59,616,921.87	627	21,390.00
R2032	On 02/05/2019	Bond Future			9.36895		92.54175	9.40924	92.26164			10.70	0.00	225,801,870.00	2,440	40,947.00
R2032	On 01/08/2019	Bond Future			9.42088		94.31516	9.46095	94.04064			10.69	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 07/02/2019	Bond Future			9.48805		99.03578	9.53382	98.67726			10.25	0.00	40,406,598.24	408	11,417.00
R2035	On 02/05/2019	Bond Future			9.54291		96.21917	9.58844	95.86689			11.48	0.00	182,046,669.64	1,892	74,020.00
R2035	On 01/08/2019	Bond Future			9.59500		98.06279	9.64051	97.71515			11.49	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 07/02/2019	Bond Future			9.56789		91.19630	9.61361	90.83571			11.29	0.00	55,812,135.60	612	34,046.00
R2037	On 02/05/2019	Bond Future			9.62530		92.74512	9.67085	92.39004			12.07	0.00	19,012,749.60	205	57,643.00
R2037	On 01/08/2019	Bond Future			9.68174		90.26662	9.72731	89.91578			12.67	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 07/02/2019	Bond Future			9.63786		94.59323	9.68358	94.20464			11.65	0.00	0.00	0	8,592.00
R2040	On 02/05/2019	Bond Future			9.69483		96.19969	9.74040	95.81667			12.48	0.00	106,877,855.59	1,111	21,682.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,913.74000		1.91374	1,757.10000	1.75710	1,913.740		12.26	0.46	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	5,008.53000		5.00853	4,732.27000	4.73227	5,008.530		13.27	0.76	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.75101		93.53707	9.79664	93.15805			13.12	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 07/02/2019	Bond Future			9.65274		91.82022	9.70343	91.38045			12.23	0.00	0.00	0	20,936.00
R2044	On 02/05/2019	Bond Future			9.70717		93.37964	9.75789	92.94412			13.12	0.00	103,558,020.76	1,109	35,838.00
R2044	On 01/08/2019	Bond Future			9.76077		90.78818	9.81173	90.35531			13.82	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,824.49000		1.82449	1,685.10000	1.68510	1,824.490		12.81	0.35	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,859.54000		3.85954	3,632.03000	3.63203	3,859.540		13.64	0.56	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,299.93000		1.29993	1,410.44000	1.41044	1,299.930		14.67	0.23	0.00	0	100.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.63273		95.41224	9.67842	95.00343			12.07	0.00	0.00	0	76,086.00
R2048	On 02/05/2019	Bond Future			9.68206		92.59746	9.72763	92.19355			13.58	0.00	138,896,190.00	1,500	109,055.00
R2048	On 01/08/2019	Bond Future			9.72910		94.37166	9.77473	93.97101			13.66	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 07/02/2019	Bond Future			6.41046		101.29400	6.44794	101.26071			0.23	0.00	13,066,926.00	129	9,309.00
R207	On 02/05/2019	Bond Future			6.07368		103.01427	6.10462	102.99345			0.24	0.00	41,102,693.73	399	6,924.00
R207	On 01/08/2019	Bond Future			5.06611		101.34621	5.08666	101.33717			0.20	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
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 07/02/2019	Bond Future			6.99362		102.01802		7.03321	101.94115		0.98	0.00	17,955,171.52	176	2,144.00
R208	On 02/05/2019	Bond Future			6.93434		100.35036		6.97166	100.28513		1.17	0.00	35,323,326.72	352	13,813.00
R208	On 01/08/2019	Bond Future			6.79913		102.27328		6.83461	102.21875		1.24	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 07/02/2019	Bond Future			9.44261		75.45473		9.48826	75.14951		11.56	0.00	372,369,092.55	4,935	12,263.00
R209	On 07/02/2019	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.72	0.00	0.00	4,000	0.00
R209	On 07/02/2019	Bond Future	9.54	Call	702.42000		0.70242		516.50000	0.51650	702.420	11.63	0.84	253,357,720.58	4,000	0.00
R209	On 07/02/2019	Bond Future	10.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.03	0.00	0.00	4,000	0.00
R209	On 02/05/2019	Bond Future			9.49251		73.58786		9.53797	73.28691		12.96	0.00	340,196,676.78	4,623	106,583.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,328.07000		1.32807		1,213.64000	1.21364	1,328.070	12.31	0.43	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,685.98000		3.68598		3,473.13000	3.47313	3,685.980	13.26	0.75	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	240.18000		0.24018		276.17000	0.27617	240.180	14.45	0.10	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	157.06000		0.15706		182.15000	0.18215	157.060	14.95	0.07	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.53896		74.99802		9.58441	74.70004		13.04	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			187.96274		187.96274		187.89276	187.89276			0.00	0.00	0	840.00
R210	On 02/05/2019	Bond Future			188.64273		188.64273		188.59559	188.59559			0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future			192.30245		192.30245		192.27685	192.27685			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 07/02/2019	Bond Future			156.26687		156.26687		156.22782	156.22782			0.00	0.00	0	2,420.00
R212	On 02/05/2019	Bond Future			158.95664		158.95664		158.93699	158.93699			0.00	0.00	0	4,473.00
R212	On 01/08/2019	Bond Future			161.96905		161.96905		161.96797	161.96797			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 07/02/2019	Bond Future			9.21291		87.28228		9.25362	87.02247		9.30	0.00	17,543,738.28	201	2,102.00
R213	On 02/05/2019	Bond Future			9.26444		85.21654		9.30470	84.96313		10.41	0.00	5,709,508.18	67	31,096.00
R213	On 01/08/2019	Bond Future			9.31215		86.84927		9.35215	86.60119		10.49	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
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 07/02/2019	Bond Future	9.61773		74.62746		9.66341	74.30878		12.43	0.00	0.00	0	3,837.00
R214	On 02/05/2019	Bond Future	9.66696		72.60021		9.71249	72.28535		13.93	0.00	83,925,842.76	1,156	27,852.00
R214	On 01/08/2019	Bond Future	9.71385		73.99129		9.75941	73.67899		13.98	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 18/03/2019	Foreign Exchange Future	9.96550		9.96550		9.95850	9.95850		11.88	0.00	0.00	0	1,200.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.09280		10.09280		10.08590	10.08590		12.56	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.52860		2.52860		2.51830	2.51830		16.45	0.00	0.00	0	30,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.44000		2.44000		2.43160	2.43160		17.19	0.00	0.00	0	0.00
Total for Derivatives :												6,564,166,833.20	221,111	7 750 504.00
Grand Total:												6,564,166,833.20	221,111	7 750 504.00