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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 29/03/2019	Any day expiry	14.47720	14.47720		14.66730	14.66730		17.10	0.00	49,352,774.80	3,409	0.00	
\$ / R	On 01/04/2019	Any day expiry	14.47810	14.47810		14.67260	14.67260		18.34	0.00	0.00	0	10,000.00	
\$ / R	On 02/04/2019	Any day expiry	14.47980	14.47980		14.67440	14.67440		18.66	0.00	0.00	0	55.00	
\$ / R	On 04/04/2019	Any day expiry	14.48330	14.48330		14.67790	14.67790		18.94	0.00	0.00	0	30,000.00	
\$ / R	On 04/04/2019	Any day expiry	14.00	Call	503.88970	0.50389	688.46910	0.68847	503.890	21.48	0.89	0.00	0	30,000.00
\$ / R	On 04/04/2019	Any day expiry	14.68	Call	72.13130	0.07213	174.78520	0.17479	72.131	20.18	0.31	0.00	0	6,000.00
\$ / R	On 05/04/2019	Any day expiry	14.48510	14.48510		14.67970	14.67970		19.02	0.00	0.00	0	2,025.00	
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	6.46110	0.00646	4.04270	0.00404	6.461	21.05	0.04	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	231.62390	0.23162	389.98990	0.38999	231.624	19.43	0.64	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.40	Put	115.13920	0.11514	73.22240	0.07322	115.139	19.30	0.41	0.00	0	35,000.00
\$ / R	On 15/04/2019	Any day expiry	14.50240	14.50240		14.69690	14.69690		17.14	0.00	0.00	0	1,830.00	
\$ / R	On 17/04/2019	Any day expiry	14.50580	14.50580		14.70020	14.70020		17.07	0.00	0.00	0	0.00	
\$ / R	On 17/04/2019	Any day expiry	14.40	Call	275.95230	0.27595	408.43410	0.40843	275.952	16.65	0.58	0.00	0	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.44	Call	255.99880	0.25600	382.99860	0.38300	255.999	16.82	0.55	0.00	0	60,000.00
\$ / R	On 17/04/2019	Any day expiry	14.45	Call	251.19770	0.25120	376.81810	0.37682	251.198	16.86	0.55	0.00	0	40,000.00
\$ / R	On 23/04/2019	Any day expiry	14.51620	14.51620		14.71090	14.71090		16.51	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 23/04/2019	Any day expiry	14.20	Call	425.35510	0.42536	580.13190	0.58013	425.355	15.62	0.71	0.00	0	25,000.00
\$ / R	On 23/04/2019	Any day expiry	14.50	Call	258.21410	0.25821	378.30730	0.37831	258.214	16.51	0.52	0.00	0	50,000.00
\$ / R	On 23/04/2019	Any day expiry	14.55	Call	236.98810	0.23699	350.14060	0.35014	236.988	16.71	0.49	0.00	0	25,000.00
\$ / R	On 26/04/2019	Any day expiry			14.52140	14.52140	14.71630	14.71630		16.52	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.52660	14.52660	14.72170	14.72170		16.44	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.52840	14.52840	14.72350	14.72350		16.55	0.00	190,474.70	13	4,563.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	4.03000	0.00403	3.00620	0.00301	4.030	17.48	0.01	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,054.07020	1.05407	1,245.45060	1.24545	1,054.070	15.78	0.95	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	133.46580	0.13347	89.16390	0.08916	133.466	15.68	0.30	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	152.05820	0.15206	102.85570	0.10286	152.058	15.81	0.33	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	174.89420	0.17489	255.52880	0.25553	174.894	17.63	0.35	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	51.22300	0.05122	81.93360	0.08193	51.223	20.29	0.12	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	29.29220	0.02929	48.22450	0.04822	29.292	21.39	0.07	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry			14.54050	14.54050	14.73580	14.73580		16.73	0.00	0.00	0	303.00
\$ / R	On 09/05/2019	Any day expiry			14.54400	14.54400	14.73930	14.73930		16.82	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	869.61740	0.86962	1,052.24250	1.05224	869.617	15.25	0.88	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	510.26410	0.51026	656.30650	0.65631	510.264	16.04	0.68	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.55090	14.55090	14.74640	14.74640		16.84	0.00	0.00	0	93.00
\$ / R	On 15/05/2019	Any day expiry			14.55440	14.55440	14.65200	14.65200		16.98	0.00	29,304.00	2	2.00
\$ / R	On 20/05/2019	Any day expiry			14.56310	14.56310	14.75870	14.75870		17.03	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	534.23360	0.53423	672.54130	0.67254	534.234	16.41	0.65	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	169.39480	0.16939	228.06960	0.22807	169.395	19.08	0.27	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	126.23360	0.12623	172.91940	0.17292	126.234	19.75	0.21	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.57870	14.57870	14.77450	14.77450		17.33	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.58220	14.58220	14.77810	14.77810		17.36	0.00	513,940.00	35	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	9.42180	0.00942	10.87470	0.01087	9.422	14.61	0.03	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	233.35690	0.23336	176.75250	0.17675	233.357	16.58	0.34	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	254.15800	0.25416	193.87820	0.19388	254.158	16.68	0.36	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	269.95620	0.26996	347.03080	0.34703	269.956	18.44	0.37	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	120.62260	0.12062	160.23370	0.16023	120.623	20.43	0.19	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	83.12470	0.08312	112.72530	0.11273	83.125	21.26	0.13	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.58750	14.58750	14.78340	14.78340		17.22	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.58930	14.58930	14.78520	14.78520		17.21	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.59980	14.59980	14.79600	14.79600		17.08	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	125.37710	0.12538	93.07490	0.09307	125.377	15.67	0.21	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	196.41550	0.19642	149.14250	0.14914	196.415	16.09	0.29	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	229.87100	0.22987	176.57520	0.17658	229.871	16.25	0.32	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	270.82870	0.27083	210.61310	0.21061	270.829	16.44	0.36	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.60680	14.60680	14.80310	14.80310		17.07	0.00	736,124,292.80	50,396	832,743.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.31160	0.00031	0.25780	0.00026	0.312	21.79	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	6.38560	0.00639	6.07420	0.00607	6.386	17.70	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	10.78630	0.01079	10.20790	0.01021	10.786	16.34	0.03	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	12.46790	0.01247	11.76910	0.01177	12.468	15.97	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	16.00610	0.01601	15.02400	0.01502	16.006	15.35	0.04	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	17.50130	0.01750	16.38750	0.01639	17.501	15.13	0.04	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	18.03190	0.01803	16.87070	0.01687	18.032	15.05	0.04	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	20.96120	0.02096	19.52000	0.01952	20.961	14.69	0.05	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	28.24090	0.02824	23.28770	0.02329	28.241	14.62	0.06	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	30.03490	0.03003	23.98720	0.02399	30.035	14.65	0.07	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	30.96410	0.03096	24.34480	0.02434	30.964	14.67	0.07	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	33.88330	0.03388	25.45240	0.02545	33.883	14.72	0.07	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	35.94350	0.03594	26.24740	0.02625	35.943	14.76	0.08	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	41.50940	0.04151	30.36940	0.03037	41.509	14.84	0.09	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,168.89720	1.16890	1,348.88270	1.34888	1,168.897	15.10	0.88	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	79.42220	0.07942	58.93820	0.05894	79.422	15.26	0.15	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	1,086.22220	1.08622	1,262.03820	1.26204	1,086.222	15.26	0.85	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	131.71250	0.13171	99.49250	0.09949	131.713	15.66	0.21	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	858.14940	0.85815	1,018.10700	1.01811	858.149	15.77	0.76	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	154.33200	0.15433	117.35340	0.11735	154.332	15.79	0.24	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	803.08650	0.80309	957.79890	0.95780	803.086	15.92	0.74	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	182.90570	0.18291	139.95830	0.13996	182.906	15.96	0.27	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	789.70570	0.78971	943.05830	0.94306	789.706	15.96	0.73	0.00	0	23,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	203.68750	0.20369	156.62510	0.15663	203.688	16.07	0.29	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	207.28790	0.20729	159.57490	0.15957	207.288	16.09	0.29	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	257.63530	0.25764	201.22890	0.20123	257.635	16.33	0.34	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	278.75460	0.27875	218.90510	0.21891	278.755	16.42	0.36	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	300.84330	0.30084	237.50760	0.23751	300.843	16.51	0.38	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	580.69480	0.58069	710.14360	0.71014	580.695	16.61	0.61	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	544.56530	0.54457	669.05790	0.66906	544.565	16.74	0.58	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	367.78310	0.36778	294.55350	0.29455	367.783	16.77	0.43	0.00	0	31,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	468.82410	0.46882	581.94780	0.58195	468.824	17.03	0.53	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	470.71350	0.47071	383.53580	0.38354	470.713	17.14	0.49	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	482.55740	0.48256	393.66280	0.39366	482.557	17.19	0.50	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	435.33100	0.43533	541.87980	0.54188	435.331	17.21	0.50	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	411.88540	0.41189	513.32190	0.51332	411.885	17.36	0.48	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	400.61180	0.40061	499.51430	0.49951	400.612	17.43	0.47	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.78	Call	389.63050	0.38963	486.01640	0.48602	389.631	17.51	0.46	0.00	0	250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	375.43380	0.37543	468.85410	0.46885	375.434	17.60	0.44	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	317.50510	0.31751	399.71300	0.39971	317.505	18.04	0.39	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	289.22660	0.28923	365.61150	0.36561	289.227	18.28	0.36	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	240.06440	0.24006	305.73710	0.30574	240.064	18.77	0.31	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	235.64520	0.23565	300.31340	0.30031	235.645	18.82	0.31	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	199.26660	0.19927	255.70690	0.25571	199.267	19.24	0.27	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	185.01200	0.18501	238.08600	0.23809	185.012	19.43	0.25	0.00	0	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	181.62000	0.18162	233.86330	0.23386	181.620	19.48	0.24	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	175.03260	0.17503	225.64950	0.22565	175.033	19.57	0.24	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	171.83480	0.17183	221.65590	0.22166	171.835	19.62	0.23	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	161.12590	0.16113	208.25140	0.20825	161.126	19.79	0.22	0.00	0	122,704.00

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\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	151.13180	0.15113	195.69800	0.19570	151.132	19.95	0.21	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	139.25800	0.13926	180.72690	0.18073	139.258	20.16	0.19	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	135.52940	0.13553	176.01270	0.17601	135.529	20.24	0.19	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	126.11140	0.12611	164.07650	0.16408	126.111	20.42	0.18	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	116.03260	0.11603	151.68740	0.15169	116.033	20.62	0.17	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	17.16100	0.01716	27.15060	0.02715	17.161	23.19	0.03	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry	14.61740		14.61740	14.61740	14.81390	14.81390		16.94	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	14.63150		14.63150	14.63150	14.82820	14.82820		16.95	0.00	2,723,691.00	186	2,421.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	25.62270	0.02562	25.09130	0.02509	25.623	15.05	0.05	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	210.37660	0.21038	165.19570	0.16520	210.377	15.84	0.28	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	279.62290	0.27962	222.35450	0.22235	279.623	16.16	0.34	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	300.95780	0.30096	240.51860	0.24052	300.958	16.24	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	311.05290	0.31105	387.88860	0.38789	311.053	18.13	0.36	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	271.34310	0.27134	340.16300	0.34016	271.343	18.50	0.32	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	159.70760	0.15971	203.88040	0.20388	159.708	19.91	0.20	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	117.82010	0.11782	153.38130	0.15338	117.820	20.62	0.16	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry	14.63680		14.63680	14.63680	14.83370	14.83370		16.88	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry	14.64030		14.64030	14.64030	14.83730	14.83730		16.90	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	14.68990		14.68990	14.68990	14.88830	14.88830		16.87	0.00	2,762,378.00	188	1,029.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	48.21670	0.04822	42.31470	0.04231	48.217	15.30	0.08	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	329.16190	0.32916	266.98520	0.26699	329.162	16.06	0.34	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	350.92540	0.35093	285.95930	0.28596	350.925	16.14	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	359.95320	0.35995	434.43100	0.43443	359.953	18.13	0.36	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	205.89690	0.20590	251.66630	0.25167	205.897	19.74	0.22	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	159.72550	0.15973	198.20330	0.19820	159.725	20.35	0.18	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry	14.69170		14.69170	14.69170	14.89010	14.89010		16.87	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry	14.71300		14.71300	14.71300	14.91210	14.91210		16.80	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	477.50920	0.47751	399.44820	0.39945	477.509	16.45	0.42	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	202.20410	0.20220	246.14000	0.24614	202.204	19.91	0.21	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry	14.74310		14.74310	14.74310	14.94330	14.94330		16.85	0.00	2,313,834.60	157	2,229.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	67.95840	0.06796	56.84440	0.05684	67.958	15.34	0.09	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	367.02430	0.36702	301.81810	0.30182	367.024	16.01	0.34	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	388.99950	0.38900	321.24730	0.32125	388.999	16.08	0.35	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	391.40550	0.39141	463.02950	0.46303	391.406	18.21	0.35	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	238.27280	0.23827	285.38440	0.28538	238.273	19.68	0.23	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	190.09610	0.19010	229.49270	0.22949	190.096	20.27	0.19	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry	14.74850		14.74850	14.74850	14.94890	14.94890		16.79	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry	14.75220		14.75220	14.75220	14.95260	14.95260		16.81	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry	14.75400		14.75400	14.75400	14.95440	14.95440		16.81	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	76.91910	0.07692	88.54010	0.08854	76.919	25.07	0.07	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry	14.76840		14.76840	14.76840	14.96920	14.96920		16.80	0.00	0.00	0	3,617.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.77380		14.77380	14.77380	14.97480	14.97480		16.76	0.00	14,773,800.00	1,000	26,421.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	4.66480	0.00466	4.42270	0.00442	4.665	19.42	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	37.07480	0.03707	29.02750	0.02903	37.075	15.65	0.05	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	65.21220	0.06521	52.55130	0.05255	65.212	15.42	0.09	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	80.81730	0.08082	65.79110	0.06579	80.817	15.33	0.10	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	96.70300	0.09670	79.36990	0.07937	96.703	15.25	0.12	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	110.56910	0.11057	91.28990	0.09129	110.569	15.19	0.14	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,320.33320	1.32033	1,483.68090	1.48368	1,320.333	15.42	0.79	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	210.08070	0.21008	170.46550	0.17047	210.081	15.46	0.22	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	230.07790	0.23008	187.64440	0.18764	230.078	15.51	0.24	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.80	Put	239.02330	0.23902	195.35490	0.19535	239.023	15.53	0.24	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	270.48490	0.27048	222.60740	0.22261	270.485	15.61	0.27	0.00	0	5,908.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.92	Put	277.08340	0.27708	228.34580	0.22835	277.083	15.62	0.27	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	294.02690	0.29403	243.12250	0.24312	294.027	15.66	0.28	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	304.50530	0.30451	252.28190	0.25228	304.505	15.68	0.29	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	350.64480	0.35064	291.16820	0.29117	350.645	15.82	0.32	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	388.82850	0.38883	322.71330	0.32271	388.828	15.96	0.34	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	429.23910	0.42924	357.69080	0.35769	429.239	16.09	0.36	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	457.40640	0.45741	382.95940	0.38296	457.406	16.18	0.38	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	506.49060	0.50649	427.23920	0.42724	506.491	16.33	0.40	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	526.86470	0.52686	445.70190	0.44570	526.865	16.39	0.41	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	800.66470	0.80066	920.50190	0.92050	800.665	16.39	0.59	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	606.93250	0.60693	518.69260	0.51869	606.933	16.61	0.45	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	634.88090	0.63488	544.31440	0.54431	634.881	16.69	0.46	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.82	Put	704.95500	0.70496	0.00000	0.00000	704.955	16.88	0.49	7,227,714.00	1,000	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	723.10150	0.72310	624.95580	0.62496	723.101	16.93	0.49	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	590.70460	0.59070	686.13660	0.68614	590.705	17.18	0.47	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	580.05880	0.58006	674.15910	0.67416	580.059	17.23	0.47	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	536.13220	0.53613	624.58640	0.62459	536.132	17.45	0.44	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,075.61160	1.07561	954.08210	0.95408	1,075.612	17.82	0.61	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	434.16570	0.43417	508.63900	0.50864	434.166	18.04	0.37	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,207.74810	1.20775	1,079.18950	1.07919	1,207.748	18.13	0.64	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	351.82440	0.35182	413.35060	0.41335	351.824	18.68	0.31	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	223.78800	0.22379	266.53510	0.26654	223.788	19.98	0.21	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	222.51830	0.22252	265.05090	0.26505	222.518	20.00	0.21	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	173.20170	0.17320	207.10120	0.20710	173.202	20.69	0.17	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	167.64470	0.16764	200.54260	0.20054	167.645	20.78	0.16	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	163.17410	0.16317	195.26280	0.19526	163.174	20.86	0.16	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	131.44100	0.13144	157.66990	0.15767	131.441	21.49	0.13	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	120.14080	0.12014	141.81200	0.14181	120.141	21.91	0.12	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	117.05020	0.11705	136.29090	0.13629	117.050	22.12	0.11	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	99.75590	0.09976	115.22820	0.11523	99.756	23.50	0.10	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.79910	14.79910	15.00080	15.00080		16.79	0.00	0.00	0	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	85.68800	0.08569	69.59870	0.06960	85.688	15.26	0.11	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	399.15190	0.39915	333.02620	0.33303	399.152	15.93	0.34	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	421.20770	0.42121	351.39380	0.35139	421.208	16.00	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	424.85170	0.42485	495.02020	0.49502	424.852	18.23	0.35	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	271.13400	0.27113	319.68510	0.31969	271.134	19.60	0.24	0.00	0	250.00	
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	219.58150	0.21958	259.69220	0.25969	219.582	20.18	0.20	0.00	0	250.00	
\$ / R	On 02/10/2019	Any day expiry			14.80280	14.80280	15.00450	15.00450		16.81	0.00	0.00	0	55.00	
\$ / R	On 31/10/2019	Any day expiry			14.85600	14.85600	15.05850	15.05850		16.86	0.00	0.00	0	153.00	
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	100.87890	0.10088	80.86310	0.08086	100.879	15.12	0.11	0.00	0	500.00	
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	429.50120	0.42950	362.89730	0.36290	429.501	15.93	0.33	0.00	0	250.00	
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	451.73810	0.45174	381.49730	0.38150	451.738	16.00	0.34	0.00	0	250.00	
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	453.46500	0.45346	519.96850	0.51997	453.465	18.43	0.35	0.00	0	500.00	
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	300.63490	0.30063	347.74610	0.34775	300.635	19.69	0.24	0.00	0	250.00	
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	248.80570	0.24881	288.40600	0.28841	248.806	20.24	0.21	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry			14.90950	14.90950	15.11350	15.11350		16.89	0.00	0.00	0	97.00	
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	112.48580	0.11249	88.98600	0.08899	112.486	14.95	0.12	0.00	0	500.00	
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	453.79150	0.45379	387.28700	0.38729	453.792	15.91	0.33	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	476.12690	0.47613	406.03430	0.40603	476.127	15.98	0.34	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	480.77650	0.48078	545.30200	0.54530	480.777	18.54	0.34	0.00	0	500.00	
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	327.47040	0.32747	374.07820	0.37408	327.470	19.73	0.25	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	275.41750	0.27542	314.91060	0.31491	275.418	20.25	0.21	0.00	0	250.00	
\$ / R	On 02/12/2019	Any day expiry			14.91500	14.91500	15.11920	15.11920		16.87	0.00	0.00	0	55.00	
\$ / R	On 04/12/2019	Any day expiry			14.91870	14.91870	15.12300	15.12300		16.88	0.00	0.00	0	321.00	
\$ / R	On 13/12/2019	Foreign Exchange Future			14.93540	14.93540	15.14010	15.14010		16.94	0.00	149,354.00	10	22,753.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	15.54090	0.01554	15.15360	0.01515	15.541	13.95	0.02	0.00	0	1,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	96.79970	0.09680	75.74890	0.07575	96.800	14.74	0.10	0.00	0	139,860.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	118.08790	0.11809	93.28610	0.09329	118.088	14.88	0.12	0.00	0	49,600.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	13.03	Put	123.43420	0.12343	0.00000	0.00000	123.434	14.92	0.13	258,385,390.20	138,000	69,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	274.19650	0.27420	228.53470	0.22853	274.197	15.52	0.23	0.00	0	1,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	317.55730	0.31756	266.86010	0.26686	317.557	15.61	0.25	0.00	0	500.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	365.06380	0.36506	309.17470	0.30917	365.064	15.71	0.28	0.00	0	139,860.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	386.70750	0.38671	328.54840	0.32855	386.708	15.75	0.29	0.00	0	26,500.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	412.93470	0.41293	352.11020	0.35211	412.935	15.80	0.30	0.00	0	1,351.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	416.77060	0.41677	355.55790	0.35556	416.771	15.81	0.31	0.00	0	4,150.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	424.49830	0.42450	362.52060	0.36252	424.498	15.83	0.31	0.00	0	52,300.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	428.39890	0.42840	366.03580	0.36604	428.399	15.83	0.31	0.00	0	24,055.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	14.12	Put	432.31650	0.43232	0.00000	0.00000	432.317	15.84	0.31	322,698,054.60	69,000	69,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	562.24470	0.56224	481.58600	0.48159	562.245	16.19	0.37	0.00	0	49,600.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	566.16970	0.56617	639.06210	0.63906	566.170	18.14	0.39	0.00	0	250.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	488.36120	0.48836	551.48030	0.55148	488.361	18.63	0.34	0.00	0	52,300.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	473.51130	0.47351	534.79930	0.53480	473.511	18.73	0.33	0.00	0	50,100.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	463.23240	0.46323	523.24100	0.52324	463.232	18.81	0.33	0.00	0	26,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	443.46450	0.44346	500.99750	0.50100	443.464	18.96	0.31	0.00	0	4,150.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	439.63360	0.43963	496.68760	0.49669	439.634	18.99	0.31	0.00	0	500.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	406.06250	0.40606	459.78920	0.45979	406.063	19.24	0.29	0.00	0	24,055.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	355.58290	0.35558	403.78450	0.40378	355.583	19.63	0.26	0.00	0	1,351.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	16.99	Call	334.57150	0.33457	0.00000	0.00000	334.572	19.81	0.25	505,929,155.40	138,000	69,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	330.26420	0.33026	375.19910	0.37520	330.264	19.85	0.24	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	283.43290	0.28343	322.20070	0.32220	283.433	20.31	0.21	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	121.78570	0.12179	146.81300	0.14681	121.786	24.30	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.96880	14.96880	15.17440	15.17440		16.91	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	125.04680	0.12505	96.10740	0.09611	125.047	14.81	0.12	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	477.74780	0.47775	411.37480	0.41137	477.748	15.89	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	500.12160	0.50012	430.21860	0.43022	500.122	15.95	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	507.69810	0.50770	570.35200	0.57035	507.698	18.66	0.34	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	356.14490	0.35614	402.43800	0.40244	356.145	19.76	0.25	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	303.92390	0.30392	343.53450	0.34353	303.924	20.26	0.22	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.97260	14.97260	15.17830	15.17830		16.92	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.02730	15.02730	15.23500	15.23500		17.01	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			15.08100	15.08100	15.29040	15.29040		17.04	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			15.08680	15.08680	15.29650	15.29650		17.02	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.11360	15.11360	15.32490	15.32490		17.00	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	40.72230	0.04072	35.35990	0.03536	40.722	14.74	0.04	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	159.91370	0.15991	129.64270	0.12964	159.914	15.05	0.13	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	179.80430	0.17980	146.79050	0.14679	179.804	15.12	0.15	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	208.12690	0.20813	171.39060	0.17139	208.127	15.22	0.16	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	373.56870	0.37357	318.61670	0.31862	373.569	15.64	0.25	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	454.93280	0.45493	392.11040	0.39211	454.933	15.80	0.29	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	617.13140	0.61713	538.79340	0.53879	617.131	16.10	0.35	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	671.30410	0.67130	585.21780	0.58522	671.304	16.24	0.37	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	748.88980	0.74889	655.84280	0.65584	748.890	16.43	0.39	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	574.51790	0.57452	635.15660	0.63516	574.518	18.86	0.34	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	532.27430	0.53227	589.58290	0.58958	532.274	19.11	0.32	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	490.25320	0.49025	543.23760	0.54324	490.253	19.38	0.30	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	386.77410	0.38677	428.27000	0.42827	386.774	20.19	0.24	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	368.09250	0.36809	407.46750	0.40747	368.093	20.37	0.23	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry			15.14670	15.14670	15.36020	15.36020		17.06	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.20260	15.20260	15.41950	15.41950		17.23	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.27300	15.27300	15.49420	15.49420		17.43	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.29370	15.29370	15.51610	15.51610		17.55	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	60.18680	0.06019	49.88740	0.04989	60.187	14.91	0.05	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	614.57190	0.61457	533.50460	0.53350	614.572	16.32	0.31	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	637.49630	0.63750	696.67590	0.69668	637.496	19.78	0.33	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			15.38700	15.38700	15.61120	15.61120		17.61	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.48320	15.48320	15.70740	15.70740		17.49	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.60680	14.60680	14.80310	14.80310		17.07	0.00	73,034.00	5	480.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.77380	14.77380	14.97480	14.97480		16.76	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.93540	14.93540	15.14010	15.14010		16.94	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.11360	15.11360	15.32490	15.32490		17.00	0.00	0.00	0	0.00
£ / R	On 29/03/2019	Any day expiry			18.92740	18.92740	19.20960	19.20960		18.30	0.00	1,514,192.00	80	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 15/04/2019	Any day expiry			18.85300		18.85300		19.26460	19.26460		17.96	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			18.88800		18.88800		19.30080	19.30080		17.42	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			18.89760		18.89760		19.31070	19.31070		17.15	0.00	0.00	0	27.00
£ / R	On 31/05/2019	Any day expiry			18.99940		18.99940		19.41470	19.41470		16.66	0.00	0.00	0	91.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.04490		19.04490		19.46130	19.46130		16.59	0.00	142,722,480.60	7,494	118,489.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,238.12650		1.23813	1,590.52400	1.59052	1,238.126		16.79	0.78	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.34830		19.34830		19.77260	19.77260		16.20	0.00	0.00	0	21,179.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.63780		19.63780		20.06850	20.06850		16.18	0.00	0.00	0	12,846.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	648.42990		0.64843	519.35360	0.51935	648.430		16.02	0.34	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	370.29820		0.37030	475.61800	0.47562	370.298		17.66	0.23	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.95240		19.95240		20.39260	20.39260		16.18	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13260		0.13260		0.13460	0.13460		17.60	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13510		0.13510		0.13710	0.13710		19.11	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13750		0.13750		0.13960	0.13960		18.84	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.14020		0.14020		0.14230	0.14230		18.71	0.00	0.00	0	0.00
€ / R	On 29/03/2019	Any day expiry			16.26470		16.26470		16.47890	16.47890		16.35	0.00	862,029.10	53	0.00
€ / R	On 15/04/2019	Any day expiry			16.30320		16.30320		16.53580	16.53580		15.50	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			16.33960		16.33960		16.57300	16.57300		15.05	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry			16.48990		16.48990		16.72550	16.72550		15.86	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.50340		16.50340		16.73920	16.73920		15.87	0.00	8,449,740.80	512	120,764.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	68.55550		0.06856	45.60270	0.04560	68.556		14.13	0.13	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	425.89710		0.42590	543.89190	0.54389	425.897		16.18	0.47	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	620.07890		0.62008	493.67730	0.49368	620.079		16.38	0.56	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry			16.70920		16.70920		16.94900	16.94900		15.70	0.00	0.00	0	0.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.82170		16.82170		17.06380	17.06380		15.64	0.00	4,205,425.00	250	42,595.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	206.68930		0.20669	160.56420	0.16056	206.689		14.34	0.21	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.85	Put	273.04020		0.27304	216.05430	0.21605	273.040		14.49	0.26	0.00	0	587.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	319.71910		0.31972	380.94670	0.38095	319.719		17.89	0.27	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	267.30930		0.26731	320.32560	0.32033	267.309		18.37	0.23	0.00	0	40,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.12810		17.12810		17.37430	17.37430		15.78	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	26.06470		0.02606	23.66620	0.02367	26.065		14.51	0.03	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	43.48790		0.04349	33.45500	0.03345	43.488		14.45	0.05	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.23	Put	52.45880		0.05246	0.00000	0.00000	52.459		14.43	0.06	118,875,859.20	123,000	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	275.93110		0.27593	224.10100	0.22410	275.931		14.41	0.22	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.85	Put	319.75990		0.31976	0.00000	0.00000	319.760		14.49	0.24	256,234,705.16	61,500	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	420.46470		0.42046	350.46140	0.35046	420.465		14.65	0.30	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	295.88480		0.29588	339.58560	0.33959	295.885		19.05	0.21	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.80	Call	294.73460		0.29473	0.00000	0.00000	294.735		19.06	0.21	432,807,465.24	123,000	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	218.88690		0.21889	248.42800	0.24843	218.887		20.08	0.16	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			17.33730		17.33730		17.58770	17.58770		15.82	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,332.42050		1.33242	1,485.74810	1.48575	1,332.420		15.02	0.64	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,204.25620		1.20426	1,344.54190	1.34454	1,204.256		15.32	0.60	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	17.00	Call	1,162.74540		1.16275	1,299.20680	1.29921	1,162.745		15.42	0.58	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,131.43780		1.13144	1,264.97170	1.26497	1,131.438		15.50	0.57	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.46120		17.46120	17.71430	17.71430			15.83	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.41000		96.41000	96.50000	96.50000				0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			631.63800		631.63800	629.92500	629.92500				0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			643.35600		643.35600	641.61100	641.61100				0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			656.75600		656.75600	654.97600	654.97600				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			730.99200		730.99200	726.64000	726.64000				0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			744.55300		744.55300	740.12100	740.12100				0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			760.06000		760.06000	755.53800	755.53800				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			661.43100		661.43100	656.65100	656.65100				0.00	13,228,620.00	2	898.00
ALBI	On 01/08/2019	Index Future			673.70200		673.70200	668.83400	668.83400				0.00	0.00	0	26.00
ALBI	On 07/11/2019	Index Future			687.73400		687.73400	682.76500	682.76500				0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.36830		10.36830	10.50070	10.50070			12.87	0.00	0.00	0	17,563.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.50690		10.50690	10.64160	10.64160			12.75	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.64080		10.64080	10.77720	10.77720			12.88	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	331.09070		0.33109	381.53720	0.38154	331.091		13.48	0.41	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.78740		10.78740	10.92840	10.92840			12.98	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.95190		10.95190	11.06380	11.06380			14.71	0.00	0.00	0	2,200.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.10020		11.10020	11.21590	11.21590			14.60	0.00	2,775,050.00	250	550.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.24240		11.24240	11.36090	11.36090			14.47	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.39730		11.39730	11.52210	11.52210			14.38	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.77640		14.77640	14.96340	14.96340			16.07	0.00	0.00	0	1,093.00
CHF / R	On 16/09/2019	Foreign Exchange Future			15.07610		15.07610	15.26830	15.26830			16.13	0.00	0.00	0	300.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.36540		15.36540	15.56160	15.56160			16.46	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.68020		15.68020	15.88380	15.88380			16.75	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.21190		2.21190	2.24360	2.24360			14.34	0.00	0.00	0	200.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.25590		2.25590	2.28840	2.28840			14.33	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.29790		2.29790	2.33110	2.33110			14.53	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.34450		2.34450	2.37880	2.37880			14.66	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	10.86372		76.87772		10.97633	76.21884			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	10.96869		78.30390		11.08532	77.63285			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.07767		76.13916		11.19880	75.45427			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	11.14500		78.50493		11.24252	77.85570			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.24869		79.96134		11.34963	79.30010			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.35657		77.36092		11.46138	76.68607			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	654.99200		654.99200		650.05800	650.05800			0.00	13,099,840.00	2	448.00
GOVI	On 01/08/2019	GOVI	667.14300		667.14300		662.11700	662.11700			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI	681.03800		681.03800		675.90900	675.90900			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.86510		1.86510		1.89010	1.89010		16.52	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.89070		1.89070		1.91620	1.91620		16.82	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.91460		1.91460		1.94040	1.94040		16.74	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	133.42445		133.42445		133.46026	133.46026			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	134.47557		134.47557		134.51197	134.51197			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.31100		137.31100		137.34845	137.34845			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	99.91049		99.91049		99.97232	99.97232			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	101.78859		101.78859		101.85161	101.85161			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	102.82716		102.82716		102.89178	102.89178			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	101.97142		101.97142		102.12551	102.12551			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	103.88813		103.88813		104.04528	104.04528			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	104.89501		104.89501		105.05550	105.05550			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	121.04784		121.04784		121.01429	121.01429			0.00	0.00	0	11,059.00
I2038	On 01/08/2019	Bond Future	121.68426		121.68426		121.65002	121.65002			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future	124.25005		124.25005		124.21537	124.21537			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	112.49353		112.49353		113.30728	113.30728			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future	114.60813		114.60813		115.43738	115.43738			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future	115.28437		115.28437		116.13112	116.13112			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	117.62695		117.62695		118.56123	118.56123			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future	118.02050		118.02050		118.97247	118.97247			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future	120.50902		120.50902		121.48112	121.48112			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	254.76600		254.76600		255.40500	255.40500			0.00	0.00	0	723.00
IGOV	On 01/08/2019	Index Future	259.55500		259.55500		260.20600	260.20600			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future	265.02800		265.02800		265.69200	265.69200			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	0.14260		0.14260		0.14570	0.14570			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.14100		0.14100		0.14490	0.14490			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.14120		0.14120		0.14470	0.14470			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.14240		0.14240		0.14430	0.14430			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.69910		1.69910		1.71760	1.71760		13.22	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future	1.72420		1.72420		1.74310	1.74310		12.85	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future	1.74740		1.74740		1.76680	1.76680		13.42	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.96340		9.96340		10.07680	10.07680		13.89	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	10.09640		10.09640		10.21150	10.21150		13.82	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.22460		10.22460		10.34070	10.34070		13.85	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.36400		10.36400		10.48250	10.48250		13.93	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.35210		1.35210		1.36350	1.36350			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future	1.35790		1.35790		1.36860	1.36860			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future	1.36200		1.36200		1.37250	1.37250			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future	1.30380		1.30380		1.31470	1.31470			0.00	0.00	0	5.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future	1.30960		1.30960		1.32040	1.32040			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future	1.31490		1.31490		1.32550	1.32550			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future	1.32020		1.32020		1.33070	1.33070			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future	1.12980		1.12980		1.13080	1.13080			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future	1.13860		1.13860		1.13950	1.13950			0.00	162,819.80	143	143.00

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 13/12/2019	Foreign Exchange Future			1.14680		1.14680		1.14760	1.14760			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.15530		1.15530		1.15590	1.15590			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.61619		114.30215		8.70848	113.76200		6.19	0.00	33,147,623.50	290	89,899.00
R186	On 02/05/2019	Bond Future	8.50	Call	541.90000		0.54190		380.71000	0.38071	541.900	6.02	0.38	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	860.38000		0.86038		632.16000	0.63216	860.380	6.10	0.51	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	954.08000		0.95408		708.44000	0.70844	954.080	6.12	0.54	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,122.54000		1.12254		847.84000	0.84784	1,122.540	6.16	0.59	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,503.10000		1.50310		1,172.10000	1.17210	1,503.100	6.23	0.69	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	284.12000		0.28412		442.46000	0.44246	284.120	6.31	0.22	0.00	0	8,250.00
R186	On 02/05/2019	Bond Future	9.00	Put	181.30000		0.18130		296.51000	0.29651	181.300	6.39	0.15	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,405.23000		2.40523		1,980.29000	1.98029	2,405.230	6.39	0.85	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	144.39000		0.14439		241.66000	0.24166	144.390	6.45	0.13	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,430.14000		3.43014		2,945.91000	2.94591	3,430.140	6.62	0.93	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,696.07000		3.69607		3,201.76000	3.20176	3,696.070	6.68	0.95	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,964.42000		3.96442		3,461.77000	3.46177	3,964.420	6.74	0.96	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	3.58000		0.00358		8.48000	0.00848	3.580	7.26	0.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	0.71000		0.00071		1.95000	0.00195	0.710	7.26	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	0.43000		0.00043		1.24000	0.00124	0.430	7.26	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	0.28000		0.00028		0.84000	0.00084	0.280	7.26	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.66906		111.12348		8.76584	110.57331		6.39	0.00	0.00	0	10.00
R186	On 01/08/2019	Bond Future	8.30	Call	754.41000		0.75441		617.62000	0.61762	754.410	6.11	0.30	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.38	Call	913.64000		0.91364		754.27000	0.75427	913.640	6.16	0.35	0.00	0	19,142.00
R186	On 01/08/2019	Bond Future	8.70	Call	1,738.74000		1.73874		1,486.36000	1.48636	1,738.740	6.36	0.52	0.00	0	19,142.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,984.56000		2.98456		2,633.06000	2.63306	2,984.560	6.62	0.70	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.22	Put	614.88000		0.61488		772.99000	0.77299	614.880	6.80	0.23	0.00	0	19,142.00
R186	On 01/08/2019	Bond Future	10.08	Put	97.57000		0.09757		134.25000	0.13425	97.570	7.44	0.05	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.71219		113.43876		8.81409	112.87743		6.38	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			299.52011		299.52011		299.31634	299.31634			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			297.59563		297.59563		297.38807	297.38807			0.00	0.00	0	40.00
R197	On 07/11/2019	Bond Future			303.87071		303.87071		303.65930	303.65930			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			232.62885		232.62885		233.62374	233.62374			0.00	0.00	0	8,706.00
R202	On 01/08/2019	Bond Future			232.98887		232.98887		234.00270	234.00270			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			237.90152		237.90152		238.93694	238.93694			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			7.74247		101.43942		7.82501	101.17142		2.80	0.00	0.00	0	66,073.00
R2023	On 01/08/2019	Bond Future			7.75604		103.32130		7.84520	103.04836		2.85	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.75219		101.53887		7.84957	101.26043		3.16	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future			9.17407		94.18746		9.28129	93.50675		8.67	0.00	21,663,115.80	230	46,283.00
R2030	On 02/05/2019	Bond Future	8.90	Call	320.06000		0.32006		200.85000	0.20085	320.060	8.26	0.23	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,877.11000		1.87711		1,439.79000	1.43979	1,877.110	8.85	0.72	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	12.98000		0.01298		28.21000	0.02821	12.980	10.13	0.01	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.23736		91.92993		9.34870	91.23658		8.99	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	198.07000		0.19807		140.32000	0.14032	198.070	7.97	0.10	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	548.11000		0.54811		383.66000	0.38366	548.110	8.31	0.22	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	8.77	Call	720.79000		0.72079		511.04000	0.51104	720.790	8.45	0.27	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,652.37000		1.65237		1,311.19000	1.31119	1,652.370	8.89	0.46	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,870.28000		1.87028		1,507.69000	1.50769	1,870.280	8.96	0.50	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.27	Call	2,035.52000		2.03552		1,656.21000	1.65621	2,035.520	9.01	0.53	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.68	Put	941.94000		0.94194		1,105.94000	1.10594	941.940	9.53	0.29	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	926.45000		0.92645		1,086.98000	1.08698	926.450	9.55	0.28	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.28964		93.84559		9.40542	93.13801		9.18	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/05/2019	Bond Future			9.40317		92.30377		9.51022	91.56483		9.84	0.00	17,537,716.30	190	42,232.00
R2032	On 01/08/2019	Bond Future			9.46453		94.01617		9.57529	93.26356		9.77	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.52251		91.81209		9.63742	91.04399		10.54	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/05/2019	Bond Future			9.60834		95.71352		9.72039	94.85681		10.59	0.00	13,399,892.80	140	81,891.00
R2035	On 01/08/2019	Bond Future			9.67023		97.48915		9.78597	96.61662		10.53	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.73228		95.01419		9.85213	94.12363		11.42	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/05/2019	Bond Future			9.68989		92.24224		9.79691	91.41832		11.14	0.00	0.00	0	52,038.00
R2037	On 01/08/2019	Bond Future			9.75569		89.69832		9.86621	88.85907		11.61	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.81307		91.56760		9.92728	90.71100		12.04	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future			9.79507		95.36044		9.88690	94.60207		11.53	0.00	7,628,835.20	80	23,899.00
R2040	On 02/05/2019	Bond Future	9.60	Call	605.48000		0.60548		421.30000	0.42130	605.480	10.77	0.31	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,573.79000		3.57379		2,979.66000	2.97966	3,573.790	11.87	0.84	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.86143		92.62406		9.95622	91.85158		12.04	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.91975		94.55425		10.01763	93.76591		12.50	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R2044	On 02/05/2019	Bond Future			9.76347		92.89642		9.86533	92.03300		12.07	0.00	3,437,167.54	37	38,276.00
R2044	On 01/08/2019	Bond Future			9.82543		90.23953		9.93047	89.36000		12.62	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	914.96000		0.91496		719.56000	0.71956	914.960	11.28	0.26	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,754.88000		2.75488		2,331.17000	2.33117	2,754.880	12.40	0.53	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	827.31000		0.82731		1,035.77000	1.03577	827.310	13.64	0.20	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.87956		92.12005		9.98790	91.22244		13.12	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			9.72570		92.21059		9.82742	91.31988		12.47	0.00	6,454,741.30	70	103,281.00
R2048	On 01/08/2019	Bond Future			9.78042		93.92126		9.88516	93.01405		12.45	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.83509		91.43547		9.94315	90.50945		13.59	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			6.63907		102.63496		6.68812	102.60217		0.17	0.00	0.00	0	6,013.00
R207	On 01/08/2019	Bond Future			6.09003		100.89777		6.16659	100.86439		0.16	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future			3.46054		103.00002		3.64928	102.96615		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			6.90456		100.40245		6.92491	100.36685		0.82	0.00	0.00	0	15,592.00
R208	On 01/08/2019	Bond Future			6.80445		102.26510		6.82803	102.22886		0.87	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.59136		100.98962		6.61958	100.95282		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			9.54579		73.23533		9.65762	72.50343		11.96	0.00	1,757,647.92	24	101,914.00
R209	On 02/05/2019	Bond Future	9.35	Call	489.90000		0.48990		314.30000	0.31430	489.900	11.25	0.31	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,837.10000		2.83710		2,266.94000	2.26694	2,837.100	12.30	0.84	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	22.73000		0.02273		47.12000	0.04712	22.730	13.58	0.02	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	8.26000		0.00826		18.80000	0.01880	8.260	14.00	0.01	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.60065		74.59399		9.71580	73.84850		11.94	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,138.87000		1.13887		910.30000	0.91030	1,138.870	11.22	0.36	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,778.43000		2.77843		2,362.00000	2.36200	2,778.430	12.01	0.61	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	516.38000		0.51638		663.20000	0.66320	516.380	13.32	0.16	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.65264		72.99440		9.77145	72.23354		12.88	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
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

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/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future	184.87829		184.87829		184.75442	184.75442			0.00	5,546,348.70	30	1,628.00
R210	On 01/08/2019	Bond Future	188.35356		188.35356		188.22748	188.22748			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future	189.68692		189.68692		189.55846	189.55846			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	156.76923		156.76923		156.74803	156.74803			0.00	0.00	0	7,946.00
R212	On 01/08/2019	Bond Future	157.49609		157.49609		157.47454	157.47454			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	160.81705		160.81705		160.79535	160.79535			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	9.29163		85.04529		9.39863	84.37591		9.59	0.00	0.00	0	28,756.00
R213	On 01/08/2019	Bond Future	9.34862		86.62305		9.45934	85.94123		9.55	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.40504		84.87354		9.51991	84.17777		10.18	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.75613		71.98563		9.85279	71.32889		12.86	0.00	0.00	0	21,077.00
R214	On 01/08/2019	Bond Future	9.81201		73.32112		9.91148	72.65218		12.84	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.86802		71.54845		9.97057	70.86571		13.94	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.79580		10.79580		10.92570	10.92570		14.38	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.93870		10.93870		11.07270	11.07270		14.17	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	11.07560		11.07560		11.21170	11.21170		14.32	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.42020		2.42020		2.44710	2.44710		27.45	0.00	0.00	0	3,646.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.29990		2.29990		2.32040	2.32040		26.11	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.21760		2.21760		2.23360	2.23360		26.75	0.00	0.00	0	0.00
Total for Derivatives :												3,008,758,508.06	718,778	9 859 212.00
Grand Total:												3,008,758,508.06	718,778	9 859 212.00