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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/03/2019

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 18/03/2019	Foreign Exchange Future		14.28580	14.28580	14.36520	14.36520		13.63	0.00	2,018,640,683.20	141,304	652,006.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.00000	0.00000	0.00000	0.000	16.32	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.00000	0.00000	0.01630	0.00002	18.06	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	0.00010	0.00000	0.02960	0.00003	22.42	0.00	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	0.00020	0.00000	0.03060	0.00003	22.66	0.00	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	0.02360	0.00002	0.04020	0.00004	24.39	0.00	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	0.05980	0.00006	0.04460	0.00004	24.32	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	0.06660	0.00007	0.04550	0.00005	24.17	0.00	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	0.10250	0.00010	0.06390	0.00006	23.58	0.00	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	0.13460	0.00013	0.08650	0.00009	23.21	0.00	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	0.19740	0.00020	0.13220	0.00013	22.69	0.00	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	0.23280	0.00023	0.15850	0.00016	22.47	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	0.40470	0.00040	0.28980	0.00029	21.73	0.00	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	0.63180	0.00063	0.46850	0.00047	21.14	0.01	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	0.74710	0.00075	0.56060	0.00056	20.92	0.01	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	1.30850	0.00131	1.01600	0.00102	20.18	0.01	0.00	0	20,000.00

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	13.50	Put	1.63810		0.00164		1.28660	0.00129	1.638	19.88	0.01	0.00	0	7,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	2.16920		0.00217		1.72520	0.00173	2.169	19.51	0.02	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	688.65070		0.68865	767.50850	0.76751	688.651	19.12	0.98	0.00	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	2.85070		0.00285	2.30850	0.00231	2.851	19.12	0.02	0.00	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	3.18010		0.00318	2.59190	0.00259	3.180	18.97	0.02	0.00	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	4.41550		0.00442	3.64850	0.00365	4.416	18.49	0.03	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	4.92570		0.00493	4.08190	0.00408	4.926	18.34	0.04	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	5.49470		0.00549	4.56480	0.00456	5.495	18.18	0.04	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	8.04870		0.00805	6.72750	0.00673	8.049	17.63	0.06	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	9.47330		0.00947	7.92910	0.00793	9.473	17.40	0.07	0.00	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	11.14410		0.01114	9.33360	0.00933	11.144	17.16	0.08	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	11.76250		0.01176	9.85210	0.00985	11.763	17.08	0.08	0.00	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	14.58600		0.01459	12.21180	0.01221	14.586	16.77	0.10	0.00	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	354.84280		0.35484	431.10970	0.43111	354.843	16.37	0.87	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	310.58110		0.31058	385.82940	0.38583	310.581	15.98	0.84	0.00	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	24.78110		0.02478	20.62940	0.02063	24.781	15.98	0.16	0.00	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	30.50590		0.03051	25.29910	0.02530	30.506	15.67	0.19	0.00	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	153.41690		0.15342	220.19090	0.22019	153.417	14.41	0.63	0.00	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	121.20030		0.12120	184.22980	0.18423	121.200	14.02	0.56	0.00	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	97.81870		0.09782	78.80660	0.07881	97.819	13.78	0.49	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	106.87560		0.10688	85.93180	0.08593	106.876	13.63	0.52	0.00	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	92.67560		0.09268	151.13180	0.15113	92.676	13.63	0.48	0.00	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	138.29470		0.13829	106.01470	0.10601	138.295	14.07	0.59	0.00	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	203.18320		0.20318	159.82860	0.15983	203.183	14.86	0.71	0.00	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	210.95450		0.21095	166.44750	0.16645	210.955	14.95	0.72	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	44.62370		0.04462	78.38450	0.07838	44.624	15.04	0.27	0.00	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	40.64070		0.04064	72.20140	0.07220	40.641	15.22	0.25	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	37.00620		0.03701	66.45550	0.06646	37.006	15.40	0.23	0.00	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	251.20620		0.25121	201.25550	0.20126	251.206	15.40	0.77	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	276.34850		0.27635	223.40860	0.22341	276.348	15.66	0.80	0.00	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	302.12760		0.30213	246.41700	0.24642	302.128	15.93	0.82	0.00	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	382.54280		0.38254	319.83610	0.31984	382.543	16.72	0.88	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	466.32360		0.46632	398.43460	0.39843	466.324	17.52	0.92	0.00	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	9.24770		0.00925	18.15190	0.01815	9.248	18.05	0.06	0.00	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	533.04380		0.53304	462.17030	0.46217	533.044	18.14	0.94	0.00	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	542.65890		0.54266	471.42240	0.47142	542.659	18.23	0.94	0.00	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	552.29200		0.55229	480.70650	0.48071	552.292	18.31	0.94	0.00	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	561.94200		0.56194	490.02190	0.49002	561.942	18.40	0.95	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	3.90410		0.00390	7.56360	0.00756	3.904	19.82	0.03	0.00	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	757.56700		0.75757	681.16460	0.68116	757.567	20.22	0.98	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	816.91710		0.81692	739.72420	0.73972	816.917	20.83	0.98	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	836.73430		0.83673	759.37680	0.75938	836.734	21.04	0.98	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	846.64850		0.84665	769.21430	0.76921	846.649	21.14	0.98	0.00	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	2.13830		0.00214	3.82740	0.00383	2.138	21.54	0.02	0.00	0.00	0	720.00

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	15.19	Put	906.20100	0.90620	828.36790	0.82837	906.201	21.75	0.99	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	916.13640	0.91614	838.24580	0.83825	916.136	21.85	0.99	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	1.81450	0.00181	3.21580	0.00322	1.814	22.05	0.01	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	1.64870	0.00165	2.90330	0.00290	1.649	22.36	0.01	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,035.52870	1.03553	957.10220	0.95710	1,035.529	23.07	0.99	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	1.05170	0.00105	1.78590	0.00179	1.052	23.88	0.01	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	0.91480	0.00091	1.53280	0.00153	0.915	24.39	0.01	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	0.89020	0.00089	1.48750	0.00149	0.890	24.49	0.01	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	0.79980	0.00080	1.32150	0.00132	0.800	24.90	0.01	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	0.72070	0.00072	1.17740	0.00118	0.721	25.30	0.01	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	0.53690	0.00054	0.84660	0.00085	0.537	26.52	0.00	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	0.34730	0.00035	0.57420	0.00057	0.347	27.77	0.00	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	0.32690	0.00033	0.53820	0.00054	0.327	27.93	0.00	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	0.27340	0.00027	0.44410	0.00044	0.273	28.39	0.00	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	0.19930	0.00020	0.31550	0.00032	0.199	29.24	0.00	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	0.14000	0.00014	0.21430	0.00021	0.140	30.24	0.00	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	0.12280	0.00012	0.18560	0.00019	0.123	30.62	0.00	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	0.09090	0.00009	0.13290	0.00013	0.091	31.55	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	0.07510	0.00008	0.10730	0.00011	0.075	32.16	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	0.04800	0.00005	0.06470	0.00006	0.048	33.70	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	0.04600	0.00005	0.06160	0.00006	0.046	33.86	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	0.02290	0.00002	0.02760	0.00003	0.023	36.63	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	0.02250	0.00002	0.02700	0.00003	0.023	36.71	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	0.02060	0.00002	0.02440	0.00002	0.021	37.09	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.01860	0.00002	0.02160	0.00002	0.019	37.55	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.01830	0.00002	0.02120	0.00002	0.018	37.63	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.01800	0.00002	0.02080	0.00002	0.018	37.71	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.02340	0.00002	0.01630	0.00002	0.023	39.81	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.03080	0.00003	0.01910	0.00002	0.031	41.32	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	0.06100	0.00006	0.03860	0.00004	0.061	45.62	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.21690	0.00022	0.14190	0.00014	0.217	56.38	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.45160	0.00045	0.30090	0.00030	0.452	64.99	0.00	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	0.21250	0.00021	0.00000	0.00000	0.213	68.22	0.00	11,332.92	1,000	0.00
\$ / R	On 19/03/2019	Any day expiry	14.28740		14.28740	14.28740	14.36680	14.36680		13.84	0.00	0.00	0	13,500.00
\$ / R	On 19/03/2019	Any day expiry	14.13	Call	213.13790	0.21314	283.22750	0.28323	213.138	15.05	0.71	0.00	0	50,000.00
\$ / R	On 20/03/2019	Any day expiry	14.28900		14.28900	14.28900	14.36850	14.36850		14.23	0.00	0.00	0	0.00
\$ / R	On 20/03/2019	Any day expiry	14.20	Put	85.18470	0.08518	70.94860	0.07095	85.185	14.82	0.38	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.29240		14.29240	14.29240	14.37180	14.37180		14.59	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	511.10670	0.51111	586.55070	0.58655	511.107	16.65	0.90	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Put	99.71770	0.09972	83.29940	0.08330	99.718	15.00	0.39	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	192.11770	0.19212	255.09940	0.25510	192.118	15.00	0.61	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.53	Put	295.33130	0.29533	249.74960	0.24975	295.331	15.45	0.74	0.00	0	30,000.00
\$ / R	On 25/03/2019	Any day expiry	14.29730		14.29730	14.29730	14.37680	14.37680		14.38	0.00	603,732,750.00	42,100	20,000.00
\$ / R	On 25/03/2019	Any day expiry	14.37	Put	197.03170	0.19703	166.78830	0.16679	197.032	14.64	0.57	17,785,998.43	2,100	20,000.00

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\$ / R	On 25/03/2019	Any day expiry	14.37	Call	124.33170	0.12433	173.58830	0.17359	124.332	14.64	0.43	13,084,276.84	2,100	20,000.00
\$ / R	On 27/03/2019	Any day expiry			14.30070	14.30070	14.38010	14.38010		14.79	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	37.98720	0.03799	29.39700	0.02940	37.987	15.15	0.16	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	62.01430	0.06201	50.34080	0.05034	62.014	15.05	0.24	0.00	0	65,000.00
\$ / R	On 28/03/2019	Any day expiry			14.30230	14.30230	14.38180	14.38180		14.98	0.00	0.00	0	0.00
\$ / R	On 28/03/2019	Any day expiry	13.84	Call	496.58790	0.49659	567.66520	0.56767	496.588	15.09	0.85	0.00	0	15,000.00
\$ / R	On 28/03/2019	Any day expiry	14.00	Call	368.40800	0.36841	435.26600	0.43527	368.408	15.05	0.76	0.00	0	6,500.00
\$ / R	On 28/03/2019	Any day expiry	14.18	Call	246.25650	0.24626	306.99820	0.30700	246.257	15.01	0.61	0.00	0	15,000.00
\$ / R	On 29/03/2019	Any day expiry			14.30400	14.30400	14.38350	14.38350		15.15	0.00	486,030.00	34	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	1.79220	0.00179	2.40100	0.00240	1.792	18.90	0.01	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	6.85340	0.00685	5.88610	0.00589	6.853	15.88	0.03	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	475.47200	0.47547	545.07920	0.54508	475.472	14.98	0.83	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	138.00270	0.13800	117.43910	0.11744	138.003	15.11	0.41	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	160.18610	0.16019	137.61600	0.13762	160.186	15.13	0.45	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	148.03220	0.14803	193.80250	0.19380	148.032	15.56	0.43	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	74.14310	0.07414	104.62450	0.10462	74.143	16.67	0.25	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	8.90300	0.00890	14.92120	0.01492	8.903	19.50	0.04	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	3.27130	0.00327	5.31750	0.00532	3.271	20.79	0.01	0.00	0	250.00
\$ / R	On 01/04/2019	Any day expiry			14.30900	14.30900	14.38850	14.38850		15.03	0.00	0.00	0	10,000.00
\$ / R	On 02/04/2019	Any day expiry			14.31060	14.31060	14.39010	14.39010		15.17	0.00	0.00	0	55.00
\$ / R	On 04/04/2019	Any day expiry			14.31400	14.31400	14.39340	14.39340		15.39	0.00	0.00	0	20,000.00
\$ / R	On 04/04/2019	Any day expiry	14.00	Call	400.18350	0.40018	467.04750	0.46705	400.183	14.55	0.73	0.00	0	30,000.00
\$ / R	On 05/04/2019	Any day expiry			14.31560	14.31560	14.39500	14.39500		15.49	0.00	0.00	0	2,025.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	35.66140	0.03566	30.09460	0.03009	35.661	14.16	0.13	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	213.16670	0.21317	262.43430	0.26243	213.167	15.68	0.48	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.33220	14.33220	14.41160	14.41160		15.90	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.35070	14.35070	14.43010	14.43010		16.42	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.35570	14.35570	14.43520	14.43520		16.38	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.35730	14.35730	14.43690	14.43690		16.44	0.00	516,906.00	36	2,012.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	12.56830	0.01257	9.07690	0.00908	12.568	15.50	0.04	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	919.91760	0.91992	991.49860	0.99150	919.918	15.33	0.87	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	265.07910	0.26508	240.71040	0.24071	265.079	16.19	0.41	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	289.29870	0.28930	263.53810	0.26354	289.299	16.28	0.44	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	187.72560	0.18773	221.66560	0.22167	187.726	17.88	0.32	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	69.00860	0.06901	86.26140	0.08626	69.009	19.98	0.13	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	42.50810	0.04251	55.74100	0.05574	42.508	20.70	0.09	0.00	0	250.00
\$ / R	On 09/05/2019	Any day expiry			14.37240	14.37240	14.45200	14.45200		16.60	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	767.43360	0.76743	832.91780	0.83292	767.434	15.60	0.78	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	464.10010	0.46410	518.89660	0.51890	464.100	16.36	0.59	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.37910	14.37910	14.45890	14.45890		16.64	0.00	0.00	0	93.00
\$ / R	On 20/05/2019	Any day expiry			14.39100	14.39100	14.47090	14.47090		16.52	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	478.86350	0.47886	530.09880	0.53010	478.863	16.29	0.57	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	166.30270	0.16630	193.70620	0.19371	166.303	18.60	0.25	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	127.41630	0.12742	150.18670	0.15019	127.416	19.19	0.20	0.00	0	21,000.00

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 29/05/2019	Any day expiry		14.40620	14.40620		14.48650	14.48650		16.40	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry		14.40960	14.40960		14.48990	14.48990		16.40	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	27.09380	0.02709	24.17070	0.02417	27.094	14.61	0.06	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	333.05200	0.33305	305.53180	0.30553	333.052	16.09	0.41	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	357.46010	0.35746	328.84620	0.32885	357.460	16.17	0.43	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	246.45350	0.24645	279.33600	0.27934	246.453	17.81	0.33	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	115.35120	0.11535	135.09720	0.13510	115.351	19.57	0.17	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	80.51960	0.08052	96.35200	0.09635	80.520	20.24	0.12	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry		14.41460	14.41460		14.49510	14.49510		16.31	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry		14.41630	14.41630		14.49690	14.49690		16.31	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry		14.42650	14.42650		14.50720	14.50720		16.35	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	196.52980	0.19653	175.23720	0.17524	196.530	15.39	0.28	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	284.76730	0.28477	258.67600	0.25868	284.767	15.75	0.36	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	324.70930	0.32471	296.74500	0.29674	324.709	15.88	0.39	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	372.61730	0.37262	342.58230	0.34258	372.617	16.04	0.42	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future		14.43330	14.43330		14.51420	14.51420		16.36	0.00	418,912,099.20	29,024	387,307.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.80740	0.00081	0.65190	0.00065	0.807	20.68	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	13.12290	0.01312	11.52210	0.01152	13.123	16.89	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	22.09140	0.02209	19.43410	0.01943	22.091	15.72	0.05	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	25.46550	0.02547	22.41260	0.02241	25.466	15.41	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	32.47250	0.03247	28.59950	0.02860	32.473	14.87	0.07	210,847.47	221	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	35.39570	0.03540	31.18220	0.03118	35.396	14.68	0.07	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	36.43000	0.03643	32.09560	0.03210	36.430	14.62	0.07	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	46.76560	0.04677	39.30380	0.03930	46.766	14.70	0.09	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	64.91710	0.06492	55.52030	0.05552	64.917	14.82	0.12	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	66.39140	0.06639	56.84630	0.05685	66.391	14.83	0.12	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	74.14230	0.07414	63.84120	0.06384	74.142	14.88	0.13	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	82.54630	0.08255	71.45790	0.07146	82.546	14.92	0.14	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,045.25000	1.04525	1,112.53130	1.11253	1,045.250	15.05	0.82	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	135.29870	0.13530	119.86000	0.11986	135.299	15.14	0.21	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	968.59870	0.96860	1,034.06000	1.03406	968.599	15.14	0.79	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	203.45340	0.20345	181.95620	0.18196	203.453	15.42	0.28	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	761.70820	0.76171	819.70260	0.81970	761.708	15.53	0.70	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	712.43520	0.71244	768.82020	0.76882	712.435	15.65	0.67	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	267.18740	0.26719	242.26810	0.24227	267.187	15.68	0.34	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	700.48740	0.70049	756.46810	0.75647	700.487	15.68	0.66	0.00	0	28,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	292.22620	0.29223	266.10090	0.26610	292.226	15.77	0.36	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	296.52860	0.29653	270.20310	0.27020	296.529	15.79	0.36	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	355.77860	0.35578	326.85730	0.32686	355.779	15.98	0.40	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	380.19890	0.38020	350.28400	0.35028	380.199	16.06	0.42	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	405.50680	0.40551	374.60690	0.37461	405.507	16.13	0.44	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	514.99380	0.51499	564.01510	0.56402	514.994	16.21	0.54	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	483.10790	0.48311	530.76950	0.53077	483.108	16.32	0.52	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	481.00100	0.48100	447.37930	0.44738	481.001	16.35	0.49	0.00	0	31,500.00

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 14/06/2019	Foreign Exchange Future	14.58	Call	418.74240	0.41874	462.17810	0.46218	418.742	16.64	0.47	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	597.17410	0.59717	558.61530	0.55862	597.174	16.75	0.55	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	610.08130	0.61008	571.08830	0.57109	610.081	16.79	0.55	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	337.76510	0.33777	376.11580	0.37612	337.765	17.16	0.40	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	287.27670	0.28728	322.10940	0.32211	287.277	17.54	0.35	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	262.57410	0.26257	295.56850	0.29557	262.574	17.76	0.32	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	219.40650	0.21941	248.95690	0.24896	219.407	18.18	0.28	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	215.51170	0.21551	244.71040	0.24471	215.512	18.23	0.27	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	183.56330	0.18356	209.75100	0.20975	183.563	18.61	0.24	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	168.02250	0.16802	192.66650	0.19267	168.023	18.82	0.22	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	162.20720	0.16221	186.25690	0.18626	162.207	18.91	0.22	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	141.03800	0.14104	162.85010	0.16285	141.038	19.25	0.19	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	130.47300	0.13047	151.11860	0.15112	130.473	19.44	0.18	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	127.00020	0.12700	147.41900	0.14742	127.000	19.49	0.17	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	118.03910	0.11804	137.65060	0.13765	118.039	19.63	0.16	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	108.74680	0.10875	127.23870	0.12724	108.747	19.79	0.15	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	15.96920	0.01597	23.95530	0.02396	15.969	21.77	0.03	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.44390	14.44390	14.52480	14.52480		16.30	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.45790	14.45790	14.53880	14.53880		16.28	0.00	0.00	0	2,140.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	45.17100	0.04517	42.16350	0.04216	45.171	14.56	0.08	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	294.89890	0.29490	270.02800	0.27003	294.899	15.62	0.34	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	375.86780	0.37587	347.59640	0.34760	375.868	15.90	0.40	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	400.32630	0.40033	371.11910	0.37112	400.326	15.97	0.42	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	282.90960	0.28291	316.12150	0.31612	282.910	17.73	0.33	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	247.79260	0.24779	278.33390	0.27833	247.793	18.05	0.29	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	148.25660	0.14826	170.23570	0.17024	148.257	19.30	0.19	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	109.62460	0.10962	127.66100	0.12766	109.625	19.89	0.14	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.46320	14.46320	14.54410	14.54410		16.22	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.46670	14.46670	14.54760	14.54760		16.24	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.51530	14.51530	14.59690	14.59690		16.21	0.00	0.00	0	682.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	68.19530	0.06820	63.16880	0.06317	68.195	14.63	0.10	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	417.41900	0.41742	389.27010	0.38927	417.419	15.77	0.39	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	441.86170	0.44186	412.90590	0.41291	441.862	15.84	0.41	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	323.32630	0.32333	357.60280	0.35760	323.326	17.70	0.33	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	184.33080	0.18433	209.07230	0.20907	184.331	19.10	0.20	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	142.40500	0.14241	163.14860	0.16315	142.405	19.62	0.16	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.51700	14.51700	14.59860	14.59860		16.21	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.53780	14.53780	14.61970	14.61970		16.22	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	577.41620	0.57742	544.79580	0.54480	577.416	16.12	0.46	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	179.13990	0.17914	203.09840	0.20310	179.140	19.23	0.19	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.56770	14.56770	14.64930	14.64930		16.18	0.00	0.00	0	1,678.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	88.56250	0.08856	81.88820	0.08189	88.563	14.67	0.12	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	449.25020	0.44925	421.50200	0.42150	449.250	15.68	0.39	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	473.63680	0.47364	445.17170	0.44517	473.637	15.76	0.40	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	349.73130	0.34973	384.09950	0.38410	349.731	17.77	0.32	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	209.99040	0.20999	235.97990	0.23598	209.990	19.02	0.21	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	165.80020	0.16580	187.98480	0.18798	165.800	19.51	0.17	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.57300	14.57300	14.65450	14.65450		16.14	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.57650	14.57650	14.65790	14.65790		16.22	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.57820	14.57820	14.65970	14.65970		16.22	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	56.11640	0.05612	67.24900	0.06725	56.116	23.15	0.06	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.59760	14.59760	14.67910	14.67910		16.18	0.00	17,517,120.00	1,200	23,860.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	5.36230	0.00536	4.97720	0.00498	5.362	18.24	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	48.31060	0.04831	43.20240	0.04320	48.311	14.98	0.07	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	83.12900	0.08313	0.00000	0.00000	83.129	14.76	0.11	30,607,248.37	19,566	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	121.31760	0.12132	110.52540	0.11053	121.318	14.59	0.15	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	141.57800	0.14158	127.84470	0.12784	141.578	14.67	0.17	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,193.76210	1.19376	1,256.50610	1.25651	1,193.762	14.99	0.75	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	262.03440	0.26203	242.63450	0.24263	262.034	15.03	0.26	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	285.34570	0.28535	265.03260	0.26503	285.346	15.09	0.28	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	361.58020	0.36158	336.52210	0.33652	361.580	15.32	0.32	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	374.20670	0.37421	348.76640	0.34877	374.207	15.36	0.33	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	427.18110	0.42718	400.23040	0.40023	427.181	15.52	0.36	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	469.47470	0.46947	441.42090	0.44142	469.475	15.65	0.38	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	513.93030	0.51393	0.00000	0.00000	513.930	15.77	0.41	58,025,049.83	9,783	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	544.74270	0.54474	514.89720	0.51490	544.743	15.85	0.42	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	717.81820	0.71782	767.85660	0.76786	717.818	16.04	0.55	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	706.80400	0.70680	673.31520	0.67332	706.804	16.26	0.49	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	831.35780	0.83136	794.86070	0.79486	831.358	16.57	0.53	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	528.06740	0.52807	571.03920	0.57104	528.067	16.80	0.43	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	518.44130	0.51844	561.01340	0.56101	518.441	16.84	0.43	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	478.75040	0.47875	519.63320	0.51963	478.750	17.04	0.40	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,201.11160	1.20111	1,157.63960	1.15764	1,201.112	17.39	0.64	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	387.53130	0.38753	423.74570	0.42375	387.531	17.60	0.34	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,338.62410	1.33862	1,292.68200	1.29268	1,338.624	17.69	0.67	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	313.82500	0.31383	345.55630	0.34556	313.825	18.20	0.28	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	143.40060	0.14340	0.00000	0.00000	143.401	19.92	0.14	40,847,804.37	19,566	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	139.30340	0.13930	158.87140	0.15887	139.303	19.98	0.14	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	111.91890	0.11192	127.49340	0.12749	111.919	20.58	0.11	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	101.92650	0.10193	116.58910	0.11659	101.926	20.96	0.10	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	98.45350	0.09845	112.79120	0.11279	98.454	21.11	0.10	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	78.96990	0.07897	91.40990	0.09141	78.970	22.09	0.08	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.62230	14.62230	14.70440	14.70440		16.17	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	107.28240	0.10728	99.02280	0.09902	107.282	14.65	0.13	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	477.18890	0.47719	449.93150	0.44993	477.189	15.61	0.38	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	501.53830	0.50154	473.61790	0.47362	501.538	15.68	0.39	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	380.53420	0.38053	415.69280	0.41569	380.534	17.83	0.32	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	239.01640	0.23902	266.03880	0.26604	239.016	19.00	0.22	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	191.17520	0.19118	214.61840	0.21462	191.175	19.48	0.18	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.62580	14.62580	14.70810	14.70810		16.25	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.67720	14.67720	14.75990	14.75990		16.29	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	124.98350	0.12498	115.07740	0.11508	124.984	14.63	0.14	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	504.17070	0.50417	477.23240	0.47723	504.171	15.61	0.37	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	528.49880	0.52850	500.94680	0.50095	528.499	15.67	0.38	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	405.54260	0.40554	440.67190	0.44067	405.543	18.01	0.32	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	264.04710	0.26405	291.93420	0.29193	264.047	19.10	0.22	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	216.31670	0.21632	240.70250	0.24070	216.317	19.56	0.19	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.72920	14.72920	14.81150	14.81150		16.33	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	139.05620	0.13906	127.65760	0.12766	139.056	14.57	0.14	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	525.86570	0.52587	499.78540	0.49979	525.866	15.59	0.37	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	550.15290	0.55015	523.48520	0.52349	550.153	15.65	0.38	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	430.19070	0.43019	465.20170	0.46520	430.191	18.13	0.32	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	287.79270	0.28779	316.06190	0.31606	287.793	19.15	0.23	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	239.89930	0.23990	264.98390	0.26498	239.899	19.61	0.19	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.73470	14.73470	14.81690	14.81690		16.31	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.73830	14.73830	14.82050	14.82050		16.32	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.75450	14.75450	14.83650	14.83650		16.32	0.00	0.00	0	10,863.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	20.71460	0.02071	17.49050	0.01749	20.715	13.57	0.03	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	121.22260	0.12122	0.00000	0.00000	121.223	14.43	0.12	515,955,847.68	279,720	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	145.62100	0.14562	133.73430	0.13373	145.621	14.55	0.14	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	319.62770	0.31963	301.44720	0.30145	319.628	15.07	0.26	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	368.01780	0.36802	348.48700	0.34849	368.018	15.17	0.28	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	420.69920	0.42070	0.00000	0.00000	420.699	15.27	0.31	642,257,539.56	139,860	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	444.59170	0.44459	423.12360	0.42312	444.592	15.32	0.32	0.00	0	10,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	475.44960	0.47545	451.31760	0.45132	475.450	15.41	0.34	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	641.31900	0.64132	612.69970	0.61270	641.319	15.86	0.41	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	507.52170	0.50752	545.73330	0.54573	507.522	17.74	0.36	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	423.55200	0.42355	457.86350	0.45786	423.552	18.32	0.31	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	414.25750	0.41426	448.11320	0.44811	414.258	18.39	0.30	0.00	0	10,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	313.26530	0.31327	342.17600	0.34218	313.265	19.07	0.24	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	289.96790	0.28997	0.00000	0.00000	289.968	19.27	0.22	913,671,813.60	279,720	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	246.97180	0.24697	271.69760	0.27170	246.972	19.68	0.19	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	86.78700	0.08679	101.23330	0.10123	86.787	22.51	0.07	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.78650	14.78650	14.86860	14.86860		16.35	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	151.84540	0.15185	138.94810	0.13895	151.845	14.46	0.15	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	546.95700	0.54696	520.73900	0.52074	546.957	15.56	0.36	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	571.15220	0.57115	544.44210	0.54444	571.152	15.62	0.37	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	454.17900	0.45418	489.40720	0.48941	454.179	18.24	0.32	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	313.12820	0.31313	341.73470	0.34173	313.128	19.20	0.23	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	265.26480	0.26526	290.76990	0.29077	265.265	19.64	0.20	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.79010	14.79010	14.87220	14.87220		16.35	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.84260	14.84260	14.92420	14.92420		16.39	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 28/02/2020	Any day expiry		14.89170	14.89170		14.97480	14.97480		16.41	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry		14.89670	14.89670		14.98030	14.98030		16.40	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future		14.92090	14.92090		15.00620	15.00620		16.40	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	19.85780	0.01986	18.22590	0.01823	19.858	12.04	0.03	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	509.41080	0.50941	489.19030	0.48919	509.411	15.37	0.31	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	339.02440	0.33902	368.12360	0.36812	339.024	19.65	0.22	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry		14.95420	14.95420		15.03850	15.03850		16.56	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		15.00710	15.00710		15.08980	15.08980		16.75	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		15.07360	15.07360		15.15450	15.15450		16.98	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.09320	15.09320		15.17350	15.17350		17.09	0.00	0.00	0	700.00
\$ / R	On 28/07/2020	Any day expiry		15.18340	15.18340		15.26200	15.26200		17.05	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.27760	15.27760		15.35460	15.35460		16.98	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.28580	14.28580		14.36520	14.36520		13.63	0.00	0.00	0	61.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.43330	14.43330		14.51420	14.51420		16.36	0.00	0.00	0	465.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		14.59760	14.59760		14.67910	14.67910		16.18	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		14.75450	14.75450		14.83650	14.83650		16.32	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future		14.92090	14.92090		15.00620	15.00620		16.40	0.00	0.00	0	0.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.75850	18.75850		18.79070	18.79070		16.06	0.00	309,140,080.00	16,480	41,668.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	15.16980	0.01517	12.11870	0.01212	15.170	21.58	0.07	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	77.46300	0.07746	87.31450	0.08731	77.463	17.80	0.29	8,258,865.45	1,500	3,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	475.91840	0.47592	449.11570	0.44912	475.918	19.13	0.82	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	5.18640	0.00519	5.26460	0.00526	5.186	24.93	0.02	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	3.50880	0.00351	3.49480	0.00349	3.509	26.28	0.02	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	0.23850	0.00024	0.21970	0.00022	0.239	33.71	0.00	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry		18.79290	18.79290		18.82540	18.82540		15.39	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry		18.84620	18.84620		18.87850	18.87850		15.09	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry		18.88060	18.88060		18.91290	18.91290		15.14	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry		18.88990	18.88990		18.92230	18.92230		15.03	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.03460	19.03460		19.06870	19.06870		15.07	0.00	345,953,855.00	18,175	197,486.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,231.99300	1.23199	1,257.48960	1.25749	1,231.993	15.26	0.78	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.33730	19.33730		19.37250	19.37250		14.81	0.00	0.00	0	19,514.00
£ / R	On 13/12/2019	Foreign Exchange Future		19.62370	19.62370		19.65990	19.65990		15.09	0.00	0.00	0	12,565.00
£ / R	On 16/03/2020	Foreign Exchange Future		19.93020	19.93020		19.97220	19.97220		15.29	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.12850	0.12850		0.12920	0.12920		17.92	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13070	0.13070		0.13150	0.13150		17.78	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future		0.13320	0.13320		0.13400	0.13400		17.43	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future		0.13550	0.13550		0.13640	0.13640		18.88	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.13820	0.13820		0.13910	0.13910		18.81	0.00	0.00	0	0.00
€ / R	On 18/03/2019	Foreign Exchange Future		16.10900	16.10900		16.15600	16.15600		11.47	0.00	543,630,423.00	33,747	48,711.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	165.08890	0.16509	214.08280	0.21408	165.089	12.35	0.67	0.00	0	650.00

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 29/03/2019	Any day expiry		16.14450	16.14450		16.19190	16.19190		13.09	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry		16.19980	16.19980		16.24700	16.24700		14.44	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry		16.23540	16.23540		16.28280	16.28280		15.08	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry		16.38210	16.38210		16.43120	16.43120		15.03	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.39540	16.39540		16.44470	16.44470		15.02	0.00	1,833,317,232.60	111,819	121,276.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	101.02690	0.10103	99.68240	0.09968	101.027	13.68	0.16	0.00	0	570.00
€ / R	On 14/08/2019	Any day expiry		16.60040	16.60040		16.65170	16.65170		15.00	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	96.00330	0.09600	107.19980	0.10720	96.003	19.37	0.10	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.71230	16.71230		16.76350	16.76350		14.98	0.00	0.00	0	21,948.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	239.81510	0.23982	232.85290	0.23285	239.815	13.92	0.23	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	297.89050	0.29789	321.03900	0.32104	297.890	17.23	0.26	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	248.14380	0.24814	269.22380	0.26922	248.144	17.67	0.22	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future		17.01560	17.01560		17.06860	17.06860		15.15	0.00	0.00	0	17,761.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	33.45440	0.03345	29.17630	0.02918	33.454	14.37	0.04	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	53.37160	0.05337	0.00000	0.00000	53.372	14.25	0.06	263,390,035.06	273,292	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	304.15720	0.30416	0.00000	0.00000	304.157	14.02	0.24	548,075,935.19	136,646	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	455.37020	0.45537	448.57510	0.44858	455.370	14.20	0.31	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	274.73450	0.27473	0.00000	0.00000	274.735	18.48	0.20	908,048,482.18	273,292	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	208.89990	0.20890	222.57010	0.22257	208.900	19.66	0.15	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry		17.22830	17.22830		17.28030	17.28030		15.26	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,262.18340	1.26218	1,305.97130	1.30597	1,262.183	14.61	0.62	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,138.05130	1.13805	1,180.77060	1.18077	1,138.051	14.89	0.58	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,097.90950	1.09791	1,140.24320	1.14024	1,097.909	14.99	0.57	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,067.65350	1.06765	1,109.68570	1.10969	1,067.654	15.06	0.55	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future		17.34660	17.34660		17.40360	17.40360		15.29	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.45000	96.45000		96.37000	96.37000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future		629.81800	629.81800		629.91000	629.91000			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future		641.61800	641.61800		641.77600	641.77600			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future		655.08300	655.08300		655.28000	655.28000			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future		728.42100	728.42100		728.83900	728.83900			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future		742.06900	742.06900		742.56900	742.56900			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future		757.64200	757.64200		758.19400	758.19400			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future		660.21900	660.21900		660.52600	660.52600			0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future		672.58900	672.58900		672.96900	672.96900			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future		686.70400	686.70400		687.13000	687.13000			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future		10.12550	10.12550		10.13960	10.13960		10.43	0.00	2,531,375.00	250	4,955.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.24350	10.24350		10.25830	10.25830		12.30	0.00	3,114,024.00	304	15,437.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future		10.37680	10.37680		10.39190	10.39190		12.10	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future		10.50550	10.50550		10.52160	10.52160		12.34	0.00	0.00	0	400.00

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
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	281.56690		0.28157		294.20590	0.29421	281.567	13.13	0.36	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.64430		10.64430		10.66220	10.66220		12.55	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.67970		10.67970		10.71560	10.71560		11.87	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.81220		10.81220		10.84870	10.84870		14.05	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.95870		10.95870		10.99500	10.99500		13.83	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.09770		11.09770		11.13440	11.13440		13.72	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.24710		11.24710		11.28480	11.28480		13.69	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			14.18640		14.18640		14.23870	14.23870		12.91	0.00	12,668,455.20	893	893.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.45120		14.45120		14.50580	14.50580		15.10	0.00	29,422,643.20	2,036	1,393.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.74510		14.74510		14.80110	14.80110		15.39	0.00	1,474,510.00	100	100.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.02650		15.02650		15.08420	15.08420		15.87	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.33520		15.33520		15.39600	15.39600		16.13	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.12760		2.12760		2.13340	2.13340		12.52	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.14940		2.14940		2.15520	2.15520		14.03	0.00	0.00	0	0.00
CNH / R	On 16/09/2019	Foreign Exchange Future			2.17320		2.17320		2.17910	2.17910		13.58	0.00	0.00	0	0.00
CNH / R	On 13/12/2019	Foreign Exchange Future			2.19550		2.19550		2.20140	2.20140		13.99	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.15950		2.15950		2.16560	2.16560		11.61	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.19910		2.19910		2.20540	2.20540		13.87	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.24280		2.24280		2.24940	2.24940		13.71	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.28510		2.28510		2.29160	2.29160		14.00	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.33060		2.33060		2.33790	2.33790		14.20	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			10.88599		76.74675		10.88213	76.76943			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future			10.98925		78.18497		10.98389	78.21595			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future			11.09685		76.03010		11.09053	76.06601			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

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
ES42	On 02/05/2019	Bond Future		11.14299	78.51841		11.13912	78.54437			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.24433	79.99011		11.23908	80.02479			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future		11.35003	77.40337		11.34391	77.44312			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		653.82200	653.82200		654.12900	654.12900			0.00	0.00	0	448.00
GOVI	On 01/08/2019	GOVI		666.07300	666.07300		666.45100	666.45100			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI		680.05100	680.05100		680.47400	680.47400			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.82030	1.82030		1.83060	1.83060		12.76	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.84310	1.84310		1.85370	1.85370		16.39	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future		1.86780	1.86780		1.87860	1.87860		15.93	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future		1.89060	1.89060		1.90160	1.90160		16.37	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		134.17713	134.17713		134.20010	134.20010			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		135.26728	135.26728		135.30454	135.30454			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future		138.14112	138.14112		138.18661	138.18661			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		100.59578	100.59578		100.61295	100.61295			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future		102.50552	102.50552		102.53335	102.53335			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future		103.57553	103.57553		103.60971	103.60971			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		102.51419	102.51419		102.59276	102.59276			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		104.46021	104.46021		104.55095	104.55095			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future		105.49565	105.49565		105.59403	105.59403			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		122.40947	122.40947		122.43016	122.43016			0.00	0.00	0	10,812.00
I2038	On 01/08/2019	Bond Future		123.09426	123.09426		123.12773	123.12773			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		125.70938	125.70938		125.75052	125.75052			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		115.10755	115.10755		115.34432	115.34432			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future		117.29275	117.29275		117.54605	117.54605			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		118.04424	118.04424		118.30940	118.30940			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		120.58880	120.58880		120.98347	120.98347			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future		121.06046	121.06046		121.47483	121.47483			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		123.63238	123.63238		124.06225	124.06225			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

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
IGOV	On 02/05/2019	Index Future	257.48400		257.48400		257.67200	257.67200			0.00	0.00	0	735.00
IGOV	On 01/08/2019	Index Future	262.37100		262.37100		262.58900	262.58900			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future	267.94400		267.94400		268.18100	268.18100			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	0.14250	0.14250		0.14400	0.14400				0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14190	0.14190		0.14400	0.14400				0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.14140	0.14140		0.14370	0.14370				0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.14060	0.14060		0.14300	0.14300				0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.13810	0.13810		0.14250	0.14250				0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.65540	1.65540		1.65360	1.65360			10.51	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.67810	1.67810		1.67650	1.67650			13.37	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future	1.70310	1.70310		1.70140	1.70140			12.83	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future	1.72650	1.72650		1.72490	1.72490			13.28	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.81230	9.81230		9.80780	9.80780			11.06	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.92970	9.92970		9.92620	9.92620			13.40	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	10.05910	10.05910		10.05620	10.05620			13.17	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.18210	10.18210		10.17970	10.17970			13.43	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.31220	10.31220		10.31140	10.31140			13.56	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.33790	1.33790		1.34110	1.34110				0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.34420	1.34420		1.34730	1.34730				0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future	1.34990	1.34990		1.35270	1.35270				0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future	1.35410	1.35410		1.35900	1.35900				0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future	1.31310	1.31310		1.30810	1.30810				0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future	1.31880	1.31880		1.31380	1.31380				0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future	1.32470	1.32470		1.31970	1.31970				0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future	1.33000	1.33000		1.32510	1.32510				0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future	1.33570	1.33570		1.33090	1.33090				0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future	1.12760	1.12760		1.12470	1.12470				0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future	1.13590	1.13590		1.13300	1.13300				0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future	1.14490	1.14490		1.14200	1.14200				0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future	1.15320	1.15320		1.15040	1.15040				0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future	1.16260	1.16260		1.15980	1.15980				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
R186	On 02/05/2019	Bond Future		8.69060	113.86638		8.68617	113.89226		6.32	0.00	0.00	0	88,063.00
R186	On 02/05/2019	Bond Future	8.50	Call	584.43000	0.58443	602.68000	0.60268	584.430	6.16	0.34	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	867.05000	0.86705	888.80000	0.88880	867.050	6.24	0.44	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	948.84000	0.94884	971.37000	0.97137	948.840	6.26	0.47	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,095.11000	1.09511	1,118.84000	1.11884	1,095.110	6.29	0.51	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,424.36000	1.42436	1,450.08000	1.45008	1,424.360	6.36	0.60	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	584.78000	0.58478	586.02000	0.58602	584.780	6.43	0.32	0.00	0	8,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,213.57000	2.21357	2,241.54000	2.24154	2,213.570	6.50	0.75	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	425.41000	0.42541	427.50000	0.42750	425.410	6.50	0.25	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	362.68000	0.36268	365.04000	0.36504	362.680	6.56	0.22	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,144.03000	3.14403	3,172.53000	3.17253	3,144.030	6.72	0.85	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,390.59000	3.39059	3,419.05000	3.41905	3,390.590	6.78	0.87	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,641.76000	3.64176	3,670.13000	3.67013	3,641.760	6.84	0.89	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	29.77000	0.02977	30.92000	0.03092	29.770	7.39	0.02	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	10.18000	0.01018	10.73000	0.01073	10.180	7.39	0.01	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	7.33000	0.00733	7.76000	0.00776	7.330	7.39	0.01	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	5.54000	0.00554	5.88000	0.00588	5.540	7.39	0.01	0.00	0	200.00
R186	On 01/08/2019	Bond Future		8.74337	110.70073		8.73669	110.73865		6.83	0.00	0.00	0	10.00
R186	On 01/08/2019	Bond Future	8.30	Call	804.72000	0.80472	821.30000	0.82130	804.720	6.46	0.29	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,919.34000	2.91934	2,950.30000	2.95030	2,919.340	7.09	0.65	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	214.28000	0.21428	214.10000	0.21410	214.280	8.00	0.08	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future		8.78717	113.02536		8.77901	113.07025		6.52	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		301.85430	301.85430		301.90722	301.90722			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future		300.02934	300.02934		300.11403	300.11403			0.00	0.00	0	0.00
R197	On 07/11/2019	Bond Future		306.40398	306.40398		306.50699	306.50699			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		234.36452	234.36452		234.40383	234.40383			0.00	0.00	0	8,666.00
R202	On 01/08/2019	Bond Future		234.80062	234.80062		234.86470	234.86470			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future		239.78901	239.78901		239.86755	239.86755			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		7.81070	101.21782		7.80584	101.23359		2.99	0.00	0.00	0	66,540.00
R2023	On 01/08/2019	Bond Future		7.82352	103.11465		7.81487	103.14111		3.36	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future		7.82022	101.34425		7.80882	101.37683		3.28	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		9.22397	93.86982		9.20940	93.96241		8.92	0.00	0.00	0	45,502.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/05/2019	Bond Future	8.90	Call	439.58000	0.43958		472.70000	0.47270	439.580	8.53	0.25	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	9.40	Call	1,894.84000	1.89484		1,966.38000	1.96638	1,894.840	9.08	0.64	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	10.20	Put	67.26000	0.06726		66.49000	0.06649	67.260	10.37	0.04	0.00	0	3,000.00	
R2030	On 01/08/2019	Bond Future			9.28634	91.62405		9.26968	91.72794		9.52	0.00	0.00	0	0.00	
R2030	On 01/08/2019	Bond Future	8.35	Call	267.65000	0.26765		283.34000	0.28334	267.650	8.45	0.12	0.00	0	2,025.00	
R2030	On 01/08/2019	Bond Future	9.15	Call	1,756.85000	1.75685		1,811.39000	1.81139	1,756.850	9.42	0.45	0.00	0	2,025.00	
R2030	On 07/11/2019	Bond Future			9.33814	93.54830		9.31997	93.65952		9.26	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			9.44306	92.02744		9.43364	92.09259		10.22	0.00	0.00	0	43,357.00	
R2032	On 01/08/2019	Bond Future			9.50324	93.75215		9.49209	93.82809		10.32	0.00	0.00	0	0.00	
R2032	On 07/11/2019	Bond Future			9.56042	91.55768		9.54809	91.64032		10.57	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 02/05/2019	Bond Future			9.61178	95.68704		9.60741	95.72068		10.97	0.00	0.00	0	80,041.00	
R2035	On 01/08/2019	Bond Future			9.67141	97.48020		9.66559	97.52438		11.10	0.00	0.00	0	0.00	
R2035	On 07/11/2019	Bond Future			9.73145	95.02040		9.72474	95.07064		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			9.69418	92.20899		9.68985	92.24255		11.56	0.00	0.00	0	54,434.00	
R2037	On 01/08/2019	Bond Future			9.75785	89.68181		9.75214	89.72548		12.26	0.00	0.00	0	0.00	
R2037	On 07/11/2019	Bond Future			9.81336	91.56541		9.80681	91.61492		12.06	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			9.77908	95.49351		9.77475	95.52960		11.97	0.00	0.00	0	25,025.00	
R2040	On 02/05/2019	Bond Future	9.60	Call	1,036.25000	1.03625		1,065.08000	1.06508	1,036.250	11.74	0.37	0.00	0	1,150.00	
R2040	On 02/05/2019	Bond Future	10.20	Call	3,983.77000	3.98377		4,025.13000	4.02513	3,983.770	12.80	0.78	0.00	0	1,150.00	
R2040	On 01/08/2019	Bond Future			9.84275	92.77752		9.83709	92.82410		12.72	0.00	0.00	0	0.00	
R2040	On 07/11/2019	Bond Future			9.89859	94.72610		9.89211	94.77882		12.53	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			9.77710	92.78008		9.76764	92.86080		12.57	0.00	15,030,372.96	162	37,378.00	
R2044	On 01/08/2019	Bond Future			9.83742	90.13840		9.82654	90.23016		13.39	0.00	0.00	0	0.00	
R2044	On 01/08/2019	Bond Future	9.36	Call	1,315.01000	1.31501		1,351.58000	1.35158	1,315.010	12.84	0.30	0.00	0	100.00	
R2044	On 01/08/2019	Bond Future	9.86	Call	3,127.64000	3.12764		3,186.84000	3.18684	3,127.640	13.54	0.53	0.00	0	100.00	
R2044	On 01/08/2019	Bond Future	10.53	Put	1,174.06000	1.17406		1,161.81000	1.16181	1,174.060	14.78	0.23	0.00	0	100.00	
R2044	On 07/11/2019	Bond Future			9.89015	92.03164		9.87834	92.13024		13.21	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			9.73776	92.10418		9.73331	92.14342		13.02	0.00	0.00	0	100,887.00	
R2048	On 01/08/2019	Bond Future			9.79085	93.83020		9.78519	93.87960		13.24	0.00	0.00	0	100.00	
R2048	On 07/11/2019	Bond Future			9.84414	91.35727		9.83772	91.41273		13.70	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	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 02/05/2019	Bond Future			6.36096		102.82123		6.35199	102.82725		0.21	0.00	0.00	0	6,025.00
R207	On 01/08/2019	Bond Future			5.61175		101.10674		5.57373	101.12339		0.22	0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			2.18299		103.22986		2.05768	103.25246		0.04	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			7.02875		100.18546		7.03381	100.17663		1.00	0.00	0.00	0	14,463.00
R208	On 01/08/2019	Bond Future			6.93608		102.06302		6.93520	102.06437		1.22	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.73710		100.79978		6.73175	100.80674		1.05	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			9.55861		73.15087		9.55422	73.17978		12.35	0.00	10,972,630.50	150	102,053.00
R209	On 02/05/2019	Bond Future	9.35	Call	753.78000		0.75378		775.87000	0.77587	753.780	12.13	0.35	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,009.79000		3.00979		3,042.73000	3.04273	3,009.790	13.19	0.77	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	103.60000		0.10360		106.47000	0.10647	103.600	14.50	0.06	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	45.60000		0.04560		47.35000	0.04735	45.600	14.50	0.03	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.61173		74.52177		9.60604	74.55884		12.63	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,434.92000		1.43492		1,456.58000	1.45658	1,434.920	12.37	0.38	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,054.06000		3.05406		3,084.44000	3.08444	3,054.060	13.05	0.60	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	761.65000		0.76165		760.90000	0.76090	761.650	14.40	0.20	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.66221		72.93268		9.65571	72.97459		12.95	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			185.61033		185.61033		185.64211	185.64211			0.00	0.00	0	1,948.00
R210	On 01/08/2019	Bond Future			189.13393		189.13393		189.18542	189.18542			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future			190.51388		190.51388		190.57691	190.57691			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			157.38618		157.38618		157.45694	157.45694			0.00	157,386,180.00	1,000	5,946.00
R212	On 01/08/2019	Bond Future			158.15393		158.15393		158.24223	158.24223			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future			161.51410		161.51410		161.61306	161.61306			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 02/05/2019	Bond Future	9.33493		84.77354		9.32032	84.86510		9.84	0.00	0.00	0	27,698.00
R213	On 01/08/2019	Bond Future	9.39084		86.36217		9.37431	86.46418		10.12	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.44660		84.62091		9.42868	84.72972		10.28	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	9.74302		72.07546		9.73858	72.10592		13.37	0.00	0.00	0	21,863.00
R214	On 01/08/2019	Bond Future	9.79653		73.42614		9.79087	73.46460		13.55	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.85034		71.66723		9.84392	71.71044		13.97	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	10.53850		10.53850		10.57260	10.57260		11.61	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.66600		10.66600		10.70060	10.70060		13.85	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.80770		10.80770		10.84280	10.84280		13.53	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.94440		10.94440		10.98020	10.98020		13.74	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.60680		2.60680		2.62730	2.62730		13.66	0.00	0.00	0	25,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.50970		2.50970		2.52980	2.52980		16.17	0.00	0.00	0	1,400.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.42260		2.42260		2.44300	2.44300		16.61	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.35400		2.35400		2.37450	2.37450		18.14	0.00	0.00	0	0.00
Total for Derivatives :												10,284,678,446.82	1,837,180	9 985 212.00
Grand Total:												10,284,678,446.82	1,837,180	9 985 212.00