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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 12/04/2019	Any day expiry	13.95750	13.95750	14.25060	14.25060			9.39	0.00	0.00	0	0.00
\$ / R	On 15/04/2019	Any day expiry	13.94720	13.94720	13.99820	13.99820			10.12	0.00	0.00	0	1,883.00
\$ / R	On 17/04/2019	Any day expiry	13.95050	13.95050	14.00140	14.00140			12.22	0.00	0.00	0	0.00
\$ / R	On 17/04/2019	Any day expiry	14.40	Call	8.25800	0.00826	12.42740	0.01243	8.258	17.82	0.07	0.00	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.44	Call	6.92300	0.00692	10.20060	0.01020	6.923	18.31	0.06	0.00	60,000.00
\$ / R	On 17/04/2019	Any day expiry	14.45	Call	6.62990	0.00663	9.71290	0.00971	6.630	18.44	0.05	0.00	40,000.00
\$ / R	On 23/04/2019	Any day expiry	13.96020	13.96020	14.01110	14.01110			12.37	0.00	0.00	0	0.00
\$ / R	On 23/04/2019	Any day expiry	14.20	Call	46.74640	0.04675	61.23330	0.06123	46.746	13.73	0.24	0.00	25,000.00
\$ / R	On 23/04/2019	Any day expiry	14.50	Call	13.18740	0.01319	17.54390	0.01754	13.187	15.35	0.08	0.00	50,000.00
\$ / R	On 23/04/2019	Any day expiry	14.55	Call	10.66800	0.01067	14.15460	0.01415	10.668	15.62	0.07	0.00	25,000.00
\$ / R	On 26/04/2019	Any day expiry	13.96500	13.96500	14.01590	14.01590			12.77	0.00	405,478.00	29	349.00
\$ / R	On 29/04/2019	Any day expiry	13.96990	13.96990	14.02070	14.02070			13.17	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry	13.97150	13.97150	14.02230	14.02230			13.51	0.00	0.00	0	4,563.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	2.14260	0.00214	2.22250	0.00222	2.143	14.74	0.01	0.00	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	506.65900	0.50666	553.53080	0.55353	506.659	13.60	0.88	0.00	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.95	Put	156.57770	0.15658	140.34950	0.14035	156.578	13.51	0.47	0.00	734.00

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 30/04/2019	Any day expiry	14.20	Call	89.06200	0.08906	110.14740	0.11015	89.062	14.49	0.31	0.00	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	317.56200	0.31756	287.84740	0.28785	317.562	14.49	0.69	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	355.45460	0.35545	323.72150	0.32372	355.455	14.69	0.72	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.45	Call	42.20460	0.04220	54.48650	0.05449	42.205	15.47	0.17	0.00	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	12.55350	0.01255	17.06590	0.01707	12.553	16.96	0.06	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	1.15160	0.00115	1.59790	0.00160	1.152	19.68	0.01	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	0.39900	0.00040	0.55370	0.00055	0.399	20.80	0.00	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry	13.98290		13.98290	13.98290	14.03380	14.03380		14.52	0.00	0.00	0	32,500.00
\$ / R	On 07/05/2019	Any day expiry	13.75	Put	103.85210	0.10385	93.70230	0.09370	103.852	13.75	0.31	0.00	0	22,000.00
\$ / R	On 07/05/2019	Any day expiry	13.95	Call	226.31160	0.22631	258.89410	0.25889	226.312	14.36	0.53	0.00	0	20,000.00
\$ / R	On 07/05/2019	Any day expiry	14.03	Call	191.26200	0.19126	220.03510	0.22004	191.262	14.63	0.47	9,966,425.10	1,500	65,000.00
\$ / R	On 09/05/2019	Any day expiry			13.98620	13.98620	14.03710	14.03710		14.76	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	369.95520	0.36996	411.06210	0.41106	369.955	14.01	0.70	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	145.39830	0.14540	167.84310	0.16784	145.398	15.51	0.37	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			13.99270	13.99270	14.04370	14.04370		14.91	0.00	0.00	0	93.00
\$ / R	On 15/05/2019	Any day expiry			13.99590	13.99590	14.04700	14.04700		15.05	0.00	0.00	0	2.00
\$ / R	On 20/05/2019	Any day expiry			14.00410	14.00410	14.05530	14.05530		14.91	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	179.93840	0.17994	200.39840	0.20040	179.938	15.74	0.38	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	32.15190	0.03215	36.65230	0.03665	32.152	18.80	0.08	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	20.20150	0.02020	23.51660	0.02352	20.202	19.37	0.06	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.01880	14.01880	14.07010	14.07010		14.81	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.02210	14.02210	14.07340	14.07340		14.84	0.00	0.00	0	91.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	21.91800	0.02192	20.24960	0.02025	21.918	14.07	0.07	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	415.15690	0.41516	386.37730	0.38638	415.157	15.44	0.58	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	448.69120	0.44869	418.59360	0.41859	448.691	15.59	0.60	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	72.02570	0.07203	79.73620	0.07974	72.026	17.77	0.16	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	19.77150	0.01977	22.77670	0.02278	19.772	19.21	0.05	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	9.95060	0.00995	11.51000	0.01151	9.951	19.58	0.03	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.02700	14.02700	14.07830	14.07830		14.85	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.02860	14.02860	14.08000	14.08000		14.86	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.03840	14.03840	14.08990	14.08990		14.79	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	228.38650	0.22839	211.44940	0.21145	228.387	14.41	0.39	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	344.82800	0.34483	321.02870	0.32103	344.828	14.82	0.50	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	399.35750	0.39936	372.18250	0.37218	399.358	15.07	0.54	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	464.16180	0.46416	434.48770	0.43449	464.162	15.35	0.58	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.04500	14.04500	14.09650	14.09650		14.84	0.00	302,248,400.00	21,520	860,159.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.15000	0.00015	0.17810	0.00018	0.150	20.14	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	3.95810	0.00396	3.97150	0.00397	3.958	14.71	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	8.66310	0.00866	7.95400	0.00795	8.663	13.40	0.03	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	12.58380	0.01258	10.68530	0.01069	12.584	13.43	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	22.65600	0.02266	19.97830	0.01998	22.656	13.49	0.06	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	27.49720	0.02750	24.51470	0.02451	27.497	13.51	0.08	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	29.28620	0.02929	26.19840	0.02620	29.286	13.52	0.08	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	39.68390	0.03968	36.04850	0.03605	39.684	13.55	0.10	0.00	0	14,000.00

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 14/06/2019	Foreign Exchange Future	13.22	Put	55.80230	0.05580	51.45640	0.05146	55.802	13.59	0.14	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	58.92060	0.05892	54.45150	0.05445	58.921	13.60	0.14	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	60.52920	0.06053	55.99730	0.05600	60.529	13.60	0.14	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	65.55900	0.06556	60.83580	0.06084	65.559	13.61	0.15	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	69.08580	0.06909	64.23270	0.06423	69.086	13.62	0.16	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	78.52940	0.07853	73.34440	0.07334	78.529	13.64	0.18	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	661.35730	0.66136	704.19900	0.70420	661.357	13.90	0.76	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	147.40830	0.14741	136.47720	0.13648	147.408	14.07	0.28	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	592.40830	0.59241	632.97720	0.63298	592.408	14.07	0.72	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	237.45720	0.23746	220.56840	0.22057	237.457	14.46	0.39	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	415.06960	0.41507	447.73730	0.44774	415.070	14.58	0.58	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	274.92330	0.27492	255.81140	0.25581	274.923	14.60	0.42	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	375.26150	0.37526	405.67690	0.40568	375.262	14.72	0.54	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	320.78970	0.32079	299.14090	0.29914	320.790	14.75	0.47	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	365.78970	0.36579	395.64090	0.39564	365.790	14.75	0.53	75,295,044.00	10,000	15,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	353.73220	0.35373	330.15890	0.33016	353.732	14.87	0.49	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	359.57780	0.35958	335.49150	0.33549	359.578	14.89	0.50	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	439.61620	0.43962	411.49640	0.41150	439.616	15.24	0.56	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	472.31070	0.47231	442.98610	0.44299	472.311	15.38	0.58	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	505.99750	0.50600	475.50490	0.47550	505.998	15.52	0.60	506,603,520.00	60,000	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	235.63510	0.23564	255.50910	0.25551	235.635	15.65	0.38	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	215.64320	0.21564	233.99880	0.23400	215.643	15.84	0.36	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	605.24180	0.60524	571.67580	0.57168	605.242	15.89	0.65	579,792,924.90	63,000	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	175.99310	0.17599	191.17160	0.19117	175.993	16.27	0.30	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	750.16530	0.75017	712.93840	0.71294	750.165	16.41	0.71	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	766.02510	0.76603	728.44860	0.72845	766.025	16.46	0.72	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	158.99470	0.15899	172.74390	0.17274	158.995	16.49	0.28	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	147.34710	0.14735	160.09680	0.16010	147.347	16.65	0.26	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	141.85420	0.14185	154.12610	0.15413	141.854	16.73	0.25	0.00	0	2,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.78	Call	136.44230	0.13644	148.38070	0.14838	136.442	16.81	0.24	0.00	0	250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	129.54880	0.12955	140.98140	0.14098	129.549	16.91	0.23	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	102.65470	0.10265	111.76830	0.11177	102.655	17.35	0.19	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	90.27450	0.09027	98.28690	0.09829	90.275	17.60	0.17	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	69.98490	0.06998	76.14480	0.07614	69.985	18.09	0.14	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	68.24060	0.06824	74.23880	0.07424	68.241	18.14	0.13	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	53.49740	0.05350	59.19970	0.05920	53.497	18.50	0.11	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	46.99170	0.04699	52.38670	0.05239	46.992	18.55	0.10	0.00	0	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	45.48220	0.04548	50.80130	0.05080	45.482	18.56	0.09	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	42.59520	0.04260	47.76390	0.04776	42.595	18.59	0.09	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	41.21540	0.04122	46.30980	0.04631	41.215	18.60	0.09	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	36.70190	0.03670	41.54000	0.04154	36.702	18.65	0.08	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	32.64720	0.03265	37.23660	0.03724	32.647	18.69	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	28.04130	0.02804	32.32080	0.03232	28.041	18.75	0.06	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	26.64520	0.02665	30.82430	0.03082	26.645	18.77	0.06	0.00	0	911.00

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\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	23.23310	0.02323	27.14900	0.02715	23.233	18.82	0.05	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	19.88420	0.01988	23.51660	0.02352	19.884	18.88	0.05	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	3.33270	0.00333	3.21530	0.00322	3.333	23.85	0.01	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.05480	14.05480	14.10640	14.10640		14.78	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.06800	14.06800	14.11960	14.11960		14.78	0.00	0.00	0	2,381.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	36.26490	0.03626	33.24250	0.03324	36.265	13.12	0.09	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	355.56440	0.35556	334.38990	0.33439	355.564	14.73	0.47	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	462.04940	0.46205	435.23990	0.43524	462.049	15.16	0.54	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	494.10310	0.49410	466.16560	0.46617	494.103	15.29	0.56	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	110.44860	0.11045	119.30850	0.11931	110.449	17.54	0.19	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	92.45330	0.09245	99.75020	0.09975	92.453	17.91	0.16	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	43.05420	0.04305	47.55590	0.04756	43.054	18.98	0.08	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	27.65530	0.02766	30.84720	0.03085	27.655	19.53	0.05	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.07290	14.07290	14.12460	14.12460		14.72	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.07620	14.07620	14.12790	14.12790		14.85	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.12290	14.12290	14.17510	14.17510		14.86	0.00	0.00	0	982.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	64.00470	0.06400	62.99570	0.06300	64.005	13.34	0.12	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	507.15640	0.50716	481.06730	0.48107	507.156	15.08	0.51	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	538.07970	0.53808	511.01910	0.51102	538.080	15.19	0.53	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	153.41880	0.15342	163.17730	0.16318	153.419	17.54	0.21	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	74.85320	0.07485	79.92480	0.07992	74.853	19.01	0.11	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	54.70680	0.05471	58.45060	0.05845	54.707	19.63	0.08	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.12460	14.12460	14.17680	14.17680		14.87	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.14480	14.14480	14.19720	14.19720		14.95	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	702.83600	0.70284	672.02250	0.67202	702.836	15.64	0.58	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	77.50950	0.07751	82.00050	0.08200	77.509	19.23	0.11	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.17360	14.17360	14.22590	14.22590		14.97	0.00	0.00	0	2,216.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	88.72230	0.08872	86.81970	0.08682	88.722	13.51	0.14	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	541.23920	0.54124	516.34410	0.51634	541.239	15.07	0.49	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	571.36830	0.57137	544.65900	0.54466	571.368	15.16	0.50	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	184.76320	0.18476	194.43180	0.19443	184.763	17.66	0.22	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	100.21350	0.10021	105.54020	0.10554	100.214	19.03	0.13	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	76.86510	0.07687	80.85260	0.08085	76.865	19.65	0.10	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.17870	14.17870	14.23100	14.23100		15.01	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.18200	14.18200	14.23440	14.23440		15.03	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.18370	14.18370	14.23610	14.23610		15.04	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	20.15870	0.02016	22.21040	0.02221	20.159	23.08	0.03	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry			14.19730	14.19730	14.24960	14.24960		15.04	0.00	0.00	0	3,757.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.20240	14.20240	14.25470	14.25470		15.02	0.00	3,550,600.00	250	27,028.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	3.47560	0.00348	3.90420	0.00390	3.476	17.45	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	44.62750	0.04463	45.18190	0.04518	44.628	13.91	0.07	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	78.94330	0.07894	77.79690	0.07780	78.943	13.44	0.12	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	105.20790	0.10521	102.65890	0.10266	105.208	13.56	0.15	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	132.60430	0.13260	128.52630	0.12853	132.604	13.67	0.18	0.00	0	11,333.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	156.82590	0.15683	151.37230	0.15137	156.826	13.75	0.21	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	839.15340	0.83915	877.97430	0.87797	839.153	14.19	0.68	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	307.27240	0.30727	292.84130	0.29284	307.272	14.26	0.33	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.75	Put	328.61080	0.32861	313.21800	0.31322	328.611	14.34	0.35	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	337.37470	0.33737	321.59260	0.32159	337.375	14.37	0.35	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.80	Put	350.77050	0.35077	334.39870	0.33440	350.771	14.41	0.36	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	397.51090	0.39751	379.15210	0.37915	397.511	14.56	0.39	0.00	0	5,908.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.92	Put	407.24600	0.40725	388.48240	0.38848	407.246	14.59	0.40	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	432.12960	0.43213	412.36080	0.41236	432.130	14.67	0.41	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	447.43630	0.44744	427.05980	0.42706	447.436	14.71	0.42	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.04	Call	630.68020	0.63068	661.79090	0.66179	630.680	14.77	0.57	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	511.43200	0.51143	488.62100	0.48862	511.432	14.89	0.46	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	562.38130	0.56238	537.63330	0.53763	562.381	15.03	0.48	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	616.70630	0.61671	589.78920	0.58979	616.706	15.20	0.51	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	654.17070	0.65417	626.25850	0.62626	654.171	15.31	0.52	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	718.73930	0.71874	689.20630	0.68921	718.739	15.50	0.55	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	745.28500	0.74528	715.11640	0.71512	745.285	15.57	0.56	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	447.68500	0.44769	469.81640	0.46982	447.685	15.57	0.44	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	848.26960	0.84827	815.82260	0.81582	848.270	15.85	0.60	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	883.75090	0.88375	850.57800	0.85058	883.751	15.94	0.61	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.75	Call	372.17410	0.37217	390.59240	0.39059	372.174	16.04	0.38	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.82	Put	971.09400	0.97109	936.24620	0.93625	971.094	16.17	0.64	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	993.38950	0.99339	958.14330	0.95814	993.389	16.22	0.64	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	310.02130	0.31002	325.11750	0.32512	310.021	16.51	0.33	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	303.37310	0.30337	318.12790	0.31813	303.373	16.56	0.32	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	276.31900	0.27632	289.66160	0.28966	276.319	16.81	0.30	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,414.03910	1.41404	1,372.94130	1.37294	1,414.039	17.23	0.74	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	215.95440	0.21595	226.03590	0.22604	215.954	17.48	0.24	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,566.22390	1.56622	1,523.59900	1.52360	1,566.224	17.57	0.77	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	167.20600	0.16721	175.47210	0.17547	167.206	18.09	0.19	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	97.38110	0.09738	101.93920	0.10194	97.381	19.37	0.12	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	96.74490	0.09674	101.26770	0.10127	96.745	19.38	0.12	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	73.28690	0.07329	76.07680	0.07608	73.287	20.16	0.09	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	71.17670	0.07118	73.92440	0.07392	71.177	20.29	0.09	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	69.48740	0.06949	72.20040	0.07220	69.487	20.40	0.08	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	57.70050	0.05770	60.18020	0.06018	57.701	21.32	0.07	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	52.85000	0.05285	55.23630	0.05524	52.850	21.79	0.06	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	51.17710	0.05118	53.53110	0.05353	51.177	21.97	0.06	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	41.49410	0.04149	44.09500	0.04410	41.494	23.13	0.05	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.22630	14.22630	14.27840	14.27840		15.08	0.00	0.00	0	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	111.74660	0.11175	109.19610	0.10920	111.747	13.59	0.16	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	569.27430	0.56927	545.11450	0.54511	569.274	15.01	0.47	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	598.13810	0.59814	573.01080	0.57301	598.138	15.08	0.49	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	215.48700	0.21549	225.02890	0.22503	215.487	17.68	0.23	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	125.50810	0.12551	130.82450	0.13082	125.508	18.98	0.14	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	98.60110	0.09860	102.58260	0.10258	98.601	19.59	0.11	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.22970	14.22970	14.28180	14.28180		15.10	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.27920	14.27920	14.33110	14.33110		15.20	0.00	0.00	0	153.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	134.21310	0.13421	131.17420	0.13117	134.213	13.70	0.17	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	597.22630	0.59723	573.91170	0.57391	597.226	15.06	0.46	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	625.74800	0.62575	601.53090	0.60153	625.748	15.13	0.47	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	241.80180	0.24180	251.66670	0.25167	241.802	17.85	0.23	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	149.15750	0.14916	154.91330	0.15491	149.158	19.08	0.15	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	120.58560	0.12059	125.04700	0.12505	120.586	19.66	0.12	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.32910	14.32910	14.38140	14.38140		15.31	0.00	0.00	0	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	153.46690	0.15347	149.97940	0.14998	153.467	13.78	0.17	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	620.12390	0.62012	597.18250	0.59718	620.124	15.09	0.45	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	648.38480	0.64838	624.60940	0.62461	648.385	15.16	0.46	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	267.61880	0.26762	277.68260	0.27768	267.619	17.98	0.24	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	171.91640	0.17192	177.89910	0.17790	171.916	19.16	0.16	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	143.19870	0.14320	146.75370	0.14675	143.199	19.77	0.13	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.33430	14.33430	14.38660	14.38660		15.29	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.33770	14.33770	14.39010	14.39010		15.30	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.35340	14.35340	14.40590	14.40590		15.32	0.00	10,305,741.20	718	22,753.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	28.50240	0.02850	28.52610	0.02853	28.502	13.72	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	135.08920	0.13509	133.19360	0.13319	135.089	13.74	0.15	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	162.39870	0.16240	158.64770	0.15865	162.399	13.82	0.18	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.03	Put	169.37210	0.16937	165.31300	0.16531	169.372	13.84	0.18	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	365.54550	0.36555	352.62890	0.35263	365.546	14.31	0.32	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	426.83370	0.42683	410.46100	0.41046	426.834	14.51	0.35	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	493.31880	0.49332	474.69680	0.47470	493.319	14.72	0.38	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	523.36230	0.52336	503.77120	0.50377	523.362	14.81	0.40	0.00	0	34,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	559.56660	0.55957	538.83980	0.53884	559.567	14.91	0.41	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	564.83990	0.56484	543.94880	0.54395	564.840	14.92	0.41	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	575.45630	0.57546	554.24130	0.55424	575.456	14.95	0.42	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	580.80380	0.58080	559.42450	0.55942	580.804	14.97	0.42	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.12	Put	586.17590	0.58618	564.63230	0.56463	586.176	14.98	0.42	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	752.48900	0.75249	726.12090	0.72612	752.489	15.41	0.49	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	329.04060	0.32904	340.40020	0.34040	329.041	17.62	0.28	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	276.21350	0.27621	285.98060	0.28598	276.213	18.08	0.24	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	266.30500	0.26631	275.66790	0.27567	266.305	18.17	0.23	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	259.47970	0.25948	268.56730	0.26857	259.480	18.24	0.22	16,232,157.50	5,000	21,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	246.43770	0.24644	254.98660	0.25499	246.438	18.38	0.21	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	243.92000	0.24392	252.36820	0.25237	243.920	18.40	0.21	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	222.60250	0.22260	230.17010	0.23017	222.603	18.65	0.20	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	191.82130	0.19182	198.10990	0.19811	191.821	19.06	0.17	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.99	Call	179.24180	0.17924	185.00290	0.18500	179.242	19.25	0.16	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	176.68100	0.17668	182.33540	0.18234	176.681	19.29	0.16	0.00	0	139,860.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	153.51930	0.15352	155.66210	0.15566	153.519	19.95	0.14	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	48.59910	0.04860	51.07530	0.05108	48.599	22.87	0.05	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.38400	14.38400	14.43710	14.43710		15.38	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	173.12930	0.17313	169.04210	0.16904	173.129	13.84	0.18	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	641.59800	0.64160	618.86650	0.61887	641.598	15.09	0.43	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	669.58640	0.66959	646.06820	0.64607	669.586	15.16	0.45	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	292.26250	0.29226	302.69810	0.30270	292.263	18.09	0.24	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	195.67070	0.19567	201.93020	0.20193	195.671	19.21	0.17	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	169.09100	0.16909	172.85070	0.17285	169.091	19.90	0.15	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.38740	14.38740	14.44060	14.44060		15.39	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.43760	14.43760	14.49120	14.49120		15.46	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.48590	14.48590	14.53990	14.53990		15.52	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.49100	14.49100	14.54500	14.54500		15.51	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.51510	14.51510	14.56950	14.56950		15.51	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	35.20310	0.03520	38.65210	0.03865	35.203	12.65	0.05	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	204.06490	0.20406	199.51360	0.19951	204.065	13.92	0.18	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	231.27900	0.23128	225.23090	0.22523	231.279	14.04	0.20	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	267.36570	0.26737	260.49360	0.26049	267.366	14.13	0.22	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	475.73840	0.47574	461.38250	0.46138	475.738	14.53	0.33	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	584.82270	0.58482	565.39880	0.56540	584.823	14.83	0.37	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	797.15510	0.79716	772.19440	0.77219	797.155	15.37	0.45	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	862.57670	0.86258	836.10500	0.83611	862.577	15.52	0.47	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	955.17960	0.95518	926.91300	0.92691	955.180	15.72	0.50	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	352.45400	0.35245	362.61000	0.36261	352.454	18.32	0.25	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	324.17500	0.32417	333.22200	0.33322	324.175	18.59	0.23	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	296.42700	0.29643	304.38010	0.30438	296.427	18.88	0.21	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	240.34100	0.24034	242.48290	0.24248	240.341	20.04	0.17	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	232.95440	0.23295	234.71160	0.23471	232.954	20.37	0.17	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry			14.54490	14.54490	14.60010	14.60010		15.57	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.59600	14.59600	14.65010	14.65010		15.66	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.66330	14.66330	14.71400	14.71400		15.81	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.68300	14.68300	14.73280	14.73280		15.90	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	59.75360	0.05975	61.96900	0.06197	59.754	13.25	0.06	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	752.78040	0.75278	732.95380	0.73295	752.780	15.30	0.40	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	400.36340	0.40036	407.12820	0.40713	400.363	18.98	0.25	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			14.77030	14.77030	14.82040	14.82040		16.02	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.85420	14.85420	14.91390	14.91390		16.18	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.04500	14.04500	14.09650	14.09650		14.84	0.00	0.00	0	449.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.20240	14.20240	14.25470	14.25470		15.02	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.35340	14.35340	14.40590	14.40590		15.32	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.51510	14.51510	14.56950	14.56950		15.51	0.00	0.00	0	0.00
£ / R	On 15/04/2019	Any day expiry			18.27250	18.27250	18.32530	18.32530		11.36	0.00	0.00	0	43.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 26/04/2019	Any day expiry			18.30600		18.30600		18.35870	18.35870		13.33	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			18.31520		18.31520		18.36780	18.36780		13.28	0.00	0.00	0	27.00
£ / R	On 31/05/2019	Any day expiry			18.41320		18.41320		18.46610	18.46610		13.92	0.00	0.00	0	91.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.45620		18.45620		18.50910	18.50910		13.91	0.00	140,562,419.20	7,616	119,144.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	681.51440	0.68151		724.36770	0.72437		681.514	13.71	0.68	0.00	0	1,000.00
£ / R	On 28/06/2019	Any day expiry			18.49970		18.49970		18.49700	18.49700		13.90	0.00	591,904.00	32	32.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.74790		18.74790		18.80210	18.80210		14.10	0.00	0.00	0	22,418.00
£ / R	On 16/09/2019	Foreign Exchange Future	19.15	Put	937.17470	0.93717		902.95820	0.90296		937.175	14.49	0.57	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.02310		19.02310		19.07710	19.07710		14.42	0.00	0.00	0	12,845.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	753.07150	0.75307		731.84130	0.73184		753.071	14.31	0.43	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	198.55620	0.19856		200.82070	0.20082		198.556	16.93	0.15	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.31920		19.31920		19.37490	19.37490		14.66	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12610	0.12610		0.12710	0.12710			17.38	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.12840	0.12840		0.12950	0.12950			16.82	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13070	0.13070		0.13170	0.13170			16.97	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13320	0.13320		0.13430	0.13430			16.94	0.00	0.00	0	0.00
€ / R	On 15/04/2019	Any day expiry			15.78470		15.78470		15.78730	15.78730		8.83	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			15.81950		15.81950		15.82200	15.82200		11.88	0.00	0.00	0	1.00
€ / R	On 31/05/2019	Any day expiry			15.93100		15.93100		15.93360	15.93360		13.79	0.00	0.00	0	2.00
€ / R	On 10/06/2019	Any day expiry			15.96290		15.96290		15.96560	15.96560		13.62	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.97570		15.97570		15.97840	15.97840		13.75	0.00	191,788,278.50	12,005	121,702.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	111.44850	0.11145		113.82970	0.11383		111.449	12.93	0.22	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	161.25410	0.16125		164.51550	0.16452		161.254	15.20	0.27	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	898.57540	0.89858		898.88380	0.89888		898.575	15.41	0.75	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry			16.17380		16.17380		16.17720	16.17720		13.85	0.00	0.00	0	0.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.28210		16.28210		16.28470	16.28470		13.99	0.00	0.00	0	42,882.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	280.95160	0.28095		283.37870	0.28338		280.952	13.18	0.30	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.85	Put	375.27790	0.37528		377.51120	0.37751		375.278	13.45	0.36	0.00	0	587.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	150.09830	0.15010		151.24460	0.15124		150.098	17.00	0.16	0.00	0	14,429.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.57410		16.57410		16.57660	16.57660		14.28	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	36.81800	0.03682		37.14020	0.03714		36.818	14.03	0.05	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	56.72160	0.05672		57.39610	0.05740		56.722	13.70	0.07	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.23	Put	66.70270	0.06670		67.55730	0.06756		66.703	13.58	0.08	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	349.74060	0.34974		351.95190	0.35195		349.741	13.32	0.29	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.85	Put	408.28670	0.40829		410.44790	0.41045		408.287	13.46	0.32	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	545.33110	0.54533		547.27010	0.54727		545.331	13.81	0.39	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	161.40410	0.16140		162.45520	0.16246		161.404	18.43	0.14	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.80	Call	160.70460	0.16070		161.75010	0.16175		160.705	18.44	0.14	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	128.42360	0.12842		129.32780	0.12933		128.424	20.01	0.11	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			16.77750		16.77750		16.78000	16.78000		14.51	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	936.83020	0.93683		940.37240	0.94037		936.830	14.33	0.55	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	832.29680	0.83230		835.58780	0.83559		832.297	14.64	0.50	0.00	0	15,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 10/02/2020	Any day expiry	17.00	Call	799.07830		0.79908		802.29810	0.80230	799.078	14.75	0.49	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	774.20540		0.77421		777.36500	0.77737	774.205	14.83	0.48	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			16.89420		16.89420		16.89610	16.89610		14.57	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.26000		96.26000		96.26000	96.26000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			634.19300		634.19300		634.09600	634.09600			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			645.93800		645.93800		645.84100	645.84100			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			659.32200		659.32200		659.22500	659.22500			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			736.55100		736.55100		736.52200	736.52200			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			750.19100		750.19100		750.16400	750.16400			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			765.73600		765.73600		765.71000	765.71000			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			666.97500		666.97500		667.43300	667.43300			0.00	0.00	0	898.00
ALBI	On 01/08/2019	Index Future			679.32700		679.32700		679.79500	679.79500			0.00	0.00	0	74.00
ALBI	On 07/11/2019	Index Future			693.40300		693.40300		693.88200	693.88200			0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.09430		10.09430		10.07720	10.07720		11.34	0.00	2,533,669.30	251	26,777.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.22650		10.22650		10.20970	10.20970		11.38	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.35450		10.35450		10.33820	10.33820		11.60	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	197.08700		0.19709		194.64570	0.19465	197.087	12.84	0.30	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.49210		10.49210		10.47630	10.47630		11.84	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.55130		10.55130		10.55960	10.55960		12.68	0.00	0.00	0	2,200.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.69260		10.69260		10.70130	10.70130		12.76	0.00	0.00	0	1,165.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.82720		10.82720		10.83520	10.83520		12.95	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			10.97030		10.97030		10.97890	10.97890		13.01	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.11460		14.11460		14.14630	14.14630		13.75	0.00	0.00	0	1,093.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.39950		14.39950		14.43170	14.43170		14.37	0.00	0.00	0	300.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.67200		14.67200		14.70400	14.70400		14.98	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			14.96990		14.96990		15.00300	15.00300		15.42	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.14110		2.14110		2.14140	2.14140		12.87	0.00	0.00	0	235.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.18340		2.18340		2.18380	2.18380		12.98	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.22400		2.22400		2.22390	2.22390		12.91	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.26810		2.26810		2.26840	2.26840		13.23	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	10.74794	77.56394		10.73398	77.64729				0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	10.84924	79.00027		10.83474	79.08544				0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	10.95505	76.84179		10.93997	76.92886				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	11.01764	79.36679		11.00367	79.46231				0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.11730	80.83658		11.10281	80.93412				0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.22150	78.24564		11.20645	78.34529				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	660.62200	660.62200		661.12500	661.12500				0.00	0.00	0	449.00
GOVI	On 01/08/2019	GOVI	672.85500	672.85500		673.37000	673.37000				0.00	0.00	0	2.00
GOVI	On 07/11/2019	GOVI	686.79800	686.79800		687.32500	687.32500				0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.79310	1.79310		1.79970	1.79970			14.89	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.81690	1.81690		1.82370	1.82370			14.71	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.83920	1.83920		1.84630	1.84630			15.35	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	133.79425	133.79425		133.52988	133.52988				0.00	0.00	0	685.00
I2025	On 01/08/2019	Bond Future	134.86918	134.86918		134.60025	134.60025				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.69869	137.69869		137.42441	137.42441				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	100.10527	100.10527		99.67746	99.67746				0.00	135,042,009.23	1,349	2,954.00
I2029	On 01/08/2019	Bond Future	101.98383	101.98383		101.54828	101.54828				0.00	137,576,186.67	1,349	1,349.00
I2029	On 07/11/2019	Bond Future	103.03198	103.03198		102.58749	102.58749				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	101.92751	101.92751		101.58262	101.58262				0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	103.84041	103.84041		103.48923	103.48923				0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	104.85241	104.85241		104.49420	104.49420				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	120.55237	120.55237		120.30616	120.30616				0.00	363,465,395.55	3,015	10,413.00
I2038	On 01/08/2019	Bond Future	121.19922	121.19922		120.94891	120.94891				0.00	365,415,648.30	3,015	3,015.00
I2038	On 07/11/2019	Bond Future	123.74211	123.74211		123.48660	123.48660				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 02/05/2019	Bond Future		112.01235	112.01235		112.03111	112.03111			0.00	450,065,622.30	4,018	11,464.00
I2046	On 01/08/2019	Bond Future		114.11451	114.11451		114.13374	114.13374			0.00	458,512,101.18	4,018	4,018.00
I2046	On 07/11/2019	Bond Future		114.79359	114.79359		114.81357	114.81357			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		117.23539	117.23539		117.01579	117.01579			0.00	308,329,075.70	2,630	10,666.00
I2050	On 01/08/2019	Bond Future		117.64422	117.64422		117.42089	117.42089			0.00	309,404,298.60	2,630	2,630.00
I2050	On 07/11/2019	Bond Future		120.11238	120.11238		119.88453	119.88453			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		255.23000	255.23000		254.74700	254.74700			0.00	0.00	0	723.00
IGOV	On 01/08/2019	Index Future		260.02000	260.02000		259.52800	259.52800			0.00	0.00	0	299.00
IGOV	On 07/11/2019	Index Future		265.47400	265.47400		264.97300	264.97300			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13750	0.13750		0.13840	0.13840			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13570	0.13570		0.13820	0.13820			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.13520	0.13520		0.13800	0.13800			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13600	0.13600		0.13790	0.13790			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.65730	1.65730		1.65820	1.65820		11.45	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future		1.68130	1.68130		1.68200	1.68200		11.92	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future		1.70330	1.70330		1.70400	1.70400		11.97	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.51760	9.51760		9.50370	9.50370		12.28	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.64260	9.64260		9.62800	9.62800		12.45	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		9.76170	9.76170		9.74650	9.74650		12.59	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		9.88900	9.88900		9.87370	9.87370		12.75	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.32460	1.32460		1.32690	1.32690			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future		1.33030	1.33030		1.33260	1.33260			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future		1.33440	1.33440		1.33660	1.33660			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future		1.31410	1.31410		1.31300	1.31300			0.00	0.00	0	350.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future		1.32000	1.32000		1.31900	1.31900			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future		1.32530	1.32530		1.32430	1.32430			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future		1.33100	1.33100		1.32980	1.32980			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future		1.13750	1.13750		1.13350	1.13350			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future		1.14640	1.14640		1.14240	1.14240			0.00	0.00	0	143.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.15470		1.15470		1.15070	1.15070			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.16390		1.16390		1.15970	1.15970			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.48759		115.06056		8.48823	115.05677		6.15	0.00	58,680,885.60	510	97,778.00
R186	On 02/05/2019	Bond Future	8.50	Call	697.99000		0.69799		712.32000	0.71232	697.990	6.15	0.52	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,130.48000		1.13048		1,142.77000	1.14277	1,130.480	6.25	0.68	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Put	298.28000		0.29828		313.52000	0.31352	298.280	6.27	0.28	0.00	0	4,100.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,254.97000		1.25497		1,266.42000	1.26642	1,254.970	6.27	0.72	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,475.03000		1.47503		1,484.88000	1.48488	1,475.030	6.31	0.77	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,955.60000		1.95560		1,962.02000	1.96202	1,955.600	6.41	0.86	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	65.85000		0.06585		72.90000	0.07290	65.850	6.52	0.08	0.00	0	4,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	33.11000		0.03311		37.61000	0.03761	33.110	6.64	0.04	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	3,015.45000		3.01545		3,016.16000	3.01616	3,015.450	6.64	0.96	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	23.12000		0.02312		26.63000	0.02663	23.120	6.70	0.03	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	4,125.56000		4.12556		4,123.29000	4.12329	4,125.560	6.88	0.99	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	4,404.65000		4.40465		4,401.98000	4.40198	4,404.650	6.94	0.99	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	4,683.52000		4.68352		4,680.54000	4.68054	4,683.520	6.99	0.99	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	0.03000		0.00003		0.05000	0.00005	0.030	7.21	0.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.21	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.21	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.21	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.53485		111.89237		8.53546	111.88886		6.34	0.00	0.00	0	1,056.00
R186	On 01/08/2019	Bond Future	8.30	Call	955.99000		0.95599		961.21000	0.96121	955.990	6.23	0.37	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	1,161.23000		1.16123		1,169.58000	1.16958	1,161.230	6.48	0.40	0.00	0	4,150.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,509.46000		3.50946		3,512.63000	3.51263	3,509.460	6.84	0.76	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	44.88000		0.04488		46.20000	0.04620	44.880	7.38	0.03	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.57300		114.21156		8.57359	114.20827		6.29	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,290.08000		1.29008		0.00000	0.00000	1,290.080	6.09	0.37	209,082,294.38	5,000	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,811.85000		1.81185		0.00000	0.00000	1,811.850	6.47	0.43	244,281,377.26	5,000	5,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			301.89796		301.89796		300.97352	300.97352			0.00	422,657,144.00	1,400	2,500.00
R197	On 01/08/2019	Bond Future			300.11331		300.11331		299.17239	299.17239			0.00	420,158,634.00	1,400	1,400.00
R197	On 07/11/2019	Bond Future			306.40960		306.40960		305.44959	305.44959			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			232.36902		232.36902		231.88281	231.88281			0.00	473,335,693.74	2,037	8,717.00
R202	On 01/08/2019	Bond Future			232.77244		232.77244		232.27789	232.27789			0.00	474,157,460.28	2,037	2,037.00
R202	On 07/11/2019	Bond Future			237.65588		237.65588		237.15130	237.15130			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 02/05/2019	Bond Future			7.62473		101.82324		7.63007	101.80580		2.74	0.00	0.00	0	62,579.00
R2023	On 01/08/2019	Bond Future			7.62994		103.70888		7.63560	103.69144		2.78	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.61816		101.92366		7.62427	101.90608		3.07	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			9.04927		94.98832		9.04999	94.98367		8.63	0.00	0.00	0	43,707.00
R2030	On 02/05/2019	Bond Future	8.90	Call	370.90000		0.37090		385.97000	0.38597	370.900	8.52	0.31	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,364.99000		2.36499		2,371.96000	2.37196	2,364.990	9.19	0.87	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	0.34000		0.00034		0.46000	0.00046	0.340	10.14	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.10829		92.74251		9.10899	92.73807		8.93	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	257.02000		0.25702		260.35000	0.26035	257.020	8.13	0.13	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	707.83000		0.70783		713.15000	0.71315	707.830	8.58	0.27	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,987.06000		1.98706		1,993.00000	1.99300	1,987.060	9.09	0.53	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,236.12000		2.23612		2,241.87000	2.24187	2,236.120	9.17	0.57	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	695.40000		0.69540		703.34000	0.70334	695.400	9.89	0.23	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	683.29000		0.68329		691.17000	0.69117	683.290	9.91	0.23	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.15702		94.66507		9.15771	94.66078		8.92	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			9.27873		93.17333		9.27942	93.16847		9.79	0.00	0.00	0	42,003.00
R2032	On 01/08/2019	Bond Future			9.33624		94.89882		9.33692	94.89411		9.72	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.39088		92.70313		9.39156	92.69850		10.13	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			9.48884		96.64007		9.47443	96.75271		10.55	0.00	589,890,987.28	6,104	67,790.00
R2035	On 01/08/2019	Bond Future			9.54723		98.42973		9.53231	98.54477		10.49	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.60629		95.96404		9.59082	96.08164		10.99	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			9.57475		93.14167		9.56038	93.25488		11.12	0.00	0.00	0	51,935.00
R2037	On 01/08/2019	Bond Future			9.63723		90.61132		9.62236	90.72692		11.59	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.69195		92.48983		9.67657	92.60797		11.61	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			9.65467		96.53931		9.64030	96.66131		11.53	0.00	0.00	0	23,633.00
R2040	On 02/05/2019	Bond Future	9.60	Call	803.83000		0.80383		882.77000	0.88277	803.830	11.28	0.43	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	9.65	Put	1,044.80000		1.04480		1,010.16000	1.01016	1,044.800	11.37	0.50	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.15	Put	81.82000		0.08182		82.60000	0.08260	81.820	12.31	0.07	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,510.47000		4.51047		4,633.53000	4.63353	4,510.470	12.43	0.95	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.71694		93.82168		9.70209	93.94616		12.04	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.77178		95.76673		9.75642	95.89404		12.08	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 02/05/2019	Bond Future			9.67404		93.66601		9.65964	93.79094		12.14	0.00	0.00	0	38,044.00
R2044	On 01/08/2019	Bond Future			9.73362		91.02022		9.71874	91.14781		12.69	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,137.77000		1.13777		1,186.95000	1.18695	1,137.770	11.97	0.31	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,132.11000		3.13211		3,217.94000	3.21794	3,132.110	12.87	0.58	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	665.76000		0.66576		652.66000	0.65266	665.760	14.34	0.17	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.78603		92.90721		9.77067	93.03758		12.76	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			9.62231		93.13182		9.60280	93.30749		12.57	0.00	0.00	0	101,201.00
R2048	On 01/08/2019	Bond Future			9.67435		94.85649		9.65424	95.03570		12.55	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.72683		92.38019		9.70607	92.56332		13.23	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			6.68538		102.60400		6.65633	102.62342		0.18	0.00	0.00	0	6,013.00
R207	On 01/08/2019	Bond Future			6.16998		100.86292		6.12386	100.88302		0.17	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future			3.71941		102.95357		3.60385	102.97430		0.06	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			6.83670		100.52128		6.83605	100.52242		0.83	0.00	0.00	0	15,592.00
R208	On 01/08/2019	Bond Future			6.72794		102.38281		6.72699	102.38427		0.88	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.50761		101.09895		6.50630	101.10066		0.92	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			9.43738		73.95526		9.42291	74.05214		11.95	0.00	593,934,693.06	8,031	99,298.00
R209	On 02/05/2019	Bond Future	9.35	Call	551.62000		0.55162		609.95000	0.60995	551.620	11.71	0.39	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,375.74000		3.37574		3,473.34000	3.47334	3,375.740	12.87	0.94	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	1.46000		0.00146		1.65000	0.00165	1.460	14.05	0.00	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	0.19000		0.00019		0.24000	0.00024	0.190	14.05	0.00	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.48943		75.32479		9.47449	75.42377		11.93	0.00	2,410,393.28	32	32.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,375.93000		1.37593		1,425.38000	1.42538	1,375.930	11.64	0.41	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,191.91000		3.19191		3,266.60000	3.26660	3,191.910	12.40	0.67	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	387.50000		0.38750		380.23000	0.38023	387.500	13.90	0.13	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.53910		73.73253		9.52367	73.83368		12.47	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

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/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	184.83187		184.83187		184.86341	184.86341			0.00	313,290,019.65	1,695	2,268.00
R210	On 01/08/2019	Bond Future	188.30049		188.30049		188.33315	188.33315			0.00	130,868,840.55	695	695.00
R210	On 07/11/2019	Bond Future	189.65113		189.65113		189.68500	189.68500			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	157.41101		157.41101		157.20995	157.20995			0.00	240,209,201.26	1,526	8,946.00
R212	On 01/08/2019	Bond Future	158.17725		158.17725		157.97294	157.97294			0.00	241,378,483.50	1,526	1,526.00
R212	On 07/11/2019	Bond Future	161.49584		161.49584		161.28753	161.28753			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	9.16783	85.82883		9.16848	85.82469			9.55	0.00	0.00	0	28,739.00
R213	On 01/08/2019	Bond Future	9.22101	87.41821		9.22163	87.41432			9.50	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.27410	85.67619		9.27472	85.67237			9.91	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	9.63749	72.80519		9.62302	72.90618			12.91	0.00	0.00	0	21,077.00
R214	On 01/08/2019	Bond Future	9.69032	74.15344		9.67541	74.25649			12.86	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.74372	72.39032		9.72832	72.49574			13.49	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.39290	10.39290		10.41750	10.41750			12.76	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.52870	10.52870		10.55440	10.55440			12.76	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.65890	10.65890		10.68470	10.68470			12.95	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.34750	2.34750		2.35490	2.35490			24.03	0.00	0.00	0	3,646.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.23370	2.23370		2.24620	2.24620			23.54	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.13720	2.13720		2.15300	2.15300			24.11	0.00	0.00	0	0.00
Total for Derivatives :												8,782,023,007.07	240,938	9 804 415.00
Grand Total:												8,782,023,007.07	240,938	9 804 415.00