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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 21/02/2019	Any day expiry	14.05850	14.05850		14.14740	14.14740		19.26	0.00	0.00	0	0.00	
\$ / R	On 21/02/2019	Any day expiry	13.80	Put	4.08510	0.00409	21.05420	0.02105	4.085	22.56	0.06	0.00	0	25,000.00
\$ / R	On 25/02/2019	Any day expiry	14.06490		14.06490	14.15400	14.15400		16.00	0.00	0.00	0	0.00	
\$ / R	On 26/02/2019	Any day expiry	14.06650		14.06650	14.15560	14.15560		16.23	0.00	0.00	0	0.00	
\$ / R	On 26/02/2019	Any day expiry	13.75	Put	25.19090	0.02519	32.68010	0.03268	25.191	17.47	0.15	53,847,218.50	25,000	25,000.00
\$ / R	On 28/02/2019	Any day expiry	14.06970		14.06970	14.15900	14.15900		16.49	0.00	49,425,250.00	3,500	2,259.00	
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	0.45540	0.00046	1.33990	0.00134	0.455	19.95	0.00	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	27.32710	0.02733	30.19260	0.03019	27.327	17.27	0.15	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	218.96910	0.21897	198.58340	0.19858	218.969	17.32	0.64	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	74.22670	0.07423	138.10620	0.13811	74.227	17.59	0.32	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	254.52670	0.25453	229.10620	0.22911	254.527	17.59	0.68	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	26.89930	0.02690	64.84380	0.06484	26.899	19.09	0.14	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	10.90430	0.01090	32.76600	0.03277	10.904	20.36	0.06	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	2.16510	0.00217	6.57850	0.00658	2.165	24.44	0.01	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	0.76810	0.00077	2.16360	0.00216	0.768	26.94	0.00	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry	14.07630		14.07630	14.16580	14.16580		16.27	0.00	0.00	0	74.00	

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 05/03/2019	Any day expiry		14.07800	14.07800	14.16750	14.16750		16.37	0.00	0.00	0	10,080.00
\$ / R	13.40	Call	On 05/03/2019	Any day expiry	684.78340	0.68478	775.20040	0.77520	684.783	15.17	0.96	0.00	0	50,000.00
\$ / R	13.45	Put	On 05/03/2019	Any day expiry	9.54120	0.00954	8.76740	0.00877	9.541	15.26	0.05	0.00	0	100,000.00
\$ / R	13.50	Call	On 05/03/2019	Any day expiry	591.15760	0.59116	679.64800	0.67965	591.158	15.34	0.93	0.00	0	50,000.00
\$ / R	13.70	Put	On 05/03/2019	Any day expiry	39.81810	0.03982	36.85830	0.03686	39.818	15.68	0.18	0.00	0	100,000.00
\$ / R	13.70	Call	On 05/03/2019	Any day expiry	417.81810	0.41782	504.35830	0.50436	417.818	15.68	0.82	0.00	0	100,000.00
\$ / R		On 11/03/2019	Any day expiry		14.08810	14.08810	14.17750	14.17750		16.17	0.00	0.00	0	0.00
\$ / R	13.94	Put	On 11/03/2019	Any day expiry	133.60040	0.13360	123.60090	0.12360	133.600	15.60	0.38	0.00	0	27,500.00
\$ / R	15.15	Call	On 11/03/2019	Any day expiry	15.66960	0.01567	31.75160	0.03175	15.670	19.97	0.06	0.00	0	27,500.00
\$ / R		On 18/03/2019	Foreign Exchange Future		14.09980	14.09980	14.18930	14.18930		16.08	0.00	7,420,329,945.60	526,272	798,522.00
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	0.00000	0.00000	0.01380	0.00001	0.000	18.26	0.00	0.00	0	1,000.00
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	0.09830	0.00010	0.17620	0.00018	0.098	20.92	0.00	0.00	0	1,000.00
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	1.20680	0.00121	1.86060	0.00186	1.207	18.25	0.01	0.00	0	721.00
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future	1.38210	0.00138	2.10940	0.00211	1.382	18.10	0.01	0.00	0	720.00
\$ / R	12.80	Put	On 18/03/2019	Foreign Exchange Future	3.52620	0.00353	5.11210	0.00511	3.526	16.94	0.02	0.00	0	7,520.00
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future	4.74810	0.00475	6.78070	0.00678	4.748	16.48	0.02	0.00	0	16,000.00
\$ / R	12.92	Put	On 18/03/2019	Foreign Exchange Future	5.04030	0.00504	7.17400	0.00717	5.040	16.39	0.02	0.00	0	139,342.00
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future	6.40490	0.00640	8.98410	0.00898	6.405	16.02	0.03	0.00	0	15,434.00
\$ / R	13.05	Put	On 18/03/2019	Foreign Exchange Future	7.44360	0.00744	10.33610	0.01034	7.444	15.79	0.03	0.00	0	1,155.00
\$ / R	13.12	Put	On 18/03/2019	Foreign Exchange Future	9.19170	0.00919	12.56930	0.01257	9.192	15.46	0.04	0.00	0	138,000.00
\$ / R	13.15	Put	On 18/03/2019	Foreign Exchange Future	10.06320	0.01066	13.66480	0.01366	10.063	15.33	0.04	0.00	0	10,125.00
\$ / R	13.25	Put	On 18/03/2019	Foreign Exchange Future	13.61750	0.01362	18.03110	0.01803	13.618	14.86	0.06	0.00	0	225,407.00
\$ / R	13.33	Put	On 18/03/2019	Foreign Exchange Future	17.35240	0.01735	22.47160	0.02247	17.352	14.50	0.07	0.00	0	135,043.00
\$ / R	13.36	Put	On 18/03/2019	Foreign Exchange Future	19.00300	0.01900	24.39490	0.02439	19.003	14.36	0.08	0.00	0	134,750.00
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	28.71090	0.02871	32.01410	0.03201	28.711	14.33	0.11	0.00	0	20,000.00
\$ / R	13.50	Call	On 18/03/2019	Foreign Exchange Future	634.30930	0.63431	724.96030	0.72496	634.309	14.44	0.87	0.00	0	145.00
\$ / R	13.50	Put	On 18/03/2019	Foreign Exchange Future	34.50930	0.03451	35.66030	0.03566	34.509	14.44	0.13	0.00	0	7,550.00
\$ / R	13.55	Put	On 18/03/2019	Foreign Exchange Future	42.91880	0.04292	43.43200	0.04343	42.919	14.58	0.15	0.00	0	10,000.00
\$ / R	13.60	Call	On 18/03/2019	Foreign Exchange Future	552.51940	0.55252	641.68210	0.64168	552.519	14.71	0.83	0.00	0	500.00
\$ / R	13.60	Put	On 18/03/2019	Foreign Exchange Future	52.71940	0.05272	52.38210	0.05238	52.719	14.71	0.17	0.00	0	6,570.00
\$ / R	13.62	Put	On 18/03/2019	Foreign Exchange Future	57.05010	0.05705	56.31130	0.05631	57.050	14.77	0.18	0.00	0	6,432.00
\$ / R	13.68	Put	On 18/03/2019	Foreign Exchange Future	71.52780	0.07153	69.35980	0.06936	71.528	14.93	0.22	0.00	0	14,200.00
\$ / R	13.70	Put	On 18/03/2019	Foreign Exchange Future	76.86510	0.07687	74.14480	0.07414	76.865	14.99	0.23	0.00	0	2,500.00
\$ / R	13.72	Put	On 18/03/2019	Foreign Exchange Future	82.46530	0.08247	79.15470	0.07915	82.465	15.04	0.24	0.00	0	10,000.00
\$ / R	13.79	Put	On 18/03/2019	Foreign Exchange Future	104.18620	0.10419	98.51170	0.09851	104.186	15.23	0.29	0.00	0	262,812.00
\$ / R	13.82	Put	On 18/03/2019	Foreign Exchange Future	114.52580	0.11453	107.69930	0.10770	114.526	15.31	0.30	0.00	0	2,100.00
\$ / R	13.85	Put	On 18/03/2019	Foreign Exchange Future	125.49560	0.12550	117.43650	0.11744	125.496	15.39	0.32	0.00	0	1,000.00
\$ / R	13.86	Put	On 18/03/2019	Foreign Exchange Future	129.29280	0.12929	120.80450	0.12080	129.293	15.42	0.33	0.00	0	721.00
\$ / R	13.90	Put	On 18/03/2019	Foreign Exchange Future	145.18530	0.14519	134.90040	0.13490	145.185	15.53	0.36	0.00	0	720.00
\$ / R	13.95	Call	On 18/03/2019	Foreign Exchange Future	316.43960	0.31644	393.23010	0.39323	316.440	15.67	0.61	0.00	0	1,000.00
\$ / R	14.00	Call	On 18/03/2019	Foreign Exchange Future	289.65220	0.28965	363.83950	0.36384	289.652	15.80	0.58	0.00	0	100.00
\$ / R	14.00	Put	On 18/03/2019	Foreign Exchange Future	189.85220	0.18985	174.53950	0.17454	189.852	15.80	0.42	0.00	0	29,200.00
\$ / R	14.04	Put	On 18/03/2019	Foreign Exchange Future	209.67160	0.20967	192.16410	0.19216	209.672	15.91	0.45	0.00	0	7,100.00
\$ / R	14.20	Call	On 18/03/2019	Foreign Exchange Future	201.77160	0.20177	261.93480	0.26193	201.772	16.51	0.44	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	184.32450	0.18432	241.46580	0.24147	184.325	16.72	0.41	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	354.73930	0.35474	320.57390	0.32057	354.739	16.85	0.60	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	368.48940	0.36849	333.12590	0.33313	368.489	16.94	0.61	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	168.28940	0.16829	222.42590	0.22243	168.289	16.94	0.39	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	403.77740	0.40378	365.44860	0.36545	403.777	17.15	0.64	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	470.35690	0.47036	426.84210	0.42684	470.357	17.54	0.69	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	477.98120	0.47798	433.90480	0.43390	477.981	17.58	0.69	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	125.44680	0.12545	170.31370	0.17031	125.447	17.62	0.30	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	120.90480	0.12090	164.66600	0.16467	120.905	17.71	0.29	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	116.52440	0.11652	159.19750	0.15920	116.524	17.79	0.29	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	516.72440	0.51672	469.89750	0.46990	516.724	17.79	0.71	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	540.44940	0.54045	492.01670	0.49202	540.449	17.92	0.73	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	564.51250	0.56451	514.51200	0.51451	564.513	18.05	0.74	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	638.56970	0.63857	584.09690	0.58410	638.570	18.44	0.77	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	715.11290	0.71511	656.53810	0.65654	715.113	18.82	0.80	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	67.13320	0.06713	95.54110	0.09554	67.133	19.08	0.18	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	776.02300	0.77602	714.62480	0.71462	776.023	19.11	0.83	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	784.73790	0.78474	723.03720	0.72304	784.738	19.15	0.83	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	793.47640	0.79348	731.47690	0.73148	793.476	19.18	0.83	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	802.24010	0.80224	739.94330	0.73994	802.240	19.21	0.83	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	45.21620	0.04522	67.40030	0.06740	45.216	19.74	0.13	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	981.97660	0.98198	913.44880	0.91345	981.977	19.87	0.88	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,037.30540	1.03731	967.06510	0.96707	1,037.305	20.06	0.89	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,055.86840	1.05587	985.08570	0.98509	1,055.868	20.13	0.90	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,065.17150	1.06517	994.12200	0.99412	1,065.171	20.16	0.90	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	32.31920	0.03232	49.73820	0.04974	32.319	20.29	0.09	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,121.27120	1.12127	1,048.69380	1.04869	1,121.271	20.36	0.91	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,130.66580	1.13067	1,057.84460	1.05784	1,130.666	20.39	0.91	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	29.29050	0.02929	45.49260	0.04549	29.291	20.45	0.08	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	27.61480	0.02761	43.12400	0.04312	27.615	20.55	0.08	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,244.27690	1.24428	1,168.77600	1.16878	1,244.277	20.78	0.93	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	20.60230	0.02060	33.04420	0.03304	20.602	21.04	0.06	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	18.69950	0.01870	30.25360	0.03025	18.700	21.21	0.06	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	18.34150	0.01834	29.72530	0.02973	18.342	21.24	0.06	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	16.97970	0.01698	27.70750	0.02771	16.980	21.37	0.05	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	15.52790	0.01553	25.83240	0.02583	15.528	21.45	0.05	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	11.85850	0.01186	20.49540	0.02050	11.858	21.68	0.04	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	8.44650	0.00845	14.87240	0.01487	8.446	21.98	0.03	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	8.07180	0.00807	14.24450	0.01424	8.072	22.01	0.03	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	7.04310	0.00704	12.50980	0.01251	7.043	22.13	0.02	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	5.48310	0.00548	9.84200	0.00984	5.483	22.35	0.02	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	4.07710	0.00408	7.39350	0.00739	4.077	22.60	0.01	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	3.63800	0.00364	6.61890	0.00662	3.638	22.70	0.01	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	2.76800	0.00277	5.06850	0.00507	2.768	22.93	0.01	0.00	0	10,000.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	2.30760	0.00231	4.23870	0.00424	2.308	23.09	0.01	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	1.46690	0.00147	2.70450	0.00270	1.467	23.48	0.01	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	1.40220	0.00140	2.58530	0.00259	1.402	23.52	0.01	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	0.72790	0.00073	1.14570	0.00115	0.728	24.57	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	0.73000	0.00073	1.12010	0.00112	0.730	24.64	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	0.74060	0.00074	1.00020	0.00100	0.741	25.03	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.75380	0.00075	0.93530	0.00094	0.754	25.49	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.75610	0.00076	0.93550	0.00094	0.756	25.57	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.75830	0.00076	0.93580	0.00094	0.758	25.64	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.78900	0.00079	0.94100	0.00094	0.789	26.64	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.80650	0.00081	0.94520	0.00095	0.807	27.18	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	0.86020	0.00086	0.96250	0.00096	0.860	28.72	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	1.01880	0.00102	1.03400	0.00103	1.019	32.57	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	1.04520	0.00105	1.11670	0.00112	1.045	35.26	0.00	0.00	0	7,100.00
\$ / R	On 22/03/2019	Any day expiry			14.10650	14.10650	14.19610	14.19610		16.24	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	429.78640	0.42979	511.15000	0.51115	429.786	15.47	0.70	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	225.29520	0.22530	284.46610	0.28447	225.295	16.65	0.45	10,896,690.94	1,683	30,000.00
\$ / R	On 27/03/2019	Any day expiry			14.11500	14.11500	14.20470	14.20470		16.22	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	169.78170	0.16978	156.10390	0.15610	169.782	15.69	0.36	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	223.75930	0.22376	204.69010	0.20469	223.759	15.98	0.42	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.11850	14.11850	14.20810	14.20810		16.31	0.00	0.00	0	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	12.41360	0.01241	12.83140	0.01283	12.414	15.34	0.04	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	50.71590	0.05072	50.24380	0.05024	50.716	14.76	0.15	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	421.77190	0.42177	497.21310	0.49721	421.772	15.76	0.65	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	342.53660	0.34254	310.62910	0.31063	342.537	16.68	0.53	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	374.16440	0.37416	339.77490	0.33977	374.164	16.87	0.56	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	194.60360	0.19460	242.52460	0.24252	194.604	17.43	0.37	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	130.50870	0.13051	166.54590	0.16655	130.509	18.43	0.27	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	41.12740	0.04113	56.28740	0.05629	41.127	20.85	0.10	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	21.61550	0.02162	31.88240	0.03188	21.616	21.45	0.05	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.12530	14.12530	14.21490	14.21490		16.41	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.13040	14.13040	14.22010	14.22010		16.52	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	151.90770	0.15191	139.01690	0.13902	151.908	15.62	0.30	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	240.65870	0.24066	290.87020	0.29087	240.659	17.20	0.41	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.14750	14.14750	14.23720	14.23720		16.43	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			14.16630	14.16630	14.25640	14.25640		16.77	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.17150	14.17150	14.26170	14.26170		16.75	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.17320	14.17320	14.26350	14.26350		16.81	0.00	0.00	0	1,052.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	36.60680	0.03661	35.00540	0.03501	36.607	14.83	0.09	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	807.63920	0.80764	889.16790	0.88917	807.639	15.43	0.78	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	430.57940	0.43058	397.70040	0.39770	430.579	16.95	0.50	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	460.80140	0.46080	425.21740	0.42522	460.801	17.09	0.51	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	211.86490	0.21186	247.06900	0.24707	211.865	18.78	0.30	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	96.99510	0.09700	116.84930	0.11685	96.995	20.71	0.15	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 30/04/2019	Any day expiry	15.96	Call	66.91010	0.06691	82.69250	0.08269	66.910	21.39	0.11	0.00	0	250.00
\$ / R	On 09/05/2019	Any day expiry			14.18870	14.18870	14.27950	14.27950		17.09	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	689.33450	0.68933	764.28610	0.76429	689.334	16.07	0.69	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	441.74750	0.44175	500.73040	0.50073	441.748	17.09	0.51	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.19560	14.19560	14.28660	14.28660		17.12	0.00	0.00	0	93.00
\$ / R	On 20/05/2019	Any day expiry			14.20770	14.20770	14.30360	14.30360		17.25	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	465.95970	0.46596	0.00000	0.00000	465.960	17.37	0.50	438,855,857.44	61,000	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	198.49160	0.19849	0.00000	0.00000	198.492	19.86	0.25	143,301,030.00	40,000	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	161.08350	0.16108	0.00000	0.00000	161.084	20.45	0.21	62,519,725.80	21,000	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.22370	14.22370	14.23750	14.23750		17.18	0.00	5,509,912.50	387	387.00
\$ / R	On 31/05/2019	Any day expiry			14.22730	14.22730	14.31880	14.31880		17.30	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	70.45020	0.07045	65.43040	0.06543	70.450	15.27	0.12	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	496.64050	0.49664	461.89830	0.46190	496.641	17.19	0.47	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	525.51040	0.52551	489.24460	0.48924	525.510	17.30	0.49	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	274.07400	0.27407	308.17340	0.30817	274.074	19.14	0.31	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	148.51770	0.14852	170.42490	0.17042	148.518	20.86	0.18	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	111.73820	0.11174	129.11280	0.12911	111.738	21.55	0.14	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.23260	14.23260	14.32410	14.32410		17.23	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.23440	14.23440	14.32590	14.32590		17.23	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.24510	14.24510	14.33660	14.33660		17.18	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	321.27250	0.32127	297.48770	0.29749	321.273	16.33	0.35	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	432.97290	0.43297	402.30870	0.40231	432.973	16.79	0.43	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	481.42490	0.48142	448.01740	0.44802	481.425	16.97	0.45	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	538.23560	0.53824	501.78040	0.50178	538.236	17.18	0.48	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.25220	14.25220	14.34380	14.34380		17.19	0.00	107,575,605.60	7,548	109,308.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	1.91230	0.00191	2.03450	0.00203	1.912	19.70	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	25.07170	0.02507	24.47510	0.02448	25.072	16.21	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	44.40400	0.04440	42.72250	0.04272	44.404	15.46	0.08	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	51.61920	0.05162	49.48150	0.04948	51.619	15.26	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	78.96000	0.07896	72.75660	0.07276	78.960	15.19	0.13	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	82.25200	0.08225	75.80580	0.07581	82.252	15.21	0.13	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	100.22670	0.10023	0.00000	0.00000	100.227	15.32	0.15	61,163,182.08	28,000	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	129.88850	0.12989	120.04630	0.12005	129.889	15.46	0.19	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	132.21590	0.13222	122.21520	0.12222	132.216	15.47	0.19	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	144.29960	0.14430	133.47290	0.13347	144.300	15.53	0.20	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	952.35580	0.95236	1,029.45900	1.02946	952.356	15.74	0.75	0.00	0	10,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	886.25030	0.88625	960.03440	0.96003	886.250	15.89	0.72	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	327.95450	0.32795	302.87700	0.30288	327.954	16.35	0.35	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	712.32330	0.71232	776.89770	0.77690	712.323	16.49	0.62	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	671.08960	0.67109	733.40990	0.73341	671.090	16.65	0.60	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	661.10860	0.66111	722.86380	0.72286	661.109	16.69	0.59	42,745,495.00	5,000	16,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	408.90860	0.40891	379.06380	0.37906	408.909	16.69	0.41	81,606,682.08	14,000	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	445.00040	0.44500	413.16380	0.41316	445.000	16.83	0.43	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	516.13160	0.51613	480.59490	0.48059	516.132	17.09	0.47	0.00	0	13,600.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	544.86250		0.54486	507.90970	0.50791	544.863	17.19	0.48	0.00	0	1,282.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	574.79530		0.57480	535.97480	0.53597	574.795	17.30	0.49	0.00	0	30,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	507.65270		0.50765	558.56760	0.55857	507.653	17.42	0.49	0.00	0	1,050.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	481.74750		0.48175	530.71270	0.53071	481.748	17.58	0.47	0.00	0	30.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	427.43400		0.42743	472.07050	0.47207	427.434	17.95	0.43	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	789.58250		0.78958	741.30760	0.74131	789.583	18.06	0.58	0.00	0	8,203.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	803.48890		0.80349	754.69580	0.75470	803.489	18.11	0.59	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	357.56130		0.35756	396.13340	0.39613	357.561	18.50	0.37	0.00	0	30,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	313.01140		0.31301	347.59240	0.34759	313.011	18.90	0.33	47,947,480.00	10,000	17,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	290.65380		0.29065	323.38030	0.32338	290.654	19.12	0.31	0.00	0	1,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	250.97830		0.25098	0.00000	0.00000	250.978	19.56	0.28	111,031,295.76	28,000	14,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	247.35240		0.24735	276.27800	0.27628	247.352	19.60	0.27	0.00	0	1,980.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	217.22000		0.21722	243.35990	0.24336	217.220	19.99	0.24	0.00	0	145,182.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	202.28450		0.20228	226.99450	0.22699	202.285	20.21	0.23	0.00	0	143,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	196.64060		0.19664	220.80150	0.22080	196.641	20.30	0.22	0.00	0	39,589.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	174.94760		0.17495	197.89530	0.19790	174.948	20.61	0.20	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	163.63770		0.16364	185.38690	0.18539	163.638	20.77	0.19	0.00	0	6,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	160.04820		0.16005	181.41000	0.18141	160.048	20.82	0.19	0.00	0	911.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	150.88560		0.15089	171.25390	0.17125	150.886	20.97	0.18	0.00	0	20.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	141.26350		0.14126	160.56510	0.16057	141.264	21.13	0.17	0.00	0	6,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	44.11850		0.04412	52.78220	0.05278	44.119	24.85	0.06	0.00	0	8,203.00	
\$ / R	On 20/06/2019	Any day expiry			14.26290		14.26290	14.35450	14.35450		17.13	0.00	0.00	0	0.00	
\$ / R	On 28/06/2019	Any day expiry			14.27710		14.27710	14.36870	14.36870		17.19	0.00	0.00	0	753.00	
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	93.61610		0.09362	86.11580	0.08612	93.616	15.16	0.14	0.00	0	500.00	
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	533.81640		0.53382	497.66740	0.49767	533.816	17.00	0.46	0.00	0	250.00	
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	562.36070		0.56236	524.86020	0.52486	562.361	17.09	0.47	0.00	0	250.00	
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	310.06420		0.31006	342.08730	0.34209	310.064	19.08	0.32	0.00	0	500.00	
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	181.09580		0.18110	202.96620	0.20297	181.096	20.64	0.20	0.00	0	250.00	
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	141.60920		0.14161	159.48350	0.15948	141.609	21.25	0.16	0.00	0	250.00	
\$ / R	On 01/07/2019	Any day expiry			14.28240		14.28240	14.37410	14.37410		17.14	0.00	0.00	0	55.00	
\$ / R	On 03/07/2019	Any day expiry			14.28600		14.28600	14.37770	14.37770		17.15	0.00	0.00	0	0.00	
\$ / R	On 31/07/2019	Any day expiry			14.33590		14.33590	14.42770	14.42770		17.09	0.00	0.00	0	430.00	
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	119.34310		0.11934	109.32470	0.10932	119.343	15.10	0.15	0.00	0	500.00	
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	569.77660		0.56978	532.45950	0.53246	569.777	16.82	0.44	0.00	0	250.00	
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	597.95190		0.59795	559.43520	0.55944	597.952	16.91	0.46	0.00	0	250.00	
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	350.25770		0.35026	380.78320	0.38078	350.258	19.03	0.32	0.00	0	500.00	
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	217.19030		0.21719	239.03260	0.23903	217.190	20.43	0.21	0.00	0	250.00	
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	175.21480		0.17521	193.52460	0.19352	175.215	20.98	0.17	0.00	0	250.00	
\$ / R	On 01/08/2019	Any day expiry			14.33770		14.33770	14.42940	14.42940		17.09	0.00	0.00	0	55.00	
\$ / R	On 13/08/2019	Any day expiry			14.35930		14.35930	14.45090	14.45090		17.01	0.00	0.00	0	0.00	
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	747.17760		0.74718	702.92250	0.70292	747.178	17.26	0.50	0.00	0	3,147.00	
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	212.47950		0.21248	232.92930	0.23293	212.480	20.57	0.20	0.00	0	3,147.00	
\$ / R	On 30/08/2019	Any day expiry			14.38980		14.38980	14.48120	14.48120		17.05	0.00	8,986,633.20	621	564.00	
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	141.05670		0.14106	130.42840	0.13043	141.057	15.07	0.16	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 30/08/2019	Any day expiry	14.20	Put	597.51450	0.59751	559.67210	0.55967	597.514	16.69	0.43	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	625.42710	0.62543	586.48800	0.58649	625.427	16.78	0.44	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	378.36710	0.37837	407.09020	0.40709	378.367	19.09	0.32	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	244.50010	0.24450	265.78740	0.26579	244.500	20.38	0.22	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	200.56760	0.20057	218.63860	0.21864	200.568	20.90	0.18	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.39510	14.39510	14.48660	14.48660		17.00	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.39870	14.39870	14.49010	14.49010		17.01	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.40050	14.40050	14.49190	14.49190		17.01	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	80.96040	0.08096	94.18510	0.09419	80.960	24.61	0.07	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.42020	14.42020	14.51150	14.51150		16.96	0.00	4,326,060.00	300	22,583.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	5.37350	0.00537	5.43430	0.00543	5.374	16.75	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	71.81050	0.07181	66.44590	0.06645	71.811	14.83	0.09	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	187.84270	0.18784	172.88610	0.17289	187.843	15.18	0.19	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	214.81400	0.21481	198.23960	0.19824	214.814	15.28	0.21	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,117.52060	1.11752	1,185.13670	1.18514	1,117.521	15.68	0.70	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	366.70910	0.36671	342.08170	0.34208	366.709	15.74	0.31	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	396.92690	0.39693	368.95640	0.36896	396.927	15.86	0.33	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	490.44540	0.49045	457.29390	0.45729	490.445	16.21	0.37	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	505.36700	0.50537	471.55840	0.47156	505.367	16.26	0.38	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	567.33620	0.56734	530.91760	0.53092	567.336	16.47	0.41	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	616.13640	0.61614	577.78730	0.57779	616.136	16.63	0.43	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	706.44700	0.70645	753.33550	0.75334	706.447	17.13	0.51	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	881.42200	0.88142	833.96350	0.83396	881.422	17.40	0.52	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	532.13420	0.53213	568.83150	0.56883	532.134	18.06	0.41	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,403.71170	1.40371	1,343.14160	1.34314	1,403.712	18.69	0.65	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	415.67100	0.41567	444.52450	0.44452	415.671	18.93	0.33	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,545.18630	1.54519	1,482.04420	1.48204	1,545.186	19.02	0.68	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	1,593.23850	1.59324	1,529.28690	1.52929	1,593.239	19.13	0.68	0.00	0	21.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	347.72590	0.34773	372.25520	0.37226	347.726	19.57	0.28	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	174.42750	0.17443	189.58260	0.18958	174.428	21.43	0.15	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	149.49950	0.14950	161.34860	0.16135	149.500	22.23	0.13	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	139.37350	0.13937	150.72460	0.15072	139.374	22.67	0.12	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	135.82120	0.13582	146.99630	0.14700	135.821	22.83	0.12	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	115.49760	0.11550	125.67160	0.12567	115.498	23.95	0.10	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.44550	14.44550	14.53730	14.53730		16.99	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	160.65130	0.16065	148.51520	0.14852	160.651	15.01	0.17	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	621.36520	0.62137	582.78240	0.58278	621.365	16.56	0.42	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	649.07150	0.64907	609.45620	0.60946	649.072	16.65	0.43	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	410.01170	0.41001	437.02770	0.43703	410.012	19.13	0.32	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	273.63660	0.27364	294.19130	0.29419	273.637	20.31	0.22	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	226.59490	0.22659	244.41930	0.24442	226.595	20.83	0.19	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.44920	14.44920	14.54110	14.54110		17.00	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.50160	14.50160	14.59450	14.59450		16.99	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	179.92290	0.17992	164.84750	0.16485	179.923	15.00	0.17	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 31/10/2019	Any day expiry	14.20	Put	643.59330	0.64359	604.51220	0.60451	643.593	16.49	0.41	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	671.14350	0.67114	631.02590	0.63103	671.144	16.57	0.42	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	434.37850	0.43438	460.60620	0.46061	434.378	19.24	0.31	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	297.85470	0.29785	318.32730	0.31833	297.855	20.34	0.23	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	251.19740	0.25120	269.14030	0.26914	251.197	20.84	0.20	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.55400	14.55400	14.64660	14.64660		16.98	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	194.69870	0.19470	179.11980	0.17912	194.699	14.93	0.18	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	661.38150	0.66138	623.01530	0.62302	661.381	16.41	0.40	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	688.74050	0.68874	649.40560	0.64941	688.741	16.49	0.41	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	457.51720	0.45752	484.00900	0.48401	457.517	19.28	0.31	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	320.73660	0.32074	341.31920	0.34132	320.737	20.34	0.23	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	274.24410	0.27424	292.35560	0.29236	274.244	20.83	0.20	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.55960	14.55960	14.65210	14.65210		16.96	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.56330	14.56330	14.65570	14.65570		16.96	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.57990	14.57990	14.67200	14.67200		17.01	0.00	0.00	0	10,513.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	25.47570	0.02548	22.18650	0.02219	25.476	13.01	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	415.59650	0.41560	389.78450	0.38978	415.597	15.63	0.30	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	472.48940	0.47249	444.17580	0.44418	472.489	15.77	0.32	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	601.01710	0.60102	564.76940	0.56477	601.017	16.17	0.38	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	450.56620	0.45057	476.53010	0.47653	450.566	19.42	0.30	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	345.44500	0.34544	366.57580	0.36658	345.445	20.22	0.24	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	281.13600	0.28114	299.15970	0.29916	281.136	20.87	0.20	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	109.94520	0.10995	121.32850	0.12133	109.945	23.65	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.61310	14.61310	14.70510	14.70510		16.96	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	207.94130	0.20794	190.87140	0.19087	207.941	14.83	0.18	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	678.49770	0.67850	640.13460	0.64013	678.498	16.33	0.40	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	705.63580	0.70564	666.35770	0.66636	705.636	16.41	0.40	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	480.17000	0.48017	507.19470	0.50719	480.170	19.31	0.31	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	345.85610	0.34586	366.54860	0.36655	345.856	20.33	0.23	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	299.38130	0.29938	317.76860	0.31777	299.381	20.81	0.21	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.61670	14.61670	14.70880	14.70880		16.96	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.66920	14.66920	14.76320	14.76320		16.97	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.71940	14.71940	14.78500	14.78500		17.01	0.00	51,799,300.00	3,500	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.72510	14.72510	14.82210	14.82210		17.07	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.75150	14.75150	14.84900	14.84900		17.10	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	23.29870	0.02330	19.69110	0.01969	23.299	11.58	0.03	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	622.29770	0.62230	587.56870	0.58757	622.298	15.99	0.35	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	379.51420	0.37951	399.22900	0.39923	379.514	20.85	0.23	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			14.78350	14.78350	14.88170	14.88170		17.20	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.83440	14.83440	14.93360	14.93360		17.29	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.89930	14.89930	15.00020	15.00020		17.39	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.91880	14.91880	15.02020	15.02020		17.40	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.00860	15.00860	15.11250	15.11250		17.53	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.10450	15.10450	15.21110	15.21110		17.63	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 MAXI	On 18/03/2019	Foreign Exchange Future			14.09980		14.09980		14.18930	14.18930		16.08	0.00	0.00	0	435.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.25220		14.25220		14.34380	14.34380		17.19	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.42020		14.42020		14.51150	14.51150		16.96	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.57990		14.57990		14.67200	14.67200		17.01	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.75150		14.75150		14.84900	14.84900		17.10	0.00	0.00	0	0.00
£ / R	On 28/02/2019	Any day expiry			18.33430		18.33430		18.39670	18.39670		15.31	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.38990		18.38990		18.45270	18.45270		15.29	0.00	15,061,328.10	819	326,195.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	134.84160		0.13484		138.48980	0.13849	134.842	14.91	0.29	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	111.99100		0.11199		144.57590	0.14458	111.991	16.66	0.24	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	880.95560		0.88096		844.43250	0.84443	880.956	17.09	0.82	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	19.39020		0.01939		23.44870	0.02345	19.390	18.92	0.05	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	14.13220		0.01413		16.01190	0.01601	14.132	19.32	0.04	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	2.49000		0.00249		3.01240	0.00301	2.490	23.05	0.01	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.42480		18.42480		18.48780	18.48780		15.80	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			18.47910		18.47910		18.54220	18.54220		16.10	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			18.51410		18.51410		18.57750	18.57750		16.25	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			18.52350		18.52350		18.58720	18.58720		16.19	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.67030		18.67030		18.73570	18.73570		16.27	0.00	15,683,052.00	840	5,703.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,048.24200		1.04824		1,102.33350	1.10233	1,048.242	16.14	0.67	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.97490		18.97490		19.04090	19.04090		16.02	0.00	13,567,053.50	715	16,609.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.26210		19.26210		19.33110	19.33110		15.92	0.00	0.00	0	12,565.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.57360		19.57360		19.65070	19.65070		16.11	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12740		0.12740		0.12850	0.12850		19.94	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12970		0.12970		0.13080	0.13080		19.34	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13230		0.13230		0.13340	0.13340		18.87	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13470		0.13470		0.13580	0.13580		18.66	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13740		0.13740		0.13870	0.13870		20.11	0.00	0.00	0	0.00
€ / R	On 20/02/2019	Any day expiry			15.93700		15.93700		16.01400	16.01400		16.83	0.00	0.00	0	0.00
€ / R	On 28/02/2019	Any day expiry			15.96190		15.96190		16.03950	16.03950		15.24	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.01970		16.01970		16.09780	16.09780		14.90	0.00	12,239,050.80	764	139,711.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	264.00940		0.26401		326.40520	0.32641	264.009	14.90	0.52	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			16.05620		16.05620		16.13460	16.13460		15.18	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			16.11310		16.11310		16.19180	16.19180		15.18	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			16.14970		16.14970		16.22900	16.22900		15.57	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry			16.30040		16.30040		16.38180	16.38180		15.93	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.31390		16.31390		16.39540	16.39540		15.92	0.00	8,156,950.00	500	29,914.00
€ / R	On 14/08/2019	Any day expiry			16.52400		16.52400		16.60620	16.60620		15.78	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	135.89740		0.13590		148.10930	0.14811	135.897	20.44	0.12	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.63780		16.63780		16.71980	16.71980		15.81	0.00	0.00	0	21,578.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	306.50650		0.30651		288.87250	0.28887	306.507	14.44	0.26	0.00	0	14,429.00

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	18.27	Call	357.64030		0.35764		380.24180	0.38024	357.640	18.32	0.27	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	305.31610		0.30532		326.10410	0.32610	305.316	18.75	0.24	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.94650		16.94650		17.03040	17.03040		15.82	0.00	0.00	0	17,761.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	32.96970		0.03297		33.42690	0.03343	32.970	13.63	0.04	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	533.14660		0.53315		508.26960	0.50827	533.147	14.72	0.33	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	263.81800		0.26382		272.48450	0.27248	263.818	20.76	0.17	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			17.16210		17.16210		17.25040	17.25040		15.82	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,284.85920		1.28486		1,338.85260	1.33885	1,284.859	15.17	0.61	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,169.51840		1.16952		1,219.84830	1.21985	1,169.518	15.51	0.57	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,132.24100		1.13224		1,181.33990	1.18134	1,132.241	15.63	0.56	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,104.15950		1.10416		1,152.30730	1.15231	1,104.159	15.72	0.54	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.28670		17.28670		17.37860	17.37860		15.96	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.68000		96.68000		96.83000	96.83000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			627.05600		627.05600		625.72400	625.72400			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			638.95200		638.95200		637.59500	637.59500			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			652.43900		652.43900		651.05500	651.05500			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			720.65900		720.65900		718.96000	718.96000			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			734.33000		734.33000		732.60000	732.60000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			749.83100		749.83100		748.06600	748.06600			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			651.51100		651.51100		649.15000	649.15000			0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future			663.87000		663.87000		661.46600	661.46600			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future			677.88400		677.88400		675.43000	675.43000			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.09640		10.09640		10.11340	10.11340		12.61	0.00	10,096,400.00	1,000	4,731.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.21800		10.21800		10.23600	10.23600		13.33	0.00	2,554,500.00	250	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.35220		10.35220		10.36970	10.36970		13.13	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.48160		10.48160		10.49940	10.49940		13.00	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	316.37210		0.31637		323.47610	0.32348	316.372	13.91	0.37	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.62120		10.62120		10.64280	10.64280		13.08	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.69850		10.69850		10.69910	10.69910		13.60	0.00	2,674,625.00	250	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.83710		10.83710		10.83830	10.83830		14.45	0.00	2,709,275.00	250	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.98640		10.98640		10.98700	10.98700		14.19	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.12690		11.12690		11.12730	11.12730		14.09	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.27850		11.27850		11.28190	11.28190		14.22	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			0.24000		0.24000		9.27000	9.27000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.12940		14.12940		14.18000	14.18000		15.68	0.00	1,412,940.00	100	1,243.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.40230		14.40230		14.45550	14.45550		16.42	0.00	1,440,230.00	100	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
CHF / R	On 16/09/2019	Foreign Exchange Future	14.70350	14.70350	14.75710	14.75710				16.52	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	14.99110	14.99110	15.04570	15.04570				16.77	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	15.30880	15.30880	15.36960	15.36960				16.90	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.09780	2.09780	2.09770	2.09770				13.95	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.12070	2.12070	2.12150	2.12150				14.50	0.00	0.00	0	0.00
CNH / R	On 16/09/2019	Foreign Exchange Future	2.14520	2.14520	2.09000	2.09000				14.60	0.00	0.00	0	0.00
CNH / R	On 13/12/2019	Foreign Exchange Future	2.16860	2.16860	2.11000	2.11000				14.41	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.14740	2.14740	2.15750	2.15750				14.02	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.18790	2.18790	2.19850	2.19850				14.93	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.23250	2.23250	2.24320	2.24320				14.81	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.27510	2.27510	2.28610	2.28610				14.84	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.32190	2.32190	2.33400	2.33400				14.76	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.08282	75.60341	11.13833	75.28552					0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	11.19003	77.03775	11.24745	76.71434					0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.30381	74.86784	11.36342	74.53793					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	11.34396	77.19004	11.40447	76.79758					0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.44955	78.65492	11.51212	78.25558					0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.56171	76.04942	11.62667	75.64202					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	644.86400	644.86400	642.42800	642.42800					0.00	0.00	0	442.00
GOVI	On 01/08/2019	GOVI	657.09700	657.09700	654.61700	654.61700					0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI	670.96800	670.96800	668.43600	668.43600					0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.79840	1.79840	1.81000	1.81000				16.15	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.82260	1.82260	1.83440	1.83440				16.75	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.84810	1.84810	1.82000	1.82000				16.95	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
HK\$/R	On 13/12/2019	Foreign Exchange Future		1.87160	1.87160		1.84000	1.84000		16.71	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		134.98446	134.98446		135.22887	135.22887			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		136.12079	136.12079		136.37077	136.37077			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future		139.02864	139.02864		139.28454	139.28454			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		101.73614	101.73614		101.75137	101.75137			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future		103.69080	103.69080		103.70695	103.70695			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future		104.79816	104.79816		104.81512	104.81512			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		104.02777	104.02777		104.35615	104.35615			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		106.02638	106.02638		106.36166	106.36166			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future		107.10726	107.10726		107.45035	107.45035			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		122.73143	122.73143		123.20675	123.20675			0.00	0.00	0	10,004.00
I2038	On 01/08/2019	Bond Future		123.45018	123.45018		123.93547	123.93547			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		126.08744	126.08744		126.58357	126.58357			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		114.97909	114.97909		115.64872	115.64872			0.00	0.00	0	12,517.00
I2046	On 01/08/2019	Bond Future		117.18822	117.18822		117.87142	117.87142			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		117.95119	117.95119		118.64954	118.64954			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		120.65422	120.65422		121.67452	121.67452			0.00	0.00	0	10,644.00
I2050	On 01/08/2019	Bond Future		121.15439	121.15439		122.19500	122.19500			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		123.74253	123.74253		124.80603	124.80603			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		259.15400	259.15400		259.72000	259.72000			0.00	0.00	0	737.00
IGOV	On 01/08/2019	Index Future		264.13300	264.13300		264.71000	264.71000			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future		269.77500	269.77500		270.36500	270.36500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14020	0.14020		0.14080	0.14080			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13970	0.13970		0.14000	0.14000			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13990	0.13990		0.13950	0.13950			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
KES / R	On 13/12/2019		Foreign Exchange Future	0.13930	0.13930		0.14010	0.14010			0.00	0.00	0	0.00
KES / R	On 16/03/2020		Foreign Exchange Future	0.13900	0.13900		0.13970	0.13970			0.00	0.00	0	0.00
NOK/R	On 18/03/2019		Foreign Exchange Future	1.64280	1.64280		1.65190	1.65190		13.52	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.66640	1.66640		1.67570	1.67570		13.85	0.00	0.00	0	0.00
NOK/R	On 16/09/2019		Foreign Exchange Future	1.69200	1.69200		1.68000	1.68000		13.99	0.00	0.00	0	0.00
NOK/R	On 13/12/2019		Foreign Exchange Future	1.71610	1.71610		1.70000	1.70000		13.66	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019		Foreign Exchange Future	9.69260	9.69260		9.72010	9.72010		13.32	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	9.81350	9.81350		9.84190	9.84190		14.03	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019		Foreign Exchange Future	9.94520	9.94520		9.97290	9.97290		13.96	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019		Foreign Exchange Future	10.06950	10.06950		10.09790	10.09790		14.01	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020		Foreign Exchange Future	10.20260	10.20260		10.23490	10.23490		14.30	0.00	0.00	0	0.00
PULA / R	On 18/03/2019		Foreign Exchange Future	1.32850	1.32850		1.32660	1.32660			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.33380	1.33380		1.33360	1.33360			0.00	0.00	0	0.00
PULA / R	On 16/09/2019		Foreign Exchange Future	1.33910	1.33910		1.33000	1.33000			0.00	0.00	0	0.00
PULA / R	On 13/12/2019		Foreign Exchange Future	1.34460	1.34460		1.34000	1.34000			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019		Foreign Exchange Future	1.30430	1.30430		1.30050	1.30050			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019		Foreign Exchange Future	1.31000	1.31000		1.30620	1.30620			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019		Foreign Exchange Future	1.31590	1.31590		1.31210	1.31210			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019		Foreign Exchange Future	1.32110	1.32110		1.31750	1.31750			0.00	5,863,041.80	4,438	2,219.00
QUANTO £ / \$	On 16/03/2020		Foreign Exchange Future	1.32690	1.32690		1.32340	1.32340			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019		Foreign Exchange Future	1.13620	1.13620		1.13450	1.13450			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019		Foreign Exchange Future	1.14470	1.14470		1.14300	1.14300			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019		Foreign Exchange Future	1.15380	1.15380		1.15220	1.15220			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019		Foreign Exchange Future	1.16230	1.16230		1.16070	1.16070			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020		Foreign Exchange Future	1.17190	1.17190		1.17030	1.17030			0.00	0.00	0	0.00
R186	On 02/05/2019		Bond Future	8.87784	112.77969		8.92172	112.52704		6.86	0.00	3,364,105,373.01	29,829	91,412.00
R186	On 02/05/2019	8.50	Call	487.16000	0.48716		405.69000	0.40569	487.160	6.51	0.25	0.00	0	7,000.00
R186	On 02/05/2019	8.62	Call	702.01000	0.70201		595.46000	0.59546	702.010	6.60	0.33	0.00	0	90.00
R186	On 02/05/2019	8.65	Call	764.17000	0.76417		651.06000	0.65106	764.170	6.62	0.35	0.00	0	3,250.00
R186	On 02/05/2019	8.70	Call	875.37000	0.87537		751.28000	0.75128	875.370	6.66	0.38	0.00	0	200.00
R186	On 02/05/2019	8.80	Call	1,125.49000	1.12549		981.86000	0.98186	1,125.490	6.73	0.45	0.00	0	7,500.00
R186	On 02/05/2019	8.90	Put	1,284.89000	1.28489		1,377.64000	1.37764	1,284.890	6.80	0.48	0.00	0	4,250.00
R186	On 02/05/2019	9.00	Call	1,736.48000	1.73648		1,561.67000	1.56167	1,736.480	6.86	0.59	0.00	0	7,000.00
R186	On 02/05/2019	9.00	Put	1,035.01000	1.03501		1,112.85000	1.11285	1,035.010	6.86	0.41	0.00	0	7,500.00
R186	On 02/05/2019	9.05	Put	925.43000	0.92543		999.14000	0.99914	925.430	6.90	0.38	0.00	0	3,250.00
R186	On 02/05/2019	9.20	Call	2,487.49000	2.48749		2,297.75000	2.29775	2,487.490	7.00	0.71	0.00	0	90.00
R186	On 02/05/2019	9.25	Call	2,693.60000	2.69360		2,500.67000	2.50067	2,693.600	7.04	0.73	0.00	0	3,250.00
R186	On 02/05/2019	9.30	Call	2,909.21000	2.90921		2,711.12000	2.71112	2,909.210	7.10	0.76	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/05/2019	Bond Future	9.75	Put	162.89000	0.16289		185.85000	0.18585	162.890	7.62	0.09	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.96	Put	93.65000	0.09365		92.21000	0.09221	93.650	7.88	0.06	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	10.02	Put	78.54000	0.07854		74.46000	0.07446	78.540	7.93	0.05	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	10.07	Put	65.93000	0.06593		62.02000	0.06202	65.930	7.93	0.04	0.00	0	200.00	
R186	On 01/08/2019	Bond Future			8.93518	109.61921		8.98107	109.36251		6.99	0.00	0.00	0	0.00	
R186	On 01/08/2019	Bond Future	8.30	Call	604.21000	0.60421		516.22000	0.51622	604.210	6.39	0.23	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	9.05	Call	2,378.93000	2.37893		2,194.90000	2.19490	2,378.930	7.03	0.56	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	10.08	Put	425.77000	0.42577		439.78000	0.43978	425.770	8.17	0.14	0.00	0	6,000.00	
R186	On 07/11/2019	Bond Future			8.98685	111.93420		9.03511	111.67260		6.63	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 02/05/2019	Bond Future			304.21417	304.21417		304.26516	304.26516			0.00	0.00	0	2,350.00	
R197	On 01/08/2019	Bond Future			302.50272	302.50272		302.55660	302.55660			0.00	0.00	0	0.00	
R197	On 07/11/2019	Bond Future			308.96522	308.96522		309.02167	309.02167			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			237.28662	237.28662		237.32118	237.32118			0.00	0.00	0	8,966.00	
R202	On 01/08/2019	Bond Future			237.83202	237.83202		237.86856	237.86856			0.00	0.00	0	0.00	
R202	On 07/11/2019	Bond Future			242.91278	242.91278		242.95108	242.95108			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			7.93611	100.81207		8.00661	100.58486		3.15	0.00	0.00	0	69,212.00	
R2023	On 01/08/2019	Bond Future			7.95139	102.72449		8.02734	102.49364		3.52	0.00	0.00	0	0.00	
R2023	On 07/11/2019	Bond Future			7.95581	100.95775		8.03865	100.72252		3.33	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			9.41639	92.65858		9.46006	92.38667		9.62	0.00	0.00	0	47,530.00	
R2030	On 02/05/2019	Bond Future	8.90	Call	377.74000	0.37774		315.65000	0.31565	377.740	8.90	0.19	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	9.40	Call	1,502.20000	1.50220		1,337.69000	1.33769	1,502.200	9.52	0.50	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	10.20	Put	283.26000	0.28326		314.82000	0.31482	283.260	10.64	0.13	0.00	0	3,000.00	
R2030	On 01/08/2019	Bond Future			9.48269	90.41140		9.52795	90.13492		9.82	0.00	0.00	0	0.00	
R2030	On 01/08/2019	Bond Future	8.35	Call	219.44000	0.21944		172.09000	0.17209	219.440	8.62	0.09	0.00	0	2,025.00	
R2030	On 01/08/2019	Bond Future	9.15	Call	1,409.10000	1.40910		1,252.83000	1.25283	1,409.100	9.45	0.37	0.00	0	2,025.00	
R2030	On 07/11/2019	Bond Future			9.54062	92.32090		9.58763	92.03907		9.35	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			9.64580	90.64087		9.68944	90.34626		10.98	0.00	3,806,916.54	42	44,008.00	
R2032	On 01/08/2019	Bond Future			9.70988	92.36062		9.75495	92.06106		10.71	0.00	0.00	0	0.00	
R2032	On 07/11/2019	Bond Future			9.77322	90.14781		9.81994	89.84236		10.61	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			9.79793		94.27069		9.85170	93.86746		11.78	0.00	0.00	0	77,074.00
R2035	On 01/08/2019	Bond Future			9.86078		96.05902		9.91625	95.64877		11.50	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.92609		93.58029		9.98348	93.16192		11.43	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			9.87586		90.81784		9.93472	90.37417		12.38	0.00	0.00	0	58,354.00
R2037	On 01/08/2019	Bond Future			9.94268		88.28537		10.00339	87.83391		12.69	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			10.00298		90.15008		10.06569	89.68950		12.05	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			9.95559		94.04124		10.01954	93.52401		12.82	0.00	56,424,744.00	600	26,096.00
R2040	On 02/05/2019	Bond Future	9.60	Call	887.30000		0.88730		666.80000	0.66680	887.300	12.11	0.29	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,264.15000		3.26415		2,836.81000	2.83681	3,264.150	13.12	0.65	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.02224		91.31963		10.08818	90.79324		13.15	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			10.08261		93.24848		10.15069	92.71137		12.50	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/05/2019	Bond Future			9.96822		91.17477		10.02690	90.69146		13.43	0.00	0.00	0	36,686.00
R2044	On 01/08/2019	Bond Future			10.03194		88.52396		10.09240	88.03204		13.79	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,031.78000		1.03178		852.79000	0.85279	1,031.780	12.79	0.24	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,564.62000		2.56462		2,265.43000	2.26543	2,564.620	13.61	0.45	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,766.52000		1.76652		1,844.02000	1.84402	1,766.520	14.65	0.30	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.08957		90.39368		10.15192	89.89183		13.11	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			9.93248		90.41586		9.99099	89.91928		13.87	0.00	0.00	0	109,665.00
R2048	On 01/08/2019	Bond Future			9.98890		92.13109		10.04911	91.62561		13.59	0.00	0.00	0	0.00
R2048	On 07/11/2019	Bond Future			10.04726		89.63292		10.10936	89.11726		13.58	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			6.35209		102.82718		6.42801	102.77626		0.25	0.00	0.00	0	6,038.00
R207	On 01/08/2019	Bond Future			5.54421		101.13632		5.66109	101.08515		0.23	0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future			1.94916		103.27204		2.23612	103.22029		0.04	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			7.05006		100.14828		7.11576	100.03379		1.12	0.00	0.00	0	13,646.00
R208	On 01/08/2019	Bond Future			6.94565		102.04835		7.02137	101.93237		1.30	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.73936		100.79684		6.83009	100.67891		1.09	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

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
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			9.74383		71.94656		9.79724	71.60472		13.21	0.00	33,599,043.52	467	103,298.00
R209	On 02/05/2019	Bond Future	9.35	Call	640.68000		0.64068		494.57000	0.49457	640.680	12.56	0.27	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,428.69000		2.42869		2,142.72000	2.14272	2,428.690	13.52	0.63	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	362.31000		0.36231		366.94000	0.36694	362.310	14.75	0.15	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	231.33000		0.23133		231.11000	0.23111	231.330	15.25	0.10	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.79981		73.31165		9.85474	72.96380		12.99	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,159.89000		1.15989		1,002.98000	1.00298	1,159.890	12.36	0.31	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,543.72000		2.54372		2,305.68000	2.30568	2,543.720	13.06	0.52	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	1,150.82000		1.15082		1,192.84000	1.19284	1,150.820	14.25	0.26	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.85495		71.70574		9.91159	71.35095		12.96	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			187.30612		187.30612		187.33368	187.33368			0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future			190.90475		190.90475		190.93424	190.93424			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future			192.34454		192.34454		192.37547	192.37547			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			158.26167		158.26167		158.50961	158.50961			0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future			159.08216		159.08216		159.33590	159.33590			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future			162.48063		162.48063		162.74051	162.74051			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			9.53087		83.55855		9.57435	83.29217		10.61	0.00	0.00	0	27,886.00
R213	On 01/08/2019	Bond Future			9.59042		85.14365		9.63533	84.87275		10.41	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future			9.65210		83.38664		9.69866	83.11040		10.38	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			9.93261		70.79386		9.99109	70.40601		14.22	0.00	580,509,652.00	8,200	24,501.00
R214	On 01/08/2019	Bond Future			9.98915		72.13685		10.04927	71.74211		13.95	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future			10.04770		70.35913		10.10967	69.95636		13.92	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

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
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.43590		10.43590		10.47490	10.47490		13.83	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.56850		10.56850		10.60890	10.60890		14.46	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.71520		10.71520		10.53000	10.53000		14.25	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.85500		10.85500		10.67000	10.67000		14.29	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.61220		2.61220		2.63530	2.63530		15.77	0.00	0.00	0	18,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.52380		2.52380		2.54820	2.54820		17.06	0.00	0.00	0	0.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.44700		2.44700		2.35000	2.35000		17.67	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.38540		2.38540		2.29000	2.29000		18.91	0.00	0.00	0	0.00
Total for Derivatives :												12,831,771,539.77	824,975	9 005 082.00
Grand Total:												12,831,771,539.77	824,975	9 005 082.00