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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/02/2019

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 28/02/2019	Any day expiry	13.99980	13.99980		13.92090	13.92090		15.75	0.00	32,394,525.20	2,314	0.00	
\$ / R	On 04/03/2019	Any day expiry	14.00620	14.00620		13.92740	13.92740		12.43	0.00	0.00	0	74.00	
\$ / R	On 05/03/2019	Any day expiry	14.00780	14.00780		13.92900	13.92900		12.77	0.00	0.00	0	10,080.00	
\$ / R	On 05/03/2019	Any day expiry	13.40	Call	609.64040	0.60964	533.52220	0.53352	609.640	18.00	0.98	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.45	Put	2.55240	0.00255	6.08680	0.00609	2.552	17.57	0.02	0.00	0	100,000.00
\$ / R	On 05/03/2019	Any day expiry	13.50	Call	511.34270	0.51134	437.18980	0.43719	511.343	17.13	0.97	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.70	Put	13.05670	0.01306	26.32340	0.02632	13.057	15.39	0.11	0.00	0	100,000.00
\$ / R	On 05/03/2019	Any day expiry	13.70	Call	320.85670	0.32086	255.32340	0.25532	320.857	15.39	0.89	0.00	0	100,000.00
\$ / R	On 08/03/2019	Any day expiry	14.01260	14.01260		13.93390	13.93390		13.43	0.00	0.00	0	0.00	
\$ / R	On 08/03/2019	Any day expiry	13.70	Put	26.39950	0.02640	41.41760	0.04142	26.399	15.31	0.16	0.00	0	25,000.00
\$ / R	On 11/03/2019	Any day expiry	14.01760	14.01760		13.93890	13.93890		13.17	0.00	0.00	0	0.00	
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	94.90430	0.09490	131.46720	0.13147	94.904	13.43	0.40	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	1.64830	0.00165	1.39230	0.00139	1.648	19.24	0.01	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.02910	14.02910		13.95040	13.95040		14.21	0.00	559,298,129.70	39,867	776,647.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.01480	0.00001	0.00000	0.00000	0.015	36.05	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.07680	0.00008	0.08050	0.00008	0.077	24.06	0.00	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 18/03/2019	Foreign Exchange Future	12.47	Put	0.66990	0.00067	0.74740	0.00075	0.670	19.83	0.00	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	0.75940	0.00076	0.85060	0.00085	0.759	19.60	0.00	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	1.75390	0.00175	1.94110	0.00194	1.754	17.70	0.01	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	2.30500	0.00231	2.60760	0.00261	2.305	16.98	0.01	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	2.43740	0.00244	2.76970	0.00277	2.437	16.83	0.01	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	3.06090	0.00306	3.54070	0.00354	3.061	16.25	0.02	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	3.54180	0.00354	4.14330	0.00414	3.542	15.89	0.02	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	4.36540	0.00437	5.18820	0.00519	4.365	15.38	0.02	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	4.78320	0.00478	5.72320	0.00572	4.783	15.17	0.03	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	6.53820	0.00654	8.00630	0.00801	6.538	14.44	0.04	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	8.47150	0.00847	12.73500	0.01274	8.471	13.86	0.05	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	9.61160	0.00961	15.02750	0.01503	9.612	13.72	0.05	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	17.13450	0.01713	25.26500	0.02527	17.135	13.79	0.09	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Call	550.34690	0.55035	481.08430	0.48108	550.347	13.82	0.90	1,820,423.01	145	0.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	21.24690	0.02125	30.68430	0.03068	21.247	13.82	0.10	0.00	0	7,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	27.45910	0.02746	38.71520	0.03872	27.459	13.86	0.13	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	464.12040	0.46412	398.70150	0.39870	464.120	13.89	0.85	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	35.02040	0.03502	48.30150	0.04830	35.020	13.89	0.15	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	38.46040	0.03846	52.60810	0.05261	38.460	13.90	0.17	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	50.34290	0.05034	67.27850	0.06728	50.343	13.95	0.20	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	54.85760	0.05486	72.78350	0.07278	54.858	13.96	0.22	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	59.66530	0.05967	78.61060	0.07861	59.665	13.97	0.23	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	78.92580	0.07893	101.65300	0.10165	78.926	14.02	0.29	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	88.39860	0.08840	112.83700	0.11284	88.399	14.04	0.31	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	98.63350	0.09863	124.83220	0.12483	98.634	14.07	0.33	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	102.21790	0.10222	129.01320	0.12901	102.218	14.07	0.34	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	117.43510	0.11744	146.66120	0.14666	117.435	14.10	0.38	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	217.56750	0.21757	171.21160	0.17121	217.568	14.14	0.58	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	190.86540	0.19087	150.38730	0.15039	190.865	14.17	0.53	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	161.76540	0.16177	199.98730	0.19999	161.765	14.17	0.47	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	182.03590	0.18204	224.92050	0.22492	182.036	14.20	0.50	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	112.28970	0.11229	87.55970	0.08756	112.290	14.82	0.36	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	98.05190	0.09805	76.17090	0.07617	98.052	15.03	0.33	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	341.21190	0.34121	399.62420	0.39962	341.212	15.15	0.70	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	356.36640	0.35637	415.79100	0.41579	356.366	15.23	0.71	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	85.46640	0.08547	66.19100	0.06619	85.466	15.23	0.29	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	395.28150	0.39528	457.06840	0.45707	395.282	15.44	0.74	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	468.64340	0.46864	534.09810	0.53410	468.643	15.81	0.79	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	477.03070	0.47703	542.84820	0.54285	477.031	15.85	0.79	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	54.56020	0.05456	42.03380	0.04203	54.560	15.89	0.20	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	51.54580	0.05155	39.70420	0.03970	51.546	15.97	0.19	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	48.69210	0.04869	37.50320	0.03750	48.692	16.06	0.18	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	519.59210	0.51959	587.10320	0.58710	519.592	16.06	0.82	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	545.59600	0.54560	614.02830	0.61403	545.596	16.18	0.83	0.00	0	108.00

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	14.56	Put	571.91990	0.57192	641.20670	0.64121	571.920	16.30	0.84	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	652.58440	0.65258	724.06880	0.72407	652.584	16.67	0.88	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	735.36380	0.73536	808.00740	0.80801	735.364	17.04	0.90	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	20.38920	0.02039	15.20060	0.01520	20.389	17.25	0.08	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	800.67160	0.80067	874.32170	0.87432	800.672	17.28	0.92	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	810.07230	0.81007	883.85770	0.88386	810.072	17.31	0.92	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	819.49070	0.81949	893.40750	0.89341	819.491	17.35	0.92	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	828.92590	0.82893	902.97150	0.90297	828.926	17.38	0.92	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	10.98410	0.01098	7.98330	0.00798	10.984	17.90	0.05	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,020.60140	1.02060	1,096.61420	1.09661	1,020.601	18.03	0.96	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,078.95280	1.07895	1,155.37610	1.15538	1,078.953	18.23	0.96	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,098.46830	1.09847	1,175.01410	1.17501	1,098.468	18.29	0.97	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,108.23720	1.10824	1,184.84170	1.18484	1,108.237	18.33	0.97	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	6.48150	0.00648	4.60540	0.00461	6.481	18.46	0.03	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,166.99200	1.16699	1,243.91700	1.24392	1,166.992	18.52	0.97	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,176.80640	1.17681	1,253.77970	1.25378	1,176.806	18.56	0.97	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	5.55210	0.00555	3.91800	0.00392	5.552	18.62	0.03	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	5.06040	0.00506	3.55640	0.00356	5.060	18.72	0.02	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,294.97860	1.29498	1,372.43840	1.37244	1,294.979	18.95	0.98	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	3.19130	0.00319	2.28690	0.00229	3.191	19.21	0.02	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	2.74100	0.00274	2.03470	0.00203	2.741	19.37	0.01	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	2.67750	0.00268	1.98830	0.00199	2.678	19.42	0.01	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	2.43970	0.00244	1.81450	0.00181	2.440	19.63	0.01	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	2.22620	0.00223	1.65830	0.00166	2.226	19.83	0.01	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	1.70560	0.00171	1.27700	0.00128	1.706	20.44	0.01	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	1.24420	0.00124	0.93790	0.00094	1.244	21.20	0.01	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	1.19470	0.00119	0.90140	0.00090	1.195	21.30	0.01	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	1.05980	0.00106	0.80180	0.00080	1.060	21.60	0.01	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	0.85740	0.00086	0.65210	0.00065	0.857	22.16	0.00	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	0.67580	0.00068	0.51730	0.00052	0.676	22.82	0.00	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	0.61890	0.00062	0.47490	0.00047	0.619	23.07	0.00	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	0.50500	0.00051	0.38980	0.00039	0.505	23.68	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	0.44350	0.00044	0.34370	0.00034	0.444	24.08	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	0.32710	0.00033	0.25600	0.00026	0.327	25.10	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	0.31780	0.00032	0.24900	0.00025	0.318	25.20	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	0.21120	0.00021	0.19770	0.00020	0.211	27.17	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	0.20990	0.00021	0.19750	0.00020	0.210	27.23	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	0.20400	0.00020	0.19660	0.00020	0.204	27.55	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.19740	0.00020	0.19570	0.00020	0.197	27.94	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.19640	0.00020	0.19560	0.00020	0.196	28.00	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.19530	0.00020	0.19550	0.00020	0.195	28.07	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.18320	0.00018	0.19450	0.00019	0.183	28.90	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.17750	0.00018	0.19430	0.00019	0.178	29.35	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	0.16390	0.00016	0.19510	0.00020	0.164	30.63	0.00	0.00	0	16,000.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.14270	0.00014	0.20420	0.00020	0.143	33.84	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.09150	0.00009	0.11060	0.00011	0.092	35.45	0.00	0.00	0	7,100.00
\$ / R	On 22/03/2019	Any day expiry			14.03560	14.03560	13.95700	13.95700		14.80	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	332.97080	0.33297	276.93980	0.27694	332.971	14.14	0.69	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	140.69800	0.14070	109.83920	0.10984	140.698	15.40	0.39	0.00	0	30,000.00
\$ / R	On 27/03/2019	Any day expiry			14.04390	14.04390	13.96520	13.96520		14.99	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	149.61870	0.14962	171.43020	0.17143	149.619	14.66	0.38	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	205.27410	0.20527	234.73400	0.23473	205.274	14.89	0.46	0.00	0	65,000.00
\$ / R	On 28/03/2019	Any day expiry			14.04560	14.04560	13.96690	13.96690		15.08	0.00	0.00	0	0.00
\$ / R	On 28/03/2019	Any day expiry	13.84	Call	343.84060	0.34384	284.26480	0.28426	343.841	14.69	0.65	0.00	0	15,000.00
\$ / R	On 28/03/2019	Any day expiry	14.00	Call	255.76530	0.25577	205.44050	0.20544	255.765	14.99	0.54	0.00	0	6,500.00
\$ / R	On 29/03/2019	Any day expiry			14.04720	14.04720	13.96850	13.96850		15.18	0.00	8,415,060.00	600	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	10.06980	0.01007	9.05340	0.00905	10.070	15.82	0.04	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	38.07940	0.03808	44.10080	0.04410	38.079	14.11	0.13	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	332.45240	0.33245	273.77190	0.27377	332.452	14.86	0.63	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	333.62950	0.33363	374.40290	0.37440	333.629	15.73	0.59	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	367.40940	0.36741	410.82490	0.41082	367.409	15.92	0.62	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	123.67980	0.12368	95.66620	0.09567	123.680	16.47	0.30	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	73.36660	0.07337	55.51480	0.05551	73.367	17.46	0.20	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	15.53250	0.01553	11.35900	0.01136	15.533	19.76	0.05	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	7.03230	0.00703	4.73130	0.00473	7.032	20.58	0.02	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.05390	14.05390	13.97520	13.97520		15.19	0.00	0.00	0	55.00
\$ / R	On 04/04/2019	Any day expiry			14.05730	14.05730	13.97850	13.97850		15.23	0.00	337,447,200.00	24,000	24,000.00
\$ / R	On 04/04/2019	Any day expiry	14.00	Call	292.21470	0.29221	241.19550	0.24120	292.215	15.15	0.54	0.00	0	30,000.00
\$ / R	On 05/04/2019	Any day expiry			14.05900	14.05900	13.98020	13.98020		15.25	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	135.43630	0.13544	153.00220	0.15300	135.436	14.80	0.31	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	167.24040	0.16724	135.20750	0.13521	167.240	16.29	0.35	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.07600	14.07600	13.99690	13.99690		15.19	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.09460	14.09460	14.01520	14.01520		15.13	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.09970	14.09970	14.02020	14.02020		15.03	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.10140	14.10140	14.02190	14.02190		15.05	0.00	0.00	0	2,426.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	26.04850	0.02605	32.13150	0.03213	26.048	13.87	0.07	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	711.68810	0.71169	651.47900	0.65148	711.688	14.06	0.79	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	405.23810	0.40524	451.76600	0.45177	405.238	15.33	0.53	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	436.87100	0.43687	485.13260	0.48513	436.871	15.47	0.55	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	137.92790	0.13793	121.97200	0.12197	137.928	17.14	0.24	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	51.42690	0.05143	45.34610	0.04535	51.427	18.99	0.10	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	31.32390	0.03132	28.14530	0.02815	31.324	19.54	0.07	0.00	0	250.00
\$ / R	On 09/05/2019	Any day expiry			14.11670	14.11670	14.03750	14.03750		15.27	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	589.56350	0.58956	539.72270	0.53972	589.563	14.67	0.68	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	344.07940	0.34408	312.36100	0.31236	344.079	15.54	0.48	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.12360	14.12360	14.04440	14.04440		15.36	0.00	0.00	0	93.00
\$ / R	On 20/05/2019	Any day expiry			14.13560	14.13560	14.05660	14.05660		15.71	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	370.82630	0.37083	339.28340	0.33928	370.826	15.96	0.47	0.00	0	61,000.00

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 20/05/2019	Any day expiry	15.25	Call	133.31930	0.13332	122.55990	0.12256	133.319	18.39	0.20	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	103.80750	0.10381	95.56300	0.09556	103.808	18.97	0.16	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.15100	14.15100	14.07220	14.07220		15.96	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.15450	14.15450	14.07560	14.07560		16.03	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	58.79190	0.05879	69.58500	0.06958	58.792	14.48	0.11	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	481.49510	0.48150	524.80420	0.52480	481.495	16.15	0.50	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	511.78690	0.51179	556.58630	0.55659	511.787	16.26	0.52	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	204.97400	0.20497	188.43660	0.18844	204.974	18.01	0.27	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	99.90660	0.09991	92.43050	0.09243	99.907	19.68	0.15	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	71.52180	0.07152	66.71010	0.06671	71.522	20.34	0.11	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.15980	14.15980	14.08090	14.08090		15.97	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.16150	14.16150	14.08260	14.08260		15.99	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.17220	14.17220	14.09320	14.09320		15.96	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	305.12710	0.30513	336.31590	0.33632	305.127	15.45	0.37	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	416.76700	0.41677	454.26170	0.45426	416.767	15.82	0.45	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	465.56050	0.46556	506.49260	0.50649	465.561	15.96	0.48	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	524.81070	0.52481	568.59300	0.56859	524.811	16.18	0.51	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.17930	14.17930	14.10020	14.10020		16.10	0.00	34,994,512.40	2,468	110,130.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	1.37590	0.00138	1.70950	0.00171	1.376	19.43	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	19.48420	0.01948	22.17860	0.02218	19.484	15.56	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	33.37490	0.03337	38.32350	0.03832	33.375	14.49	0.07	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	38.62350	0.03862	46.63630	0.04664	38.623	14.20	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	67.08830	0.06709	78.51860	0.07852	67.088	14.42	0.12	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	70.15280	0.07015	81.90890	0.08191	70.153	14.44	0.12	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	87.04980	0.08705	100.49360	0.10049	87.050	14.53	0.15	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	115.42440	0.11542	131.39060	0.13139	115.424	14.67	0.18	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	117.67530	0.11768	133.82620	0.13383	117.675	14.68	0.19	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	129.38960	0.12939	146.48400	0.14648	129.390	14.73	0.20	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	141.89050	0.14189	159.94610	0.15995	141.890	14.77	0.21	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	864.43750	0.86444	807.64110	0.80764	864.438	14.95	0.74	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	798.76770	0.79877	744.54110	0.74454	798.768	15.12	0.71	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	312.31440	0.31231	343.20900	0.34321	312.314	15.49	0.37	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	623.69920	0.62370	577.32430	0.57732	623.699	15.61	0.61	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	582.51100	0.58251	538.21310	0.53821	582.511	15.74	0.58	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	572.56850	0.57257	528.78240	0.52878	572.568	15.77	0.58	0.00	0	23,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	393.26850	0.39327	428.58240	0.42858	393.268	15.77	0.42	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	429.55940	0.42956	466.66460	0.46666	429.559	15.89	0.45	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	501.37130	0.50137	543.73950	0.54374	501.371	16.10	0.49	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	531.32310	0.53132	575.06020	0.57506	531.323	16.21	0.51	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	562.06880	0.56207	607.14380	0.60714	562.069	16.32	0.52	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	422.88350	0.42288	390.17240	0.39017	422.883	16.43	0.46	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	398.26340	0.39826	367.33050	0.36733	398.263	16.58	0.44	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	347.16040	0.34716	320.05790	0.32006	347.160	16.93	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	783.27520	0.78328	836.39860	0.83640	783.275	17.04	0.62	0.00	0	8,203.00

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	14.65	Put	797.61850	0.79762	851.18140	0.85118	797.619	17.09	0.62	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	282.63330	0.28263	260.59850	0.26060	282.633	17.46	0.34	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	242.38330	0.24238	223.62460	0.22362	242.383	17.85	0.30	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	222.63670	0.22264	205.56640	0.20557	222.637	18.07	0.28	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	188.14080	0.18814	174.07030	0.17407	188.141	18.50	0.24	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	185.02310	0.18502	171.22920	0.17123	185.023	18.54	0.23	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	159.40630	0.15941	147.88140	0.14788	159.406	18.93	0.21	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	146.89850	0.14690	135.69820	0.13570	146.899	19.14	0.19	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	141.88560	0.14189	131.13040	0.13113	141.886	19.21	0.19	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	123.56970	0.12357	114.45550	0.11446	123.570	19.50	0.16	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	114.39030	0.11439	106.10270	0.10610	114.390	19.65	0.15	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	111.49580	0.11150	103.46800	0.10347	111.496	19.71	0.15	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	104.15800	0.10416	96.79130	0.09679	104.158	19.85	0.14	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	96.52470	0.09652	89.84470	0.08984	96.525	20.01	0.13	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	21.16970	0.02117	23.05850	0.02306	21.170	22.95	0.03	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.18990	14.18990	14.11080	14.11080		16.06	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.20410	14.20410	14.12490	14.12490		16.05	0.00	0.00	0	2,140.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	81.23930	0.08124	93.46760	0.09347	81.239	14.40	0.13	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	519.32770	0.51933	560.41380	0.56041	519.328	16.05	0.48	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	548.93850	0.54894	591.32950	0.59133	548.938	16.16	0.50	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	242.12890	0.24213	224.31420	0.22431	242.129	18.07	0.28	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	130.54010	0.13054	121.45520	0.12146	130.540	19.57	0.16	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	98.55350	0.09855	92.15640	0.09216	98.554	20.17	0.13	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.20940	14.20940	14.13020	14.13020		16.01	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.21290	14.21290	14.13370	14.13370		16.03	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.26280	14.26280	14.18310	14.18310		16.05	0.00	0.00	0	682.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	105.91880	0.10592	119.32290	0.11932	105.919	14.36	0.15	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	555.90210	0.55590	593.76290	0.59376	555.902	15.97	0.46	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	584.42250	0.58442	623.93300	0.62393	584.423	16.05	0.48	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	282.24620	0.28225	263.40880	0.26341	282.246	18.10	0.29	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	164.43090	0.16443	153.63830	0.15364	164.431	19.45	0.18	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	129.10910	0.12911	121.08380	0.12108	129.109	19.98	0.14	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.26450	14.26450	14.18490	14.18490		16.05	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.28570	14.28570	14.20600	14.20600		16.09	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	736.68520	0.73669	780.68830	0.78069	736.685	16.41	0.53	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	161.23390	0.16123	151.22920	0.15123	161.234	19.59	0.17	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.31560	14.31560	14.23590	14.23590		16.06	0.00	0.00	0	1,678.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	127.32570	0.12733	141.45150	0.14145	127.326	14.36	0.16	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	584.06530	0.58407	620.28050	0.62028	584.065	15.90	0.45	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	612.25280	0.61225	649.34410	0.64934	612.253	15.98	0.46	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	309.70580	0.30971	290.81310	0.29081	309.706	18.20	0.29	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	189.11250	0.18911	177.50350	0.17750	189.113	19.40	0.19	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	151.44730	0.15145	142.60080	0.14260	151.447	19.91	0.15	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.32100	14.32100	14.24120	14.24120		16.02	0.00	0.00	0	55.00

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 04/09/2019	Any day expiry			14.32450	14.32450		14.24480	14.24480		16.04	0.00	0.00	0	74.00
\$ / R			On 05/09/2019	Any day expiry			14.32630	14.32630		14.24660	14.24660		16.11	0.00	0.00	0	0.00
\$ / R			On 05/09/2019	Any day expiry	19.00	Call	52.43710	0.05244		50.23870	0.05024	52.437	23.30	0.05	0.00	0	20,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future			14.34600	14.34600		14.26610	14.26610		16.09	0.00	71,730.00	5	22,822.00
\$ / R			On 16/09/2019	Foreign Exchange Future	10.75	Put	6.09130	0.00609		6.15200	0.00615	6.091	17.10	0.01	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	12.50	Put	66.48720	0.06649		73.92800	0.07393	66.487	14.43	0.09	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.15	Put	172.98550	0.17299		190.19930	0.19020	172.985	14.48	0.19	0.00	0	11,333.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.25	Put	199.52760	0.19953		218.11340	0.21811	199.528	14.58	0.21	0.00	0	3,900.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.65	Call	1,027.77710	1.02778		974.68760	0.97469	1,027.777	14.97	0.69	0.00	0	5,666.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.70	Put	352.46240	0.35246		380.21120	0.38021	352.462	15.05	0.32	0.00	0	2,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.77	Put	382.60620	0.38261		411.66830	0.41167	382.606	15.16	0.34	0.00	0	28,500.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.97	Put	476.24780	0.47625		509.00570	0.50901	476.248	15.48	0.39	0.00	0	800.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.00	Put	491.23340	0.49123		524.53780	0.52454	491.233	15.53	0.39	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.12	Put	553.56810	0.55357		589.01920	0.58902	553.568	15.72	0.42	0.00	0	177.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.21	Put	602.76180	0.60276		639.78850	0.63979	602.762	15.87	0.44	0.00	0	2,700.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.50	Call	621.18870	0.62119		584.52240	0.58452	621.189	16.34	0.49	0.00	0	14,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.65	Put	872.10160	0.87210		918.28700	0.91829	872.102	16.59	0.54	0.00	0	3,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.00	Call	461.79640	0.46180		434.37390	0.43437	461.796	17.17	0.39	0.00	0	750.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.03	Call	453.73010	0.45373		426.91870	0.42692	453.730	17.22	0.38	0.00	0	177.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.38	Put	1,405.36050	1.40536		1,463.86350	1.46386	1,405.360	17.84	0.68	0.00	0	5,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.51	Call	345.24770	0.34525		325.60090	0.32560	345.248	18.07	0.30	0.00	0	28,500.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.56	Put	1,549.78040	1.54978		1,610.67420	1.61067	1,549.780	18.15	0.70	0.00	0	2,571.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.87	Call	282.42500	0.28242		265.56570	0.26557	282.425	18.67	0.25	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	17.23	Call	131.40200	0.13140		126.44970	0.12645	131.402	20.49	0.13	0.00	0	800.00
\$ / R			On 16/09/2019	Foreign Exchange Future	17.64	Call	111.19620	0.11120		107.99770	0.10800	111.196	21.29	0.11	0.00	0	5,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	17.85	Call	102.64570	0.10265		100.18330	0.10018	102.646	21.71	0.10	0.00	0	2,700.00
\$ / R			On 16/09/2019	Foreign Exchange Future	17.93	Call	99.65990	0.09966		97.45290	0.09745	99.660	21.86	0.10	0.00	0	2,571.00
\$ / R			On 16/09/2019	Foreign Exchange Future	18.47	Call	82.76090	0.08276		81.98520	0.08199	82.761	22.92	0.08	0.00	0	1,200.00
\$ / R			On 30/09/2019	Any day expiry			14.37110	14.37110		14.29090	14.29090		16.07	0.00	0.00	0	53.00
\$ / R			On 30/09/2019	Any day expiry	13.00	Put	146.89170	0.14689		162.42180	0.16242	146.892	14.34	0.17	0.00	0	500.00
\$ / R			On 30/09/2019	Any day expiry	14.20	Put	608.13190	0.60813		645.23480	0.64523	608.132	15.83	0.44	0.00	0	250.00
\$ / R			On 30/09/2019	Any day expiry	14.25	Put	636.08560	0.63609		674.09710	0.67410	636.086	15.91	0.45	0.00	0	250.00
\$ / R			On 30/09/2019	Any day expiry	15.68	Call	341.23920	0.34124		323.03080	0.32303	341.239	18.29	0.29	0.00	0	500.00
\$ / R			On 30/09/2019	Any day expiry	16.50	Call	217.24590	0.21725		205.53190	0.20553	217.246	19.41	0.20	0.00	0	250.00
\$ / R			On 30/09/2019	Any day expiry	16.89	Call	176.37030	0.17637		167.37090	0.16737	176.370	19.92	0.16	0.00	0	250.00
\$ / R			On 02/10/2019	Any day expiry			14.37460	14.37460		14.29450	14.29450		16.08	0.00	0.00	0	55.00
\$ / R			On 31/10/2019	Any day expiry			14.42580	14.42580		14.34600	14.34600		16.18	0.00	0.00	0	108.00
\$ / R			On 31/10/2019	Any day expiry	13.00	Put	166.43300	0.16643		183.14570	0.18315	166.433	14.37	0.17	0.00	0	500.00
\$ / R			On 31/10/2019	Any day expiry	14.20	Put	630.96580	0.63097		668.60960	0.66861	630.966	15.79	0.43	0.00	0	250.00
\$ / R			On 31/10/2019	Any day expiry	14.25	Put	658.70460	0.65870		697.21820	0.69722	658.705	15.87	0.44	0.00	0	250.00
\$ / R			On 31/10/2019	Any day expiry	15.87	Call	365.41420	0.36541		347.55810	0.34756	365.414	18.44	0.29	0.00	0	500.00
\$ / R			On 31/10/2019	Any day expiry	16.70	Call	241.02130	0.24102		229.81100	0.22981	241.021	19.49	0.20	0.00	0	250.00
\$ / R			On 31/10/2019	Any day expiry	17.09	Call	200.04990	0.20005		191.08000	0.19108	200.050	19.99	0.17	0.00	0	250.00
\$ / R			On 29/11/2019	Any day expiry			14.47660	14.47660		14.39790	14.39790		16.22	0.00	0.00	0	52.00

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 29/11/2019	Any day expiry	13.00	Put	184.01730	0.18402	200.86920	0.20087	184.017	14.40	0.18	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	650.01930	0.65002	686.82340	0.68682	650.019	15.76	0.42	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	677.57060	0.67757	715.20020	0.71520	677.571	15.84	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	387.96540	0.38797	370.19600	0.37020	387.965	18.51	0.29	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	263.75560	0.26376	251.97610	0.25198	263.756	19.55	0.21	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	222.52210	0.22252	212.78430	0.21278	222.522	20.04	0.18	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry	14.48200		14.48200	14.48200	14.40330	14.40330		16.20	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry	14.48570		14.48570	14.48570	14.40690	14.40690		16.21	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.50210	14.50210	14.42300	14.42300		16.20	0.00	0.00	0	10,863.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	30.09240	0.03009	32.72920	0.03273	30.092	13.34	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	401.05830	0.40106	427.17710	0.42718	401.058	15.00	0.30	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	458.12450	0.45812	489.23700	0.48924	458.124	15.13	0.33	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	588.89560	0.58890	624.39330	0.62439	588.896	15.54	0.39	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	382.28500	0.38228	364.94590	0.36495	382.285	18.66	0.28	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	286.69270	0.28669	274.26280	0.27426	286.693	19.45	0.22	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	229.41180	0.22941	221.42700	0.22143	229.412	20.10	0.18	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	80.37200	0.08037	76.05750	0.07606	80.372	22.69	0.07	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.53510	14.53510	14.45530	14.45530		16.23	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	199.70230	0.19970	219.01110	0.21901	199.702	14.38	0.18	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	666.84060	0.66684	704.52630	0.70453	666.841	15.71	0.41	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	694.15500	0.69415	732.65290	0.73265	694.155	15.78	0.42	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	411.12640	0.41113	393.15330	0.39315	411.126	18.58	0.29	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	288.33720	0.28834	276.36400	0.27636	288.337	19.59	0.21	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	246.70420	0.24670	238.43640	0.23844	246.704	20.06	0.18	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.53880	14.53880	14.45900	14.45900		16.23	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.59050	14.59050	14.51180	14.51180		16.26	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.64070	14.64070	14.56190	14.56190		16.28	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.64620	14.64620	14.56750	14.56750		16.26	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.67220	14.67220	14.59370	14.59370		16.36	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	27.69960	0.02770	33.74100	0.03374	27.700	11.84	0.04	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	609.90630	0.60991	645.59320	0.64559	609.906	15.44	0.36	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	323.61990	0.32362	315.61840	0.31562	323.620	20.19	0.21	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.70370	14.70370	14.62550	14.62550		16.56	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.75380	14.75380	14.67600	14.67600		16.80	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.81690	14.81690	14.73970	14.73970		17.08	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.83580	14.83580	14.75870	14.75870		17.10	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.92280	14.92280	14.84600	14.84600		16.99	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.01540	15.01540	14.93860	14.93860		16.94	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.02910	14.02910	13.95040	13.95040		14.21	0.00	0.00	0	440.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.17930	14.17930	14.10020	14.10020		16.10	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.34600	14.34600	14.26610	14.26610		16.09	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.50210	14.50210	14.42300	14.42300		16.20	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.67220	14.67220	14.59370	14.59370		16.36	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 28/02/2019	Any day expiry			18.61530		18.61530		18.54740	18.54740		13.89	0.00	874,919.10	47	0.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.67110		18.67110		18.60340	18.60340		14.02	0.00	179,989,404.00	9,640	230,812.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	38.02240		0.03802		48.70720	0.04871	38.022	14.54	0.13	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	114.26580		0.11427		93.15120	0.09315	114.266	14.64	0.30	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	591.40520		0.59141		644.47040	0.64447	591.405	14.98	0.79	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	12.15550		0.01216		10.23250	0.01023	12.155	17.66	0.04	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	9.11550		0.00912		7.86690	0.00787	9.115	18.54	0.03	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	1.55490		0.00155		1.39310	0.00139	1.555	23.95	0.01	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.70620		18.70620		18.63850	18.63850		14.63	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			18.76030		18.76030		18.69220	18.69220		14.83	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			18.79530		18.79530		18.72690	18.72690		14.99	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			18.80490		18.80490		18.73640	18.73640		14.93	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.95380		18.95380		18.88570	18.88570		15.12	0.00	37,907.60	2	5,703.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,193.82640		1.19383		1,142.36390	1.14236	1,193.826	15.12	0.75	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.26240		19.26240		19.19250	19.19250		15.06	0.00	7,897,584.00	410	18,254.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.55220		19.55220		19.48200	19.48200		15.06	0.00	9,776,100.00	500	12,565.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.86320		19.86320		19.79270	19.79270		15.23	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12630		0.12630		0.12610	0.12610		18.01	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12850		0.12850		0.12830	0.12830		18.38	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13100		0.13100		0.13080	0.13080		18.23	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13340		0.13340		0.13320	0.13320		17.89	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13610		0.13610		0.13590	0.13590		19.23	0.00	0.00	0	0.00
€ / R	On 28/02/2019	Any day expiry			15.93640		15.93640		15.84400	15.84400		13.73	0.00	462,155.60	29	0.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.99350		15.99350		15.90100	15.90100		13.19	0.00	10,443,755.50	653	137,026.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	183.62020		0.18362		140.87530	0.14088	183.620	13.19	0.50	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			16.02930		16.02930		15.93670	15.93670		14.11	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			16.08500		16.08500		15.99170	15.99170		14.07	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			16.12100		16.12100		16.02730	16.02730		13.98	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry			16.27080		16.27080		16.17740	16.17740		14.88	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.28450		16.28450		16.19100	16.19100		14.97	0.00	0.00	0	29,914.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	141.98690		0.14199		162.18240	0.16218	141.987	13.77	0.20	0.00	0	570.00
€ / R	On 14/08/2019	Any day expiry			16.49260		16.49260		16.39780	16.39780		14.90	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	101.56480		0.10156		95.15290	0.09515	101.565	19.49	0.10	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.60620		16.60620		16.51040	16.51040		14.89	0.00	6,144,294.00	370	21,948.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	275.52810		0.27553		302.65140	0.30265	275.528	13.75	0.26	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	298.82920		0.29883		280.97770	0.28098	298.829	17.41	0.25	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	250.41850		0.25042		235.69990	0.23570	250.418	17.82	0.21	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.91220		16.91220		16.81600	16.81600		15.06	0.00	0.00	0	17,761.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	33.35450		0.03335		38.66280	0.03866	33.354	13.74	0.04	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	501.64410		0.50164		538.89190	0.53889	501.644	14.14	0.33	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	220.21190		0.22021		214.83820	0.21484	220.212	20.00	0.15	0.00	0	17,150.00

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			17.12290		17.12290		17.02600	17.02600		15.13	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,212.37320		1.21237		1,160.56870	1.16057	1,212.373	14.59	0.61	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,095.39840		1.09540		1,047.89480	1.04789	1,095.398	14.90	0.56	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,057.66580		1.05767		1,011.59790	1.01160	1,057.666	15.01	0.55	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,029.26350		1.02926		984.23470	0.98423	1,029.264	15.09	0.54	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.24640		17.24640		17.14860	17.14860		15.29	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.40000		96.40000		96.35000	96.35000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			629.56600		629.56600		630.84300	630.84300			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			641.47000		641.47000		642.77200	642.77200			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			655.00200		655.00200		656.33300	656.33300			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			726.35800		726.35800		729.22900	729.22900			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			740.09200		740.09200		743.01800	743.01800			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			755.70400		755.70400		758.69400	758.69400			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			656.81500		656.81500		660.47900	660.47900			0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future			669.23400		669.23400		672.96900	672.96900			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future			683.35100		683.35100		687.16600	687.16600			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			9.98920		9.98920		9.96450	9.96450		11.62	0.00	0.00	0	4,731.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.10840		10.10840		10.08340	10.08340		12.64	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.24200		10.24200		10.21610	10.21610		12.60	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.36920		10.36920		10.34350	10.34350		12.42	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	258.02990		0.25803		249.73200	0.24973	258.030	13.56	0.33	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.50790		10.50790		10.48260	10.48260		12.57	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.64770		10.64770		10.61830	10.61830		12.47	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.78380		10.78380		10.75400	10.75400		13.75	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.93180		10.93180		10.90170	10.90170		13.66	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.06990		11.06990		11.03960	11.03960		13.51	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.22000		11.22000		11.19010	11.19010		13.65	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.10320		14.10320		13.98950	13.98950		13.63	0.00	0.00	0	1,243.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.37280		14.37280		14.25770	14.25770		14.97	0.00	0.00	0	250.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.67160		14.67160		14.55390	14.55390		15.36	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.95690		14.95690		14.83800	14.83800		15.86	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.26930		15.26930		15.14960	15.14960		16.17	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.09630		2.09630		2.08730	2.08730		12.62	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.11840		2.11840		2.10950	2.10950		13.52	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
CNH / R	On 16/09/2019	Foreign Exchange Future		2.14310	2.14310		2.13390	2.13390		13.77	0.00	0.00	0	0.00
CNH / R	On 13/12/2019	Foreign Exchange Future		2.16560	2.16560		2.15660	2.15660		13.72	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.14380	2.14380		2.13140	2.13140		12.90	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.18400	2.18400		2.17140	2.17140		14.12	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.22840	2.22840		2.21550	2.21550		14.10	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.27040	2.27040		2.25750	2.25750		13.83	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.31690	2.31690		2.30360	2.30360		14.11	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 02/05/2019	Bond Future	10.97481	76.22767		10.89478	76.69515				0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	11.07901	77.66894		10.99608	78.14553				0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.18867	75.51120		11.10249	75.99808				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	11.23184	77.92635		11.14594	78.49862				0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.33424	79.40030		11.24532	79.98358				0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.44211	76.80939		11.34975	77.40519				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	650.24200	650.24200		653.99400	653.99400				0.00	0.00	0	445.00
GOVI	On 01/08/2019	GOVI	662.53700	662.53700		666.36100	666.36100				0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI	676.51300	676.51300		680.41900	680.41900				0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.78850	1.78850		1.77850	1.77850		14.90	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.81200	1.81200		1.80210	1.80210		15.82	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future		1.83710	1.83710		1.82710	1.82710		16.18	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future		1.86000	1.86000		1.85010	1.85010		16.06	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	134.33763	134.33763		134.39773	134.39773				0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	135.45327	135.45327		135.51479	135.51479				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	138.34509	138.34509		138.40814	138.40814				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

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
I2029	On 02/05/2019	Bond Future		100.81655	100.81655		100.87937	100.87937			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future		102.74732	102.74732		102.81163	102.81163			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future		103.83308	103.83308		103.89893	103.89893			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		102.93726	102.93726		103.38785	103.38785			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		104.90854	104.90854		105.36796	105.36796			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future		105.96427	105.96427		106.43368	106.43368			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		122.43664	122.43664		122.63980	122.63980			0.00	0.00	0	10,812.00
I2038	On 01/08/2019	Bond Future		123.14231	123.14231		123.34950	123.34950			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		125.77128	125.77128		125.98322	125.98322			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		115.30725	115.30725		115.32708	115.32708			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future		117.51557	117.51557		117.53610	117.53610			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		118.28393	118.28393		118.30504	118.30504			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		120.91931	120.91931		120.31631	120.31631			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future		121.41711	121.41711		120.80294	120.80294			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		124.00935	124.00935		123.38207	123.38207			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		258.31800	258.31800		258.26300	258.26300			0.00	0.00	0	735.00
IGOV	On 01/08/2019	Index Future		263.26500	263.26500		263.20900	263.20900			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future		268.88400	268.88400		268.82800	268.82800			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
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 18/03/2019	Foreign Exchange Future		0.14000	0.14000		0.13900	0.13900			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13950	0.13950		0.13890	0.13890			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13900	0.13900		0.13870	0.13870			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.13790	0.13790		0.13840	0.13840			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13600	0.13600		0.13770	0.13770			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.64240	1.64240		1.63560	1.63560		12.38	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.66580	1.66580		1.65890	1.65890		13.11	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future		1.69130	1.69130		1.68430	1.68430		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
NOK/R	On 13/12/2019	Foreign Exchange Future			1.71520		1.71520		1.70830	1.70830		13.09	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.56260		9.56260		9.55530	9.55530		12.01	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.68110		9.68110		9.67410	9.67410		13.24	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.81130		9.81130		9.80420	9.80420		13.20	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.93270		9.93270		9.92650	9.92650		13.38	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.06350		10.06350		10.05820	10.05820		13.61	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.32710		1.32710		1.32710	1.32710			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33370		1.33370		1.33380	1.33380			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.33950		1.33950		1.33960	1.33960			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.34340		1.34340		1.34370	1.34370			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.33090		1.33090		1.33350	1.33350			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.33670		1.33670		1.33940	1.33940			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.34270		1.34270		1.34530	1.34530			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.34820		1.34820		1.35080	1.35080			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.35380		1.35380		1.35630	1.35630			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14000		1.14000		1.13980	1.13980			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.14850		1.14850		1.14830	1.14830			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15750		1.15750		1.15730	1.15730			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.16620		1.16620		1.16590	1.16590			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17540		1.17540		1.17510	1.17510			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.72812		113.64750		8.66682	114.00540		6.31	0.00	8,637,210.00	76	88,985.00
R186	On 02/05/2019	Bond Future	8.50	Call	617.58000		0.61758		815.36000	0.81536	617.580	6.16	0.33	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	887.88000		0.88788		1,126.19000	1.12619	887.880	6.23	0.42	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	965.43000		0.96543		1,213.42000	1.21342	965.430	6.25	0.44	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,103.55000		1.10355		1,366.97000	1.36697	1,103.550	6.28	0.48	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,413.98000		1.41398		1,702.81000	1.70281	1,413.980	6.35	0.56	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	771.82000		0.77182		721.51000	0.72151	771.820	6.42	0.37	0.00	0	4,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,158.20000		2.15820		2,480.65000	2.48065	2,158.200	6.50	0.70	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	588.92000		0.58892		553.47000	0.55347	588.920	6.50	0.30	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	514.36000		0.51436		482.78000	0.48278	514.360	6.56	0.27	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,042.42000		3.04242		3,377.21000	3.37721	3,042.420	6.72	0.81	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,278.27000		3.27827		3,615.11000	3.61511	3,278.270	6.78	0.83	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,519.43000		3.51943		3,859.47000	3.85947	3,519.430	6.84	0.85	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	63.56000		0.06356		60.79000	0.06079	63.560	7.39	0.04	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	26.16000		0.02616		31.91000	0.03191	26.160	7.39	0.02	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	19.96000		0.01996		25.95000	0.02595	19.960	7.39	0.02	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	15.83000		0.01583		21.04000	0.02104	15.830	7.39	0.01	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.77940		110.49651		8.71506	110.86154		6.73	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	786.88000		0.78688		903.90000	0.90390	786.880	6.37	0.28	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 01/08/2019	Bond Future	9.05	Call	2,840.30000		2.84030	3,089.66000	3.08966	2,840.300		7.00	0.63	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	258.91000		0.25891	259.16000	0.25916	258.910		7.91	0.10	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.82300		112.82852	8.75520	113.20138			6.59	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			303.65659		303.65659	303.33079	303.33079				0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			301.91596		301.91596	301.58465	301.58465				0.00	0.00	0	0.00
R197	On 07/11/2019	Bond Future			308.36197		308.36197	308.02411	308.02411				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			234.76704		234.76704	235.07557	235.07557				0.00	0.00	0	8,966.00
R202	On 01/08/2019	Bond Future			235.24962		235.24962	235.56491	235.56491				0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			240.27178		240.27178	240.59428	240.59428				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 02/05/2019	Bond Future			7.81336		101.20919	7.75055	101.41315			3.00	0.00	151,813,785.00	1,500	66,540.00
R2023	On 01/08/2019	Bond Future			7.82085		103.12281	7.75291	103.33090				0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.81362		101.36311	7.73931	101.57577			3.29	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			9.27734		93.53171	9.20628	93.98226			8.81	0.00	748,253.68	8	45,572.00
R2030	On 02/05/2019	Bond Future	8.90	Call	448.15000		0.44815	638.61000	0.63861	448.150		8.42	0.24	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,805.33000		1.80533	2,174.71000	2.17471	1,805.330		8.98	0.60	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	128.77000		0.12877	121.27000	0.12127	128.770		10.27	0.07	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.33924		91.29522	9.26542	91.75453			9.53	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	269.74000		0.26974	350.47000	0.35047	269.740		8.46	0.11	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,702.65000		1.70265	1,918.96000	1.91896	1,702.650		9.43	0.43	0.00	0	2,025.00
R2030	On 07/11/2019	Bond Future			9.39159		93.22215	9.31478	93.69133			9.38	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			9.51190		91.55330	9.44100	92.04168			9.98	0.00	25,451,817.40	278	43,357.00
R2032	On 01/08/2019	Bond Future			9.57217		93.28464	9.49878	93.78252			10.44	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.63050		91.08999	9.55432	91.59855			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 02/05/2019	Bond Future			9.69016		95.08680	9.60909	95.70775			10.71	0.00	4,849,426.80	51	78,252.00
R2035	On 01/08/2019	Bond Future			9.75024		96.88470	9.66649	97.51755			11.24	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.81176		94.42220	9.72501	95.06862			11.56	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

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
R2037	On 02/05/2019	Bond Future			9.77811		91.56222		9.69710	92.18637		11.28	0.00	274,686.66	3	54,434.00
R2037	On 01/08/2019	Bond Future			9.84249		89.03819		9.75882	89.67439		12.41	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.89958		90.91761		9.81310	91.56738		12.20	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			9.85277		94.88277		9.76667	95.59700		11.67	0.00	54,842,241.06	578	25,025.00
R2040	On 02/05/2019	Bond Future	9.60	Call	951.74000		0.95174	1,324.44000	1.32444	951.740		11.44	0.33	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,645.22000		3.64522	4,269.14000	4.26914	3,645.220		12.50	0.73	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.91684		92.17125		9.82797	92.89922		12.87	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.97389		94.11687		9.88211	94.86029		12.66	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/05/2019	Bond Future			9.86569		92.02997		9.77961	92.75868		12.27	0.00	400,054,279.59	4,347	36,480.00
R2044	On 01/08/2019	Bond Future			9.92690		89.38966		9.83814	90.13233		13.55	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,231.67000		1.23167	1,416.86000	1.41686	1,231.670		12.99	0.28	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,909.55000		2.90955	3,277.82000	3.27782	2,909.550		13.70	0.49	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,502.39000		1.50239	1,267.81000	1.26781	1,502.390		14.95	0.27	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.98132		91.27653		9.88974	92.03506		13.36	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			9.83565		91.24849		9.74958	92.00010		12.71	0.00	374,666,299.94	4,106	106,112.00
R2048	On 01/08/2019	Bond Future			9.88986		92.97371		9.80122	93.73983		13.40	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.94518		90.49221		9.85372	91.27462		13.87	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			6.30246		102.86048		6.16064	102.95577		0.21	0.00	27,052,306.24	263	6,038.00
R207	On 01/08/2019	Bond Future			5.48127		101.16391		5.25942	101.26124		0.21	0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			1.80080		103.29883		1.24976	103.39842		0.02	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			6.99614		100.24238		6.87488	100.45440		0.99	0.00	320,374,646.48	3,196	14,463.00
R208	On 01/08/2019	Bond Future			6.88723		102.13795		6.74650	102.35424		1.20	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.67018		100.88689		6.50073	101.10793		1.03	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			9.64169		72.60703		9.56073	73.13692		12.14	0.00	1,016,498.42	14	102,067.00
R209	On 02/05/2019	Bond Future	9.35	Call	685.64000		0.68564	946.46000	0.94646	685.640		11.92	0.31	0.00	0	760.00

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	On 02/05/2019	Bond Future	9.95	Call	2,720.56000		2.72056	3,168.29000	3.16829	2,720.560		12.99	0.70	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	201.13000		0.20113	180.69000	0.18069	201.130		14.31	0.10	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	101.55000		0.10155	107.98000	0.10798	101.550		14.31	0.05	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.69535		73.98008	9.61198	74.52014			12.72	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,345.42000		1.34542	1,529.30000	1.52930	1,345.420		12.47	0.35	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,856.65000		2.85665	3,159.17000	3.15917	2,856.650		13.14	0.56	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	972.09000		0.97209	824.64000	0.82464	972.090		14.51	0.23	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.74730		72.38725	9.66124	72.93893			13.10	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 02/05/2019	Bond Future			186.52969		186.52969	186.56209	186.56209				0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future			190.10205		190.10205	190.13543	190.13543				0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future			191.52215		191.52215	191.55662	191.55662				0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			157.84169		157.84169	157.91339	157.91339				0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future			158.64439		158.64439	158.71788	158.71788				0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future			162.03142		162.03142	162.10674	162.10674				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			9.38745		84.44552	9.31648	84.88918			9.74	0.00	0.00	0	27,738.00
R213	On 01/08/2019	Bond Future			9.44287		86.04218	9.36941	86.49445			10.11	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future			9.49914		84.30300	9.42289	84.76491			10.40	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			9.82562		71.51251	9.73960	72.09892			13.06	0.00	328,957,546.00	4,600	21,863.00
R214	On 01/08/2019	Bond Future			9.87973		72.86460	9.79120	73.46236			13.71	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future			9.93500		71.10132	9.84372	71.71178			14.13	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			10.39340		10.39340	10.34920	10.34920			12.46	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.52150		10.52150	10.47680	10.47680			13.54	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future			10.66710		10.66710	10.62060	10.62060			13.47	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future			10.80390		10.80390	10.75540	10.75540			13.60	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
TRY / R	On 18/03/2019		Foreign Exchange Future	2.60790	2.60790	2.60090	2.60090		13.85	0.00	0.00	0	25,000.00
TRY / R	On 14/06/2019		Foreign Exchange Future	2.51560	2.51560	2.51040	2.51040		15.44	0.00	0.00	0	0.00
TRY / R	On 16/09/2019		Foreign Exchange Future	2.43860	2.43860	2.43400	2.43400		16.09	0.00	0.00	0	0.00
TRY / R	On 13/12/2019		Foreign Exchange Future	2.37980	2.37980	2.37580	2.37580		17.67	0.00	0.00	0	0.00
Total for Derivatives :											2,888,806,697.38	100,070	8 937 008.00
Grand Total:											2,888,806,697.38	100,070	8 937 008.00