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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/04/2019

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 26/04/2019	Any day expiry	14.44000	14.44000		14.40280	14.40280		15.36	0.00	3,417,681.20	236	113.00
\$ / R	On 29/04/2019	Any day expiry	14.44510	14.44510		14.40800	14.40800		13.10	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry	14.44680	14.44680		14.40970	14.40970		13.53	0.00	0.00	0	4,000.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	0.03800	0.00004	0.04300	0.00004	0.038	26.58	0.00	0.00	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	957.01750	0.95702	920.13320	0.92013	957.018	20.56	1.00	0.00	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.95	Put	3.79570	0.00380	6.60730	0.00661	3.796	16.50	0.03	0.00	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Call	268.56550	0.26857	239.97350	0.23997	268.565	15.02	0.84	0.00	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	21.76550	0.02177	30.27350	0.03027	21.766	15.02	0.16	0.00	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	29.91490	0.02991	40.22200	0.04022	29.915	14.72	0.21	0.00	250.00
\$ / R	On 30/04/2019	Any day expiry	14.45	Call	89.70660	0.08971	78.12860	0.07813	89.707	13.53	0.50	0.00	734.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	13.76560	0.01377	11.89980	0.01190	13.766	17.65	0.10	0.00	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	0.21870	0.00022	0.24600	0.00025	0.219	22.83	0.00	0.00	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	0.01710	0.00002	0.01870	0.00002	0.017	23.70	0.00	0.00	250.00
\$ / R	On 07/05/2019	Any day expiry	14.45890	14.45890		14.42170	14.42170		16.18	0.00	0.00	0	85,000.00
\$ / R	On 07/05/2019	Any day expiry	13.75	Put	8.19420	0.00819	6.94000	0.00694	8.194	16.54	0.05	0.00	22,000.00
\$ / R	On 07/05/2019	Any day expiry	13.95	Call	532.52790	0.53253	491.30200	0.49130	532.528	16.44	0.89	0.00	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 07/05/2019	Any day expiry	14.03	Call	463.30520	0.46331	420.45880	0.42046	463.305	16.39	0.85	0.00	0	65,000.00
\$ / R	On 09/05/2019	Any day expiry			14.46230	14.46230	14.42510	14.42510		16.93	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	750.97580	0.75098	713.08000	0.71308	750.976	16.09	0.95	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	345.21810	0.34522	298.40260	0.29840	345.218	16.55	0.72	0.00	0	50,000.00
\$ / R	On 10/05/2019	Any day expiry			14.46400	14.46400	14.42680	14.42680		16.80	0.00	0.00	0	0.00
\$ / R	On 10/05/2019	Any day expiry	14.18	Put	79.60990	0.07961	72.96720	0.07297	79.610	16.28	0.27	0.00	0	40,000.00
\$ / R	On 13/05/2019	Any day expiry			14.46900	14.46900	14.43170	14.43170		16.10	0.00	0.00	0	93.00
\$ / R	On 15/05/2019	Any day expiry			14.47240	14.47240	14.43510	14.43510		15.98	0.00	0.00	0	2.00
\$ / R	On 17/05/2019	Any day expiry			14.47580	14.47580	14.43850	14.43850		16.05	0.00	0.00	0	0.00
\$ / R	On 17/05/2019	Any day expiry	13.75	Put	10.99620	0.01100	13.48570	0.01349	10.996	13.21	0.05	0.00	0	20,000.00
\$ / R	On 17/05/2019	Any day expiry	13.90	Put	26.90930	0.02691	30.43160	0.03043	26.909	13.78	0.11	0.00	0	2,000.00
\$ / R	On 17/05/2019	Any day expiry	14.00	Put	44.31130	0.04431	0.00000	0.00000	44.311	14.16	0.16	4,765,859.28	2,000	2,000.00
\$ / R	On 17/05/2019	Any day expiry	14.40	Call	261.55000	0.26155	230.20370	0.23020	261.550	15.67	0.56	0.00	0	40,000.00
\$ / R	On 17/05/2019	Any day expiry	14.60	Call	177.23370	0.17723	150.85950	0.15086	177.234	16.44	0.42	0.00	0	40,000.00
\$ / R	On 17/05/2019	Any day expiry	15.00	Call	77.73120	0.07773	0.00000	0.00000	77.731	18.01	0.22	6,291,958.40	2,000	2,000.00
\$ / R	On 17/05/2019	Any day expiry	15.10	Call	62.98710	0.06299	50.20030	0.05020	62.987	18.41	0.18	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry			14.48120	14.48120	14.44370	14.44370		15.63	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	357.10790	0.35711	324.85960	0.32486	357.108	14.85	0.67	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	51.91000	0.05191	42.85770	0.04286	51.910	18.43	0.15	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	29.39470	0.02939	23.77900	0.02378	29.395	19.01	0.09	0.00	0	21,000.00
\$ / R	On 24/05/2019	Any day expiry			14.48830	14.48830	14.45050	14.45050		15.52	0.00	0.00	0	0.00
\$ / R	On 24/05/2019	Any day expiry	14.20	Put	120.92090	0.12092	133.25200	0.13325	120.921	14.74	0.31	0.00	0	50,000.00
\$ / R	On 29/05/2019	Any day expiry			14.49710	14.49710	14.45920	14.45920		15.22	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.50060	14.50060	14.46260	14.46260		15.25	0.00	3,432,030.00	236	327.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	4.24470	0.00424	4.68950	0.00469	4.245	16.36	0.02	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	139.00630	0.13901	150.05630	0.15006	139.006	14.59	0.32	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	158.14170	0.15814	170.22410	0.17022	158.142	14.70	0.34	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	123.14100	0.12314	113.05990	0.11306	123.141	17.01	0.27	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	34.07670	0.03408	30.75770	0.03076	34.077	19.42	0.09	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	17.48490	0.01748	15.38920	0.01539	17.485	20.12	0.05	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.50580	14.50580	14.46780	14.46780		15.08	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.50750	14.50750	14.46950	14.46950		15.10	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.51800	14.51800	14.47990	14.47990		15.02	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	57.73600	0.05774	61.75890	0.06176	57.736	13.71	0.15	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	113.84500	0.11384	121.23460	0.12123	113.845	14.16	0.25	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	143.21330	0.14321	152.18550	0.15219	143.213	14.33	0.30	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.52500	14.52500	14.48690	14.48690		15.07	0.00	1,309,544,950.00	90,158	835,129.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.03450	0.00003	0.03370	0.00003	0.035	22.74	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	0.99670	0.00100	0.98590	0.00099	0.997	17.02	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	2.64230	0.00264	2.64300	0.00264	2.642	15.99	0.01	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	3.42990	0.00343	3.44190	0.00344	3.430	15.71	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	5.32830	0.00533	5.37720	0.00538	5.328	15.24	0.02	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	6.21850	0.00622	6.28820	0.00629	6.219	15.07	0.02	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	6.54630	0.00655	6.62400	0.00662	6.546	15.01	0.02	0.00	0	165,703.00

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	13.10	Put	8.67570	0.00868	8.78870	0.00879	8.676	14.80	0.03	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	12.43250	0.01243	12.58370	0.01258	12.433	14.62	0.04	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	13.18520	0.01319	13.34480	0.01334	13.185	14.59	0.04	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	13.57690	0.01358	13.74050	0.01374	13.577	14.57	0.04	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	14.81490	0.01481	14.99330	0.01499	14.815	14.53	0.05	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	15.69580	0.01570	15.88470	0.01588	15.696	14.50	0.05	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	18.10700	0.01811	18.32590	0.01833	18.107	14.43	0.05	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,052.43930	1.05244	1,014.69690	1.01470	1,052.439	14.20	0.92	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	35.80540	0.03581	36.31250	0.03631	35.805	14.05	0.10	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	960.80540	0.96081	923.21250	0.92321	960.805	14.05	0.90	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	65.17100	0.06517	68.81450	0.06881	65.171	13.81	0.16	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	705.26660	0.70527	671.65420	0.67165	705.267	13.94	0.81	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	82.60500	0.08261	87.22170	0.08722	82.605	13.96	0.19	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	645.31220	0.64531	612.78510	0.61279	645.312	14.09	0.78	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	105.80810	0.10581	111.67240	0.11167	105.808	14.13	0.23	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	630.80810	0.63081	598.57240	0.59857	630.808	14.13	0.77	0.00	0	15,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	123.49710	0.12350	130.27520	0.13028	123.497	14.24	0.26	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	126.62150	0.12662	133.56040	0.13356	126.621	14.26	0.26	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	171.97180	0.17197	181.10960	0.18111	171.972	14.50	0.33	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	191.77790	0.19178	201.82040	0.20182	191.778	14.60	0.35	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	212.90750	0.21291	223.88040	0.22388	212.908	14.69	0.38	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	410.35300	0.41035	384.17700	0.38418	410.353	14.79	0.60	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	373.97130	0.37397	349.15340	0.34915	373.971	14.92	0.56	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	302.10320	0.30210	280.42120	0.28042	302.103	15.31	0.48	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	387.79810	0.38780	405.18180	0.40518	387.798	15.46	0.54	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	400.39960	0.40040	418.16300	0.41816	400.400	15.52	0.55	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	271.76680	0.27177	251.62010	0.25162	271.767	15.55	0.45	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	250.89490	0.25089	231.87100	0.23187	250.895	15.73	0.42	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	241.03540	0.24104	222.55720	0.22256	241.035	15.82	0.41	0.00	0	2,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	219.43970	0.21944	202.21110	0.20221	219.440	16.03	0.38	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	172.18610	0.17219	157.92040	0.15792	172.186	16.57	0.31	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	150.46180	0.15046	137.67740	0.13768	150.462	16.87	0.28	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	114.77650	0.11478	104.33990	0.10434	114.776	17.45	0.22	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	111.65060	0.11165	101.45110	0.10145	111.651	17.51	0.21	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	87.14840	0.08715	78.88070	0.07888	87.148	17.99	0.17	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	78.11230	0.07811	70.59450	0.07059	78.112	18.21	0.16	0.00	0	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	76.01020	0.07601	68.66990	0.06867	76.010	18.26	0.15	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	71.98230	0.07198	64.98430	0.06498	71.982	18.37	0.15	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	70.05190	0.07005	63.22120	0.06322	70.052	18.42	0.14	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	63.71920	0.06372	57.43990	0.05744	63.719	18.61	0.13	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	57.99010	0.05799	52.22090	0.05222	57.990	18.80	0.12	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	51.42220	0.05142	46.24930	0.04625	51.422	19.04	0.11	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	49.41360	0.04941	44.42620	0.04443	49.414	19.12	0.10	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	44.45050	0.04445	39.10990	0.03911	44.451	19.34	0.09	0.00	0	5,020.00

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\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	38.06860	0.03807	33.36210	0.03336	38.069	19.40	0.08	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	1.54550	0.00155	1.32500	0.00133	1.546	21.55	0.00	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.53540	14.53540	14.49720	14.49720		15.10	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.54950	14.54950	14.51110	14.51110		15.07	0.00	0.00	0	2,381.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	8.06070	0.00806	8.36180	0.00836	8.061	13.89	0.02	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	136.86960	0.13687	141.58410	0.14158	136.870	14.15	0.26	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	200.14070	0.20014	207.22660	0.20723	200.141	14.46	0.33	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	220.41820	0.22042	228.23690	0.22824	220.418	14.55	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	177.03060	0.17703	162.60490	0.16260	177.031	16.75	0.29	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	146.65550	0.14666	134.09640	0.13410	146.655	17.18	0.24	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	69.93880	0.06994	63.26140	0.06326	69.939	18.74	0.13	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	43.12950	0.04313	38.24620	0.03825	43.129	19.25	0.08	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.55470	14.55470	14.51630	14.51630		15.00	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.55830	14.55830	14.51980	14.51980		15.03	0.00	0.00	0	0.00
\$ / R	On 04/07/2019	Any day expiry			14.56000	14.56000	14.52150	14.52150		15.01	0.00	0.00	0	175.00
\$ / R	On 31/07/2019	Any day expiry			14.60790	14.60790	14.56870	14.56870		15.10	0.00	7,031,141.00	478	1,460.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	18.54030	0.01854	16.20090	0.01620	18.540	13.49	0.04	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	254.88340	0.25488	261.15140	0.26115	254.883	14.46	0.34	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	275.86910	0.27587	282.66370	0.28266	275.869	14.54	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	230.96780	0.23097	214.24340	0.21424	230.968	16.78	0.30	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	111.73590	0.11174	102.53850	0.10254	111.736	18.50	0.16	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	79.86990	0.07987	72.85350	0.07285	79.870	19.13	0.12	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.60980	14.60980	14.57050	14.57050		15.11	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.63160	14.63160	14.59180	14.59180		15.21	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	404.37820	0.40438	413.21240	0.41321	404.378	14.95	0.43	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	113.49770	0.11350	104.13210	0.10413	113.498	18.73	0.15	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.66240	14.66240	14.62190	14.62190		15.26	0.00	1,771,980.00	120	2,336.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	35.74840	0.03575	33.31860	0.03332	35.748	13.91	0.07	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	297.11020	0.29711	302.41750	0.30242	297.110	14.56	0.34	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	318.52680	0.31853	324.29310	0.32429	318.527	14.64	0.35	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	268.97110	0.26897	250.44410	0.25044	268.971	17.00	0.30	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	145.48800	0.14549	134.06360	0.13406	145.488	18.56	0.18	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	109.90620	0.10991	100.89750	0.10090	109.906	19.19	0.14	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.66780	14.66780	14.62730	14.62730		15.21	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.67140	14.67140	14.63080	14.63080		15.24	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.67320	14.67320	14.63260	14.63260		15.24	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	21.25740	0.02126	18.54560	0.01855	21.257	21.93	0.03	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry			14.68750	14.68750	14.64670	14.64670		15.35	0.00	0.00	0	3,757.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.69290	14.69290	14.65200	14.65200		15.32	0.00	573,023.10	39	27,618.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	1.81030	0.00181	1.70930	0.00171	1.810	18.73	0.00	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	22.43190	0.02243	22.42920	0.02243	22.432	15.00	0.04	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	37.21760	0.03722	36.82710	0.03683	37.218	14.21	0.06	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	45.58690	0.04559	44.97650	0.04498	45.587	13.89	0.08	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	54.28280	0.05428	53.45100	0.05345	54.283	13.61	0.09	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	64.53950	0.06454		63.71260	0.06371	64.539	13.55	0.10	0.00	0	3,900.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,180.80490	1.18080		1,140.12280	1.14012	1,180.805	13.91	0.81	0.00	0	5,666.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	150.01570	0.15002		150.45460	0.15045	150.016	13.96	0.20	0.00	0	2,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	13.75	Put	162.83730	0.16284		163.52220	0.16352	162.837	14.01	0.21	0.00	0	1,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	168.16870	0.16817		168.95780	0.16896	168.169	14.03	0.22	0.00	0	28,500.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	13.80	Put	176.38360	0.17638		177.33720	0.17734	176.384	14.05	0.23	0.00	0	14,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	205.69550	0.20570		207.25790	0.20726	205.695	14.15	0.25	0.00	0	5,908.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	13.92	Put	211.92040	0.21192		213.94620	0.21395	211.920	14.16	0.26	0.00	0	2,149.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	228.36370	0.22836		231.24790	0.23125	228.364	14.22	0.27	0.00	0	800.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	238.93390	0.23893		242.02840	0.24203	238.934	14.27	0.28	0.00	0	1,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.04	Call	906.38650	0.90639		868.86940	0.86887	906.386	14.33	0.71	0.00	0	1,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	284.15660	0.28416		288.15320	0.28815	284.157	14.45	0.31	0.00	0	177.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	321.15780	0.32116		325.89350	0.32589	321.158	14.58	0.34	0.00	0	2,700.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.25	Call	781.34390	0.78134		745.52700	0.74553	781.344	14.64	0.65	0.00	0	500.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	360.77930	0.36078		366.30720	0.36631	360.779	14.72	0.37	0.00	0	9,783.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	388.63900	0.38864		394.71320	0.39471	388.639	14.81	0.38	0.00	0	111.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	437.59160	0.43759		444.62550	0.44463	437.592	14.96	0.41	0.00	0	17,287.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	458.03990	0.45804		465.47240	0.46547	458.040	15.02	0.43	0.00	0	14,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	650.93990	0.65094		617.47240	0.61747	650.940	15.02	0.57	16,893,838.52	2,000	16,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	539.03370	0.53903		548.00530	0.54801	539.034	15.24	0.47	0.00	0	3,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	567.50100	0.56750		577.82150	0.57782	567.501	15.32	0.48	0.00	0	1,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.75	Call	540.29380	0.54029		510.35500	0.51035	540.294	15.41	0.50	0.00	0	1,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.82	Put	640.40980	0.64041		652.27390	0.65227	640.410	15.55	0.52	0.00	0	1,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	659.25080	0.65925		671.50490	0.67150	659.251	15.60	0.52	0.00	0	3,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	449.86750	0.44987		423.14960	0.42315	449.868	15.89	0.44	0.00	0	750.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	440.08670	0.44009		413.75060	0.41375	440.087	15.94	0.43	0.00	0	177.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	400.13550	0.40014		375.44030	0.37544	400.136	16.19	0.40	0.00	0	111.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,027.97080	1.02797		1,046.84510	1.04685	1,027.971	16.61	0.65	0.00	0	5,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	310.34180	0.31034		289.85830	0.28986	310.342	16.85	0.32	0.00	0	28,500.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,166.52590	1.16653		1,187.49600	1.18750	1,166.526	16.95	0.69	0.00	0	2,571.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	240.50140	0.24050		223.77370	0.22377	240.501	17.54	0.26	0.00	0	1,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	138.35430	0.13835		127.53110	0.12753	138.354	18.91	0.16	0.00	0	2,149.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	137.40090	0.13740		126.64170	0.12664	137.401	18.93	0.16	0.00	0	14,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	101.38030	0.10138		93.15810	0.09316	101.380	19.66	0.12	0.00	0	17,287.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	97.45840	0.09746		89.52480	0.08952	97.458	19.75	0.12	0.00	0	9,783.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	94.32440	0.09432		86.62510	0.08663	94.324	19.84	0.11	0.00	0	800.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	72.67740	0.07268		66.29210	0.06629	72.677	20.50	0.09	0.00	0	5,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	62.41430	0.06241		56.58350	0.05658	62.414	20.73	0.08	0.00	0	2,700.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	58.89410	0.05889		53.29140	0.05329	58.894	20.81	0.07	0.00	0	2,571.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	40.06810	0.04007		35.78150	0.03578	40.068	21.38	0.05	0.00	0	1,200.00	
\$ / R	On 30/09/2019	Any day expiry			14.71820	14.71820		14.67690	14.67690		15.32	0.00	0.00	0	98.00	
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	53.24990	0.05325		50.54390	0.05054	53.250	14.06	0.08	0.00	0	500.00	
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	331.78320	0.33178		335.99050	0.33599	331.783	14.57	0.34	0.00	0	250.00	
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	353.42940	0.35343		358.07550	0.35808	353.429	14.64	0.35	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	15.68	Call	305.67650	0.30568	285.58650	0.28559	305.677	17.09	0.31	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	177.87470	0.17787	164.62140	0.16462	177.875	18.53	0.19	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	138.08410	0.13808	127.40210	0.12740	138.084	19.15	0.15	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.72190	14.72190	14.68040	14.68040		15.34	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.77500	14.77500	14.73240	14.73240		15.51	0.00	0.00	0	153.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	70.08500	0.07008	67.33820	0.06734	70.085	14.14	0.10	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	363.56570	0.36357	366.95170	0.36695	363.566	14.64	0.33	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	385.38170	0.38538	389.16960	0.38917	385.382	14.71	0.35	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	335.06060	0.33506	314.01270	0.31401	335.061	17.31	0.30	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	206.01380	0.20601	191.51010	0.19151	206.014	18.63	0.20	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	164.99330	0.16499	152.98980	0.15299	164.993	19.21	0.16	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.82830	14.82830	14.78570	14.78570		15.64	0.00	0.00	0	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	83.99570	0.08400	81.76360	0.08176	83.996	14.12	0.10	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	390.18600	0.39019	393.51230	0.39351	390.186	14.69	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	412.17950	0.41218	415.87900	0.41588	412.179	14.77	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	366.03580	0.36604	344.92950	0.34493	366.036	17.52	0.31	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	234.33830	0.23434	219.30420	0.21930	234.338	18.76	0.21	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	191.84690	0.19185	179.20640	0.17921	191.847	19.30	0.17	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.83350	14.83350	14.79130	14.79130		15.62	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.83700	14.83700	14.79500	14.79500		15.64	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.85280	14.85280	14.81160	14.81160		15.66	0.00	222,792.00	15	22,753.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	14.11570	0.01412	14.92260	0.01492	14.116	14.22	0.02	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	74.17550	0.07418	74.19740	0.07420	74.176	14.08	0.09	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	89.43690	0.08944	89.06260	0.08906	89.437	14.06	0.11	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.03	Put	93.28710	0.09329	92.80850	0.09281	93.287	14.06	0.11	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	217.10340	0.21710	215.91150	0.21591	217.103	14.26	0.21	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	257.78310	0.25778	257.03780	0.25704	257.783	14.36	0.24	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	303.12350	0.30312	302.93940	0.30294	303.123	14.47	0.27	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	324.00790	0.32401	324.09840	0.32410	324.008	14.51	0.28	0.00	0	34,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	349.47800	0.34948	350.49720	0.35050	349.478	14.56	0.30	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	353.21440	0.35321	354.57180	0.35457	353.214	14.57	0.30	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	360.76070	0.36076	362.80580	0.36281	360.761	14.59	0.31	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	364.85420	0.36485	366.96090	0.36696	364.854	14.60	0.31	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.12	Put	368.97410	0.36897	371.14290	0.37114	368.974	14.61	0.31	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	499.76200	0.49976	503.95320	0.50395	499.762	15.03	0.38	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	444.14730	0.44415	420.66060	0.42066	444.147	17.12	0.35	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	375.04500	0.37505	354.50230	0.35450	375.045	17.65	0.30	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	362.06060	0.36206	342.10570	0.34211	362.061	17.76	0.29	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	353.11640	0.35312	333.57330	0.33357	353.116	17.84	0.29	0.00	0	21,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	336.00870	0.33601	316.77970	0.31678	336.009	18.00	0.28	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	332.51330	0.33251	313.44350	0.31344	332.513	18.03	0.27	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	302.85990	0.30286	285.13660	0.28514	302.860	18.27	0.25	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	259.92930	0.25993	244.28520	0.24429	259.929	18.68	0.22	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.99	Call	242.35430	0.24235	227.60150	0.22760	242.354	18.87	0.21	0.00	0	69,000.00

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 13/12/2019	Foreign Exchange Future	17.02	Call	238.77260	0.23877	224.20530	0.22421	238.773	18.91	0.20	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	200.36560	0.20037	187.86010	0.18786	200.366	19.40	0.17	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	51.48970	0.05149	46.68070	0.04668	51.490	21.68	0.05	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.88480	14.88480	14.84470	14.84470		15.71	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	96.94370	0.09694	95.01160	0.09501	96.944	14.03	0.11	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	415.32040	0.41532	417.47450	0.41747	415.320	14.70	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	437.42140	0.43742	439.89300	0.43989	437.421	14.78	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	393.55560	0.39356	373.20670	0.37321	393.556	17.68	0.31	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	261.81710	0.26182	247.01370	0.24701	261.817	18.82	0.21	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	218.48390	0.21848	205.71640	0.20572	218.484	19.34	0.18	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.88850	14.88850	14.84830	14.84830		15.70	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.94200	14.94200	14.90120	14.90120		15.80	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.99450	14.99450	14.95320	14.95320		15.87	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			15.00030	15.00030	14.95870	14.95870		15.86	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.02730	15.02730	14.98450	14.98450		15.92	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	17.43050	0.01743	17.36280	0.01736	17.430	12.87	0.02	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	113.73350	0.11373	112.66710	0.11267	113.734	13.70	0.11	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	131.86980	0.13187	130.65120	0.13065	131.870	13.82	0.13	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	158.29760	0.15830	156.87240	0.15687	158.298	13.97	0.15	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	316.29300	0.31629	314.88170	0.31488	316.293	14.53	0.24	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	394.93770	0.39494	394.14980	0.39415	394.938	14.69	0.28	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	556.75520	0.55676	559.43960	0.55944	556.755	15.03	0.36	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	611.04280	0.61104	614.43790	0.61444	611.043	15.18	0.38	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	689.18230	0.68918	693.60160	0.69360	689.182	15.39	0.40	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	462.59010	0.46259	439.89850	0.43990	462.590	17.98	0.31	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	424.55790	0.42456	403.33350	0.40333	424.558	18.24	0.29	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	387.12560	0.38713	367.42690	0.36743	387.126	18.52	0.26	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	296.88990	0.29689	281.20140	0.28120	296.890	19.36	0.21	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	280.92730	0.28093	265.99850	0.26600	280.927	19.54	0.20	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry			15.05980	15.05980	15.01610	15.01610		15.93	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.11080	15.11080	15.06700	15.06700		15.98	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.17780	15.17780	15.13270	15.13270		16.16	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.19750	15.19750	15.15200	15.15200		16.17	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	39.04660	0.03905	35.18270	0.03518	39.047	13.78	0.04	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	540.28130	0.54028	539.37950	0.53938	540.281	15.03	0.31	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	502.78050	0.50278	479.66800	0.47967	502.781	18.59	0.29	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			15.28840	15.28840	15.24110	15.24110		16.32	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.38710	15.38710	15.33720	15.33720		16.44	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.52500	14.52500	14.48690	14.48690		15.07	0.00	0.00	0	454.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.69290	14.69290	14.65200	14.65200		15.32	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.85280	14.85280	14.81160	14.81160		15.66	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.02730	15.02730	14.98450	14.98450		15.92	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 26/04/2019	Any day expiry			18.63560		18.63560		18.66000	18.66000		14.12	0.00	522,844.00	28	92.00
£ / R	On 29/04/2019	Any day expiry			18.64530		18.64530		18.66970	18.66970		12.16	0.00	0.00	0	27.00
£ / R	On 31/05/2019	Any day expiry			18.74820		18.74820		18.77150	18.77150		14.18	0.00	526,022.00	28	119.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.79270		18.79270		18.81610	18.81610		14.13	0.00	188,096,134.30	10,009	118,669.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	893.71940	0.89372		910.14330	0.91014		893.719	13.62	0.81	0.00	0	1,000.00
£ / R	On 28/06/2019	Any day expiry			18.83750		18.83750		18.86080	18.86080		14.08	0.00	0.00	0	49.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.09590		19.09590		19.11650	19.11650		14.26	0.00	19,191,379.50	1,005	24,418.00
£ / R	On 16/09/2019	Foreign Exchange Future	19.15	Put	712.83050	0.71283		691.51970	0.69152		712.831	14.31	0.49	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.37800		19.37800		19.39930	19.39930		14.69	0.00	0.00	0	12,845.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	595.86640	0.59587		573.13910	0.57314		595.866	14.43	0.37	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	236.39010	0.23639		233.75900	0.23376		236.390	16.85	0.18	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.68570		19.68570		19.70590	19.70590		14.99	0.00	0.00	0	6,274.00
£ / R	On 12/06/2020	Foreign Exchange Future			19.97470		19.97470		20.00000	20.00000		15.42	0.00	0.00	0	0.00
£ / R	On 14/09/2020	Foreign Exchange Future			20.28940		20.28940		20.30000	20.30000		15.88	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13090	0.13090		0.13020	0.13020			15.96	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13340	0.13340		0.13260	0.13260			15.78	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13580	0.13580		0.13500	0.13500			17.73	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13840	0.13840		0.13760	0.13760			17.60	0.00	0.00	0	0.00
€ / R	On 26/04/2019	Any day expiry			16.09370		16.09370		16.13670	16.13670		14.48	0.00	0.00	0	1.00
€ / R	On 31/05/2019	Any day expiry			16.20930		16.20930		16.25180	16.25180		13.74	0.00	0.00	0	2.00
€ / R	On 10/06/2019	Any day expiry			16.24250		16.24250		16.28480	16.28480		13.65	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.25570		16.25570		16.29810	16.29810		13.68	0.00	239,446,461.00	14,730	116,989.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	40.59340	0.04059		39.03430	0.03903		40.593	12.75	0.11	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	197.89720	0.19790		212.49730	0.21250		197.897	14.73	0.34	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	649.74980	0.64975		620.53760	0.62054		649.750	14.97	0.69	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry			16.46150		16.46150		16.50250	16.50250		13.89	0.00	0.00	0	0.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.57300		16.57300		16.61330	16.61330		14.02	0.00	15,412,890.00	930	40,097.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	174.61220	0.17461		161.75700	0.16176		174.612	12.83	0.22	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.85	Put	246.12980	0.24613		229.52990	0.22953		246.130	13.08	0.28	0.00	0	587.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	179.74680	0.17975		182.63740	0.18264		179.747	16.92	0.19	0.00	0	14,429.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.87240		16.87240		16.91330	16.91330		14.44	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	26.02160	0.02602		24.51110	0.02451		26.022	14.48	0.03	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	39.94750	0.03995		37.28290	0.03728		39.948	14.10	0.05	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.23	Put	46.96590	0.04697		43.70730	0.04371		46.966	13.95	0.06	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	251.71240	0.25171		235.12520	0.23513		251.712	13.22	0.23	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.85	Put	297.41770	0.29742		278.84080	0.27884		297.418	13.30	0.26	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	407.44940	0.40745		384.79240	0.38479		407.449	13.55	0.32	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	185.21160	0.18521		184.66660	0.18467		185.212	18.30	0.15	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.80	Call	184.37850	0.18438		183.82690	0.18383		184.378	18.32	0.15	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	127.20320	0.12720		126.56700	0.12657		127.203	19.21	0.11	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			17.08080		17.08080		17.12290	17.12290		14.68	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,080.80260	1.08080		1,091.63680	1.09164		1,080.803	14.13	0.60	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 10/02/2020	Any day expiry	16.91	Call	961.95850		0.96196	969.81410	0.96981	961.959		14.45	0.56	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	923.90670		0.92391	930.80440	0.93080	923.907		14.56	0.54	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	895.35810		0.89536	901.53660	0.90154	895.358		14.64	0.53	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.20340		17.20340	17.24330	17.24330			14.76	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.47000		96.47000	96.45000	96.45000				0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			631.14100		631.14100	631.65100	631.65100				0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			642.65700		642.65700	643.17900	643.17900				0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			655.84100		655.84100	656.37500	656.37500				0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future			668.70500		668.70500	669.25100	669.25100				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			731.64200		731.64200	732.92100	732.92100				0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			744.99200		744.99200	746.29700	746.29700				0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			760.27600		760.27600	761.60900	761.60900				0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future			775.18800		775.18800	776.54900	776.54900				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			660.73600		660.73600	662.70300	662.70300				0.00	2,259,717,120.00	342	3.00
ALBI	On 01/08/2019	Index Future			672.79300		672.79300	674.79800	674.79800				0.00	2,321,135,850.00	345	974.00
ALBI	On 07/11/2019	Index Future			686.59500		686.59500	688.64300	688.64300				0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future			700.06300		700.06300	702.15200	702.15200				0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.19780		10.19780	10.20500	10.20500			11.41	0.00	126,085,599.20	12,364	26,408.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.34020		10.34020	10.34580	10.34580			11.48	0.00	4,136,080.00	400	1,913.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.47690		10.47690	10.48220	10.48220			11.79	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	222.59100		0.22259	218.24970	0.21825	222.591		12.74	0.33	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.62510		10.62510	10.62910	10.62910			12.01	0.00	1,593,765.00	150	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.77670		10.77670	10.75360	10.75360			13.11	0.00	0.00	0	1,950.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.92470		10.92470	10.89980	10.89980			12.99	0.00	0.00	0	1,415.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.06440		11.06440	11.03980	11.03980			13.17	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.21680		11.21680	11.19240	11.19240			13.25	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.30450		14.30450	14.30820	14.30820			14.01	0.00	0.00	0	1,193.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.59760		14.59760	14.59890	14.59890			14.63	0.00	0.00	0	450.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.87570		14.87570	14.87690	14.87690			15.31	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.18280		15.18280	15.18350	15.18350			15.76	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.17780		2.17780	2.18350	2.18350			13.02	0.00	0.00	0	1,485.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.22150		2.22150	2.22700	2.22700			12.59	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.26310		2.26310	2.26860	2.26860			13.13	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.30880		2.30880	2.31420	2.31420			13.53	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

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
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	10.87367	76.81916		10.83479	77.04834				0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	10.98304	78.22087		10.94272	78.45451				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.09677	76.03056		11.05484	76.26926				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.20154	77.52268		11.15806	77.76616				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	11.16353	78.38086		11.10457	78.77679				0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.27150	79.81107		11.21043	80.21449				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.38412	77.18256		11.32065	77.59454				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.48383	78.69766		11.41813	79.11778				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	654.18300	654.18300		656.22600	656.22600				0.00	0.00	0	86.00
GOVI	On 01/08/2019	GOVI	666.11900	666.11900		668.20300	668.20300				0.00	0.00	0	436.00
GOVI	On 07/11/2019	GOVI	679.78500	679.78500		681.91300	681.91300				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	693.11900	693.11900		695.29000	695.29000				0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.85320	1.85320		1.84870	1.84870			15.06	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.87770	1.87770		1.87300	1.87300			15.52	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.90110	1.90110		1.89640	1.89640			15.59	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	134.88725	134.88725		134.62258	134.62258				0.00	0.00	0	129.00
I2025	On 01/08/2019	Bond Future	135.94619	135.94619		135.67712	135.67712				0.00	0.00	0	1,522.00
I2025	On 07/11/2019	Bond Future	138.77051	138.77051		138.49623	138.49623				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.05483	140.05483		139.77524	139.77524				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	101.57975	101.57975		101.23675	101.23675				0.00	0.00	0	2,954.00
I2029	On 01/08/2019	Bond Future	103.45850	103.45850		103.10951	103.10951				0.00	0.00	0	3,930.00
I2029	On 07/11/2019	Bond Future	104.51659	104.51659		104.16058	104.16058				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.59090	106.59090		106.22795	106.22795				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

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
I2033	On 02/05/2019	Bond Future		103.40024	103.40024		103.41800	103.41800			0.00	0.00	0	2,184.00
I2033	On 01/08/2019	Bond Future		105.31271	105.31271		105.33114	105.33114			0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future		106.33431	106.33431		106.35341	106.35341			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future		108.44467	108.44467		108.46434	108.46434			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		121.71222	121.71222		121.37423	121.37423			0.00	0.00	0	8,289.00
I2038	On 01/08/2019	Bond Future		122.34814	122.34814		122.00431	122.00431			0.00	0.00	0	11,535.00
I2038	On 07/11/2019	Bond Future		124.88995	124.88995		124.53944	124.53944			0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future		125.71506	125.71506		125.35774	125.35774			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		114.19319	114.19319		112.93790	112.93790			0.00	0.00	0	11,310.00
I2046	On 01/08/2019	Bond Future		116.30512	116.30512		115.02726	115.02726			0.00	9,188,104.48	79	10,658.00
I2046	On 07/11/2019	Bond Future		117.00674	117.00674		115.70240	115.70240			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		119.32900	119.32900		117.99892	117.99892			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		119.88767	119.88767		119.41624	119.41624			0.00	0.00	0	7,487.00
I2050	On 01/08/2019	Bond Future		120.31395	120.31395		119.83435	119.83435			0.00	3,609,418.50	30	10,863.00
I2050	On 07/11/2019	Bond Future		122.81355	122.81355		122.32429	122.32429			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future		123.41419	123.41419		122.91534	122.91534			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		258.45100	258.45100		257.60700	257.60700			0.00	568,592,200.00	220	33.00
IGOV	On 01/08/2019	Index Future		263.23100	263.23100		262.37300	262.37300			0.00	23,690,790.00	9	800.00
IGOV	On 07/11/2019	Index Future		268.69900	268.69900		267.82400	267.82400			0.00	588,450,810.00	219	219.00
IGOV	On 06/02/2020	Index Future		274.03100	274.03100		273.13900	273.13900			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		0.14220	0.14220		0.14170	0.14170			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.14200	0.14200		0.14150	0.14150			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.14180	0.14180		0.14070	0.14070			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.14160	0.14160		0.14060	0.14060			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.67980	1.67980		1.68850	1.68850		12.05	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future		1.70450	1.70450		1.71310	1.71310		11.65	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future		1.72730	1.72730		1.73580	1.73580		12.35	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.62760	9.62760		9.58720	9.58720		12.65	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.75830	9.75830		9.71610	9.71610		12.64	0.00	0.00	0	646.00

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
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.88320		9.88320		9.84040	9.84040		12.87	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.01700		10.01700		9.97350	9.97350		12.92	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34460		1.34460		1.34250	1.34250			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.35110		1.35110		1.34870	1.34870			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.35680		1.35680		1.35330	1.35330			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.29380		1.29380		1.29880	1.29880			0.00	0.00	0	702.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.29970		1.29970		1.30470	1.30470			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.30470		1.30470		1.30970	1.30970			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.31000		1.31000		1.31510	1.31510			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.11920		1.11920		1.12500	1.12500			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.12800		1.12800		1.13390	1.13390			0.00	0.00	0	143.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.13600		1.13600		1.14190	1.14190			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.14480		1.14480		1.15070	1.15070			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.58520		114.48429		8.56586	114.59816		5.96	0.00	51,517,930.50	450	37,004.00
R186	On 02/05/2019	Bond Future	8.50	Call	178.43000		0.17843		239.05000	0.23905	178.430	5.96	0.30	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	493.92000		0.49392		588.39000	0.58839	493.920	6.06	0.59	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Put	223.67000		0.22367		210.30000	0.21030	223.670	6.09	0.34	0.00	0	4,100.00
R186	On 02/05/2019	Bond Future	8.65	Call	604.09000		0.60409		704.59000	0.70459	604.090	6.09	0.66	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	812.49000		0.81249		920.41000	0.92041	812.490	6.13	0.76	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,301.42000		1.30142		1,415.94000	1.41594	1,301.420	6.23	0.90	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	12.99000		0.01299		14.35000	0.01435	12.990	6.34	0.03	0.00	0	4,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	2.98000		0.00298		3.69000	0.00369	2.980	6.46	0.01	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,409.05000		2.40905		2,523.63000	2.52363	2,409.050	6.46	0.99	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	1.34000		0.00134		1.78000	0.00178	1.340	6.52	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,541.97000		3.54197		3,655.90000	3.65590	3,541.970	6.71	1.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,823.43000		3.82343		3,937.33000	3.93733	3,823.430	6.77	1.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	4,103.96000		4.10396		4,217.85000	4.21785	4,103.960	6.82	1.00	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.03	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	7.03	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	7.03	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	7.03	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.64253		111.27492		8.62218	111.39127		6.38	0.00	817,870,662.00	7,350	105,713.00
R186	On 01/08/2019	Bond Future	8.30	Call	672.37000		0.67237		714.30000	0.71430	672.370	6.26	0.30	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	1,338.41000		1.33841		1,293.34000	1.29334	1,338.410	6.52	0.46	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,974.94000		2.97494		3,066.66000	3.06666	2,974.940	6.88	0.73	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	46.22000		0.04622		44.42000	0.04442	46.220	7.43	0.03	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.69055		113.55845		8.66906	113.67748		6.25	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	935.65000		0.93565		977.14000	0.97714	935.650	5.85	0.31	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,960.85000		1.96085		1,910.22000	1.91022	1,960.850	6.24	0.47	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.72659		110.47829		8.70397	110.59988		6.57	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 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			303.37328		303.37328		303.06199	303.06199			0.00	2,123,612.96	7	2,462.00
R197	On 01/08/2019	Bond Future			301.53517		301.53517		301.21920	301.21920			0.00	2,110,746.19	7	2,507.00
R197	On 07/11/2019	Bond Future			307.79962		307.79962		307.47789	307.47789			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			306.26214		306.26214		305.93444	305.93444			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			236.88963		236.88963		235.85846	235.85846			0.00	0.00	0	7,085.00
R202	On 01/08/2019	Bond Future			237.31441		237.31441		236.26492	236.26492			0.00	0.00	0	9,346.00
R202	On 07/11/2019	Bond Future			242.24430		242.24430		241.17400	241.17400			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			242.99073		242.99073		241.89938	241.89938			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			7.78322		101.30700		7.75852	101.38724		2.60	0.00	0.00	0	18,749.00
R2023	On 01/08/2019	Bond Future			7.81017		103.15549		7.78336	103.23757		2.71	0.00	0.00	0	54,458.00
R2023	On 07/11/2019	Bond Future			7.82232		101.33825		7.79293	101.42227		3.09	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.81678		103.32670		7.78457	103.41253		2.97	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			9.17067		94.20915		9.13135	94.46056		8.49	0.00	18,841,830.00	200	34,086.00
R2030	On 02/05/2019	Bond Future	8.90	Call	26.51000		0.02651		57.47000	0.05747	26.510	8.38	0.06	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,509.17000		1.50917		1,750.29000	1.75029	1,509.170	9.05	0.89	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.00	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.23842		91.92330		9.19753	92.17967		8.94	0.00	18,384,660.00	200	43,390.00
R2030	On 01/08/2019	Bond Future	8.35	Call	115.91000		0.11591		138.11000	0.13811	115.910	7.90	0.07	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	393.61000		0.39361		449.45000	0.44945	393.610	8.25	0.19	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,421.48000		1.42148		1,550.24000	1.55024	1,421.480	8.84	0.46	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,636.95000		1.63695		1,776.43000	1.77643	1,636.950	8.91	0.50	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	739.81000		0.73981		681.92000	0.68192	739.810	9.48	0.26	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	725.46000		0.72546		668.56000	0.66856	725.460	9.50	0.26	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.29542		93.81009		9.25286	94.07189		8.89	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future			9.34378		91.64139		9.29955	91.90853		9.66	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			9.39039		92.39254		9.36609	92.56168		9.77	0.00	27,717,762.00	300	20,290.00
R2032	On 01/08/2019	Bond Future			9.45543		94.07839		9.43024	94.25093		9.70	0.00	28,223,517.00	300	40,271.00
R2032	On 07/11/2019	Bond Future			9.51736		91.84672		9.49117	92.02315		10.12	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.56936		93.64924		9.54224	93.82920		10.76	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

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
R2035	On 02/05/2019	Bond Future			9.62546		95.58187		9.58613	95.88471		10.54	0.00	7,646,549.60	80	48,826.00
R2035	On 01/08/2019	Bond Future			9.69176		97.32593		9.65108	97.63468		10.48	0.00	214,117,046.00	2,200	54,560.00
R2035	On 07/11/2019	Bond Future			9.75853		94.81806		9.71636	95.13343		10.99	0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.81782		96.67878		9.77421	97.00045		11.72	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			9.71578		92.04186		9.66646	92.42417		11.10	0.00	857,461,967.76	9,316	39,205.00
R2037	On 01/08/2019	Bond Future			9.78610		89.46620		9.73512	89.85586		11.57	0.00	432,837,475.60	4,838	46,283.00
R2037	On 07/11/2019	Bond Future			9.84822		91.30264		9.79551	91.70042		11.60	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.90260		88.83417		9.84819	89.23992		12.98	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			9.81077		95.23008		9.75143	95.72434		11.50	0.00	574,237,382.40	6,030	14,255.00
R2040	On 02/05/2019	Bond Future	9.60	Call	86.70000		0.08670		193.83000	0.19383	86.700	11.25	0.12	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	9.65	Put	1,501.18000		1.50118		1,159.27000	1.15927	1,501.180	11.34	0.81	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.15	Put	27.77000		0.02777		19.21000	0.01921	27.770	12.28	0.04	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,156.14000		3.15614		3,645.80000	3.64580	3,156.140	12.40	0.98	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.88117		92.46234		9.81988	92.96595		12.01	0.00	306,512,657.10	3,315	28,308.00
R2040	On 07/11/2019	Bond Future			9.94371		94.36027		9.88037	94.87448		12.05	0.00	0.00	0	0.00
R2040	On 06/02/2020	Bond Future			9.99865		91.70122		9.93331	92.22572		13.54	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			9.82050		92.41130		9.76113	92.91642		12.09	0.00	521,384,554.60	5,642	13,730.00
R2044	On 01/08/2019	Bond Future			9.88760		89.71722		9.82633	90.23193		12.64	0.00	504,749,079.72	5,626	34,371.00
R2044	On 01/08/2019	Bond Future	9.36	Call	673.04000		0.67304		801.59000	0.80159	673.040	11.93	0.22	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,265.66000		2.26566		2,542.85000	2.54285	2,265.660	12.82	0.50	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	785.09000		0.78509		694.92000	0.69492	785.090	14.29	0.20	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.94709		91.55878		9.88384	92.08430		12.71	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future			9.99922		88.97011		9.93405	89.50609		14.31	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			9.75985		91.90984		9.71041	92.34581		12.52	0.00	1,435,631,700.80	15,620	33,297.00
R2048	On 01/08/2019	Bond Future			9.81881		93.58689		9.76786	94.03113		12.50	0.00	1,461,827,221.80	15,620	100,477.00
R2048	On 07/11/2019	Bond Future			9.87799		91.06583		9.82540	91.51933		13.18	0.00	0.00	0	0.00
R2048	On 06/02/2020	Bond Future			9.93038		92.85287		9.87619	93.31546		14.16	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			6.31315		102.85331		6.76964	102.54771		0.19	0.00	0.00	0	2,550.00
R207	On 01/08/2019	Bond Future			5.65216		101.08905		6.36439	100.77828		0.17	0.00	116,757,852.75	1,155	4,483.00
R207	On 07/11/2019	Bond Future			2.55063		103.16362		4.31573	102.84673		0.07	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

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/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			6.82127		100.54833		6.87135	100.46058		0.78	0.00	168,519,001.08	1,676	5,142.00
R208	On 01/08/2019	Bond Future			6.72783		102.38298		6.78565	102.29401		0.85	0.00	50,372,426.16	492	10,859.00
R208	On 07/11/2019	Bond Future			6.52335		101.07839		6.59272	100.98785		0.91	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			6.19333		103.06181		6.27831	102.96964		0.85	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			9.56987		73.07681		9.53047	73.33644		11.84	0.00	301,661,071.68	4,128	25,624.00
R209	On 02/05/2019	Bond Future	9.35	Call	61.66000		0.06166		116.18000	0.11618	61.660	11.60	0.11	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,449.99000		2.44999		2,708.35000	2.70835	2,449.990	12.76	0.97	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	0.00000		0.00000		0.01000	0.00001	0.000	13.95	0.00	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.95	0.00	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.62888		74.41019		9.58826	74.67488		11.92	0.00	319,814,996.62	4,298	86,676.00
R209	On 01/08/2019	Bond Future	9.30	Call	929.34000		0.92934		1,027.09000	1.02709	929.340	11.64	0.33	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,492.79000		2.49279		2,664.75000	2.66475	2,492.790	12.40	0.60	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	438.07000		0.43807		405.40000	0.40540	438.070	13.89	0.15	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.68532		72.78395		9.64338	73.05420		12.46	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.73287		74.21232		9.68967	74.48799		13.27	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			187.18809		187.18809		186.41298	186.41298			0.00	187,188,090.00	1,000	1,611.00
R210	On 01/08/2019	Bond Future			190.65009		190.65009		189.86145	189.86145			0.00	190,650,090.00	1,000	3,142.00
R210	On 07/11/2019	Bond Future			192.01157		192.01157		191.20688	191.20688			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			195.82238		195.82238		195.00197	195.00197			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			157.94104		157.94104		157.80474	157.80474			0.00	473,823,120.00	3,000	3,782.00
R212	On 01/08/2019	Bond Future			158.67448		158.67448		158.53625	158.53625			0.00	476,023,440.00	3,000	5,690.00
R212	On 07/11/2019	Bond Future			161.97113		161.97113		161.83042	161.83042			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future			162.94619		162.94619		162.80291	162.80291			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			9.29011		85.05485		9.25574	85.27143		9.37	0.00	25,516,455.00	300	14,734.00

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
R213	On 01/08/2019	Bond Future	9.35124		86.60683		9.31562	86.82771		9.51	0.00	25,982,049.00	300	17,140.00
R213	On 07/11/2019	Bond Future	9.41207		84.83074		9.37507	85.05635		9.87	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.46528		86.49536		9.42693	86.72550		10.30	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	9.78994		71.75480		9.73050	72.16141		12.88	0.00	49,797,831.20	694	6,669.00
R214	On 01/08/2019	Bond Future	9.85005		73.06410		9.78884	73.47841		12.84	0.00	47,272,472.70	647	10,569.00
R214	On 07/11/2019	Bond Future	9.91056		71.26395		9.84741	71.68694		13.47	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.96421		72.66239		9.89918	73.09383		14.38	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	10.66680		10.66680		10.66140	10.66140		12.76	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.80960		10.80960		10.80250	10.80250		12.76	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.94530		10.94530		10.93840	10.93840		13.16	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.37350		2.37350		2.39260	2.39260		21.92	0.00	0.00	0	0.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.26300		2.26300		2.28460	2.28460		22.10	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.16530		2.16530		2.18880	2.18880		22.96	0.00	0.00	0	0.00
Total for Derivatives :												17,439,915,973.70	236,961	10 109 124.00
Grand Total:												17,439,915,973.70	236,961	10 109 124.00