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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 18/03/2019		Foreign Exchange Future	14.45450	14.45450	14.41840	14.41840		14.30	0.00	14,727,140,779.00	1,018,862	0.00
\$ / R	On 19/03/2019		Any day expiry	14.44060	14.44060	14.42010	14.42010		14.49	0.00	346,529,100.00	24,000	30,000.00
\$ / R	On 19/03/2019	14.13	Call	312.26170	0.31226	296.75490	0.29675	312.262	21.56	0.97	0.00	0	50,000.00
\$ / R	On 20/03/2019		Any day expiry	14.44220	14.44220	14.42180	14.42180		14.05	0.00	0.00	0	0.00
\$ / R	On 20/03/2019	14.20	Put	7.98320	0.00798	20.33130	0.02033	7.983	17.30	0.09	0.00	0	30,000.00
\$ / R	On 22/03/2019		Any day expiry	14.44560	14.44560	14.42520	14.42520		13.51	0.00	216,463,500.00	15,000	15,000.00
\$ / R	On 22/03/2019	13.80	Call	646.21270	0.64621	630.18420	0.63018	646.213	17.82	0.99	0.00	0	30,000.00
\$ / R	On 22/03/2019	14.20	Put	16.21850	0.01622	39.27790	0.03928	16.218	15.16	0.14	0.00	0	30,000.00
\$ / R	On 22/03/2019	14.20	Call	261.81850	0.26182	264.47790	0.26448	261.818	15.16	0.86	0.00	0	30,000.00
\$ / R	On 22/03/2019	14.53	Put	136.74100	0.13674	172.39200	0.17239	136.741	14.58	0.65	0.00	0	30,000.00
\$ / R	On 25/03/2019		Any day expiry	14.45070	14.45070	14.43030	14.43030		12.51	0.00	0.00	0	15,000.00
\$ / R	On 25/03/2019	14.37	Put	68.12930	0.06813	100.44410	0.10044	68.129	13.00	0.37	0.00	0	20,000.00
\$ / R	On 25/03/2019	14.37	Call	148.82930	0.14883	160.74410	0.16074	148.829	13.00	0.63	0.00	0	20,000.00
\$ / R	On 27/03/2019		Any day expiry	14.45410	14.45410	14.43370	14.43370		13.82	0.00	0.00	0	0.00
\$ / R	On 27/03/2019	13.88	Put	7.59710	0.00760	14.33570	0.01434	7.597	15.82	0.05	0.00	0	32,000.00
\$ / R	On 27/03/2019	14.00	Put	15.01090	0.01501	25.26860	0.02527	15.011	15.40	0.09	0.00	0	65,000.00

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 28/03/2019	Any day expiry			14.45580	14.45580		14.43540	14.43540		14.23	0.00	144,412,000.00	10,000	10,000.00
\$ / R	13.84	Call	On 28/03/2019	Any day expiry	623.53800	0.62354	608.82900	0.60883	623.538	15.96	0.95	0.00	0	15,000.00			
\$ / R	14.00	Call	On 28/03/2019	Any day expiry	474.31710	0.47432	463.53860	0.46354	474.317	15.50	0.90	0.00	0	6,500.00			
\$ / R	14.18	Call	On 28/03/2019	Any day expiry	320.31960	0.32032	315.12870	0.31513	320.320	14.99	0.78	0.00	0	15,000.00			
\$ / R	14.50	Put	On 28/03/2019	Any day expiry	161.58580	0.16159	184.97370	0.18497	161.586	14.47	0.55	0.00	0	20,000.00			
\$ / R			On 29/03/2019	Any day expiry	14.45740	14.45740	14.43710	14.43710		14.57	0.00	0.00	0	3,409.00			
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	0.10320	0.00010	0.18620	0.00019	0.103	19.44	0.00	0.00	0	500.00			
\$ / R	13.45	Put	On 29/03/2019	Any day expiry	1.21850	0.00122	2.03860	0.00204	1.218	17.47	0.01	0.00	0	600.00			
\$ / R	13.87	Call	On 29/03/2019	Any day expiry	598.74860	0.59875	583.65020	0.58365	598.749	15.89	0.94	0.00	0	600.00			
\$ / R	14.20	Put	On 29/03/2019	Any day expiry	55.29840	0.05530	68.48630	0.06849	55.298	15.14	0.24	0.00	0	250.00			
\$ / R	14.25	Put	On 29/03/2019	Any day expiry	67.98600	0.06799	82.55250	0.08255	67.986	15.02	0.29	0.00	0	250.00			
\$ / R	14.40	Call	On 29/03/2019	Any day expiry	177.18340	0.17718	175.25070	0.17525	177.183	14.68	0.57	0.00	0	600.00			
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	71.94610	0.07195	75.36450	0.07536	71.946	15.44	0.30	0.00	0	500.00			
\$ / R	15.43	Call	On 29/03/2019	Any day expiry	4.65530	0.00466	6.02260	0.00602	4.655	19.11	0.03	0.00	0	250.00			
\$ / R	15.79	Call	On 29/03/2019	Any day expiry	1.77450	0.00177	2.05040	0.00205	1.774	21.59	0.01	0.00	0	250.00			
\$ / R			On 01/04/2019	Any day expiry	14.46250	14.46250	14.44220	14.44220		14.51	0.00	144,612,000.00	10,000	10,000.00			
\$ / R			On 02/04/2019	Any day expiry	14.46420	14.46420	14.44390	14.44390		14.55	0.00	0.00	0	55.00			
\$ / R			On 04/04/2019	Any day expiry	14.46750	14.46750	14.44730	14.44730		14.60	0.00	0.00	0	20,000.00			
\$ / R	14.00	Call	On 04/04/2019	Any day expiry	499.21290	0.49921	489.25700	0.48926	499.213	14.21	0.86	0.00	0	30,000.00			
\$ / R			On 05/04/2019	Any day expiry	14.46920	14.46920	14.44900	14.44900		14.62	0.00	0.00	0	2,025.00			
\$ / R	13.76	Put	On 05/04/2019	Any day expiry	8.93120	0.00893	11.38150	0.01138	8.931	13.74	0.05	0.00	0	100.00			
\$ / R	14.20	Put	On 05/04/2019	Any day expiry	77.85410	0.07785	91.96930	0.09197	77.854	14.30	0.27	0.00	0	35,000.00			
\$ / R	14.35	Call	On 05/04/2019	Any day expiry	250.68030	0.25068	249.77210	0.24977	250.680	14.49	0.61	0.00	0	100.00			
\$ / R			On 15/04/2019	Any day expiry	14.48610	14.48610	14.46600	14.46600		14.39	0.00	7,929,625.00	550	1,830.00			
\$ / R			On 26/04/2019	Any day expiry	14.50480	14.50480	14.48480	14.48480		15.01	0.00	0.00	0	349.00			
\$ / R			On 29/04/2019	Any day expiry	14.50990	14.50990	14.48990	14.48990		15.01	0.00	0.00	0	15.00			
\$ / R			On 30/04/2019	Any day expiry	14.51160	14.51160	14.49160	14.49160		15.10	0.00	57,772,000.00	4,000	5,957.00			
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	5.22970	0.00523	6.89800	0.00690	5.230	15.53	0.02	0.00	0	3,000.00			
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	1,042.68790	1.04269	1,029.78180	1.02978	1,042.688	14.36	0.93	0.00	0	2,500.00			
\$ / R	14.20	Put	On 30/04/2019	Any day expiry	155.36490	0.15536	182.10490	0.18210	155.365	14.47	0.32	0.00	0	250.00			
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	174.94370	0.17494	202.50500	0.20250	174.944	14.58	0.35	0.00	0	250.00			
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	188.42440	0.18842	199.42080	0.19942	188.424	16.26	0.35	0.00	0	500.00			
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	62.01320	0.06201	68.57170	0.06857	62.013	18.74	0.14	0.00	0	250.00			
\$ / R	15.96	Call	On 30/04/2019	Any day expiry	37.62900	0.03763	42.27670	0.04228	37.629	19.76	0.09	0.00	0	250.00			
\$ / R			On 07/05/2019	Any day expiry	14.52350	14.52350	14.45500	14.45500		15.28	0.00	4,379,865.00	303	303.00			
\$ / R			On 09/05/2019	Any day expiry	14.52690	14.52690	14.50700	14.50700		15.50	0.00	0.00	0	25,000.00			
\$ / R	13.72	Call	On 09/05/2019	Any day expiry	861.20130	0.86120	856.16200	0.85616	861.201	14.10	0.86	0.00	0	50,000.00			
\$ / R	14.20	Call	On 09/05/2019	Any day expiry	510.04870	0.51005	515.73260	0.51573	510.049	14.82	0.67	0.00	0	50,000.00			
\$ / R			On 13/05/2019	Any day expiry	14.53370	14.53370	14.51390	14.51390		15.53	0.00	0.00	0	93.00			
\$ / R			On 20/05/2019	Any day expiry	14.54560	14.54560	14.52590	14.52590		15.58	0.00	0.00	0	0.00			
\$ / R	14.25	Call	On 20/05/2019	Any day expiry	525.97590	0.52598	533.23270	0.53323	525.976	15.05	0.64	0.00	0	61,000.00			
\$ / R	15.25	Call	On 20/05/2019	Any day expiry	169.29990	0.16930	179.24120	0.17924	169.300	17.56	0.27	0.00	0	40,000.00			
\$ / R	15.50	Call	On 20/05/2019	Any day expiry	127.26310	0.12726	135.85080	0.13585	127.263	18.22	0.21	0.00	0	21,000.00			
\$ / R			On 29/05/2019	Any day expiry	14.56110	14.56110	14.54150	14.54150		15.48	0.00	0.00	0	387.00			

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 31/05/2019 Any day expiry		14.56450	14.56450	14.54500	14.54500		15.48	0.00	0.00	0	416.00
\$ / R	13.00	Put	9.36720	0.00937	17.45190	0.01745	9.367	13.35	0.03	0.00	0	500.00	
\$ / R	14.20	Put	229.46610	0.22947	257.34350	0.25734	229.466	14.89	0.34	0.00	0	250.00	
\$ / R	14.25	Put	250.29080	0.25029	278.85920	0.27886	250.291	14.97	0.36	0.00	0	250.00	
\$ / R	15.01	Call	255.57100	0.25557	267.86320	0.26786	255.571	16.69	0.36	0.00	0	500.00	
\$ / R	15.79	Call	114.09800	0.11410	122.73070	0.12273	114.098	18.66	0.18	0.00	0	250.00	
\$ / R	16.15	Call	78.44420	0.07844	85.60220	0.08560	78.444	19.45	0.13	0.00	0	250.00	
\$ / R		On 03/06/2019 Any day expiry		14.56960	14.56960	14.55020	14.55020		15.39	0.00	0.00	0	0.00
\$ / R		On 04/06/2019 Any day expiry		14.57140	14.57140	14.55190	14.55190		15.40	0.00	0.00	0	74.00
\$ / R		On 10/06/2019 Any day expiry		14.58170	14.58170	14.56230	14.56230		15.44	0.00	0.00	0	0.00
\$ / R	13.83	Put	120.79320	0.12079	142.61390	0.14261	120.793	14.19	0.21	0.00	0	45,000.00	
\$ / R	14.06	Put	191.18840	0.19119	217.05120	0.21705	191.188	14.56	0.29	0.00	0	18,000.00	
\$ / R	14.15	Put	224.52480	0.22452	251.84480	0.25184	224.525	14.71	0.32	0.00	0	18,000.00	
\$ / R	14.25	Put	265.44600	0.26545	294.19540	0.29420	265.446	14.87	0.36	0.00	0	18,000.00	
\$ / R		On 14/06/2019 Foreign Exchange Future		14.58850	14.58850	14.56920	14.56920		15.45	0.00	6,622,303,690.00	453,940	555,986.00
\$ / R	10.69	Put	0.29890	0.00030	0.57960	0.00058	0.299	20.24	0.00	0.00	0	1,000.00	
\$ / R	12.28	Put	6.48300	0.00648	9.57300	0.00957	6.483	16.49	0.02	0.00	0	1,000.00	
\$ / R	12.65	Put	10.67310	0.01067	15.65730	0.01566	10.673	15.15	0.03	0.00	0	1,050.00	
\$ / R	12.75	Put	12.26100	0.01226	17.93240	0.01793	12.261	14.78	0.03	0.00	0	1,000.00	
\$ / R	12.92	Put	15.58920	0.01559	22.65160	0.02265	15.589	14.17	0.04	0.00	0	2,100.00	
\$ / R	12.98	Put	16.99190	0.01699	24.62150	0.02462	16.992	13.95	0.04	0.00	0	911.00	
\$ / R	13.00	Put	17.49010	0.01749	25.31860	0.02532	17.490	13.88	0.04	0.00	0	165,703.00	
\$ / R	13.10	Put	20.23490	0.02023	29.15890	0.02916	20.235	13.51	0.05	0.00	0	14,000.00	
\$ / R	13.24	Put	28.87680	0.02888	42.09950	0.04210	28.877	13.45	0.07	0.00	0	30,000.00	
\$ / R	13.25	Put	29.76600	0.02977	43.17120	0.04317	29.766	13.46	0.07	0.00	0	4,582.00	
\$ / R	13.30	Put	34.53140	0.03453	48.85330	0.04885	34.531	13.53	0.08	0.00	0	143,800.00	
\$ / R	13.35	Put	39.86330	0.03986	55.09290	0.05509	39.863	13.60	0.09	0.00	0	4,317.00	
\$ / R	13.50	Call	1,148.13620	1.14814	1,146.68200	1.14668	1,148.136	13.80	0.88	0.00	0	7,500.00	
\$ / R	13.60	Call	1,064.83740	1.06484	1,064.96800	1.06497	1,064.837	13.93	0.86	0.00	0	700.00	
\$ / R	13.60	Put	76.33740	0.07634	95.76800	0.09577	76.337	13.93	0.14	0.00	0	700.00	
\$ / R	13.83	Put	127.03550	0.12704	149.36120	0.14936	127.035	14.23	0.21	0.00	0	25,000.00	
\$ / R	13.90	Call	834.96190	0.83496	839.15720	0.83916	834.962	14.34	0.76	0.00	0	100.00	
\$ / R	13.91	Put	149.40500	0.14941	173.09200	0.17309	149.405	14.35	0.24	0.00	0	1,000.00	
\$ / R	13.98	Call	779.58720	0.77959	785.27830	0.78528	779.587	14.47	0.74	0.00	0	1,000.00	
\$ / R	14.00	Call	766.13130	0.76613	772.18310	0.77218	766.131	14.50	0.73	0.00	0	23,500.00	
\$ / R	14.00	Put	177.63130	0.17763	202.98310	0.20298	177.631	14.50	0.27	0.00	0	301,700.00	
\$ / R	14.06	Put	198.21420	0.19821	224.60320	0.22460	198.214	14.59	0.29	0.00	0	2,100.00	
\$ / R	14.07	Put	201.78360	0.20178	228.33910	0.22834	201.784	14.61	0.29	0.00	0	39,589.00	
\$ / R	14.20	Put	251.80310	0.25180	280.35720	0.28036	251.803	14.82	0.34	0.00	0	13,600.00	
\$ / R	14.25	Put	272.83860	0.27284	302.07110	0.30207	272.839	14.89	0.36	0.00	0	1,982.00	
\$ / R	14.30	Put	294.86430	0.29486	324.72690	0.32473	294.864	14.97	0.38	0.00	0	30,000.00	
\$ / R	14.35	Call	556.37700	0.55638	567.51780	0.56752	556.377	15.05	0.60	0.00	0	1,050.00	
\$ / R	14.42	Call	520.23440	0.52023	532.09890	0.53210	520.234	15.16	0.58	0.00	0	30.00	
\$ / R	14.44	Put	361.75770	0.36176	393.10860	0.39311	361.758	15.20	0.43	0.00	0	31,500.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	444.65040	0.44465	458.44310	0.45844	444.650	15.42	0.52	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	465.19390	0.46519	498.95220	0.49895	465.194	15.52	0.50	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	477.25400	0.47725	511.07220	0.51107	477.254	15.57	0.51	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	378.13970	0.37814	392.84210	0.39284	378.140	15.82	0.46	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	353.79080	0.35379	368.51600	0.36852	353.791	15.99	0.44	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	298.06760	0.29807	312.52790	0.31253	298.068	16.42	0.38	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	271.03130	0.27103	285.17680	0.28518	271.031	16.67	0.35	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	224.30890	0.22431	237.57580	0.23758	224.309	17.15	0.30	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	220.07750	0.22008	233.25890	0.23326	220.078	17.20	0.30	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	185.57720	0.18558	197.90370	0.19790	185.577	17.62	0.26	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	168.94800	0.16895	180.75150	0.18075	168.948	17.85	0.24	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	162.75370	0.16275	174.34210	0.17434	162.754	17.94	0.23	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	140.34620	0.14035	151.05540	0.15106	140.346	18.32	0.20	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	129.25270	0.12925	139.46720	0.13947	129.253	18.53	0.19	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	125.77540	0.12578	135.82430	0.13582	125.775	18.60	0.18	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	117.00450	0.11700	126.61460	0.12661	117.005	18.78	0.17	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	107.60350	0.10760	116.78890	0.11679	107.604	18.97	0.16	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	15.48130	0.01548	18.10530	0.01811	15.481	21.45	0.03	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.59890	14.59890	14.57970	14.57970		15.39	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.61290	14.61290	14.59370	14.59370		15.41	0.00	0.00	0	2,607.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	24.71040	0.02471	34.95990	0.03496	24.710	13.99	0.05	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	203.76790	0.20377	231.17050	0.23117	203.768	14.51	0.28	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	272.51930	0.27252	302.55570	0.30256	272.519	14.79	0.34	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	293.76490	0.29376	324.42510	0.32443	293.765	14.86	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	291.75680	0.29176	306.12190	0.30612	291.757	16.69	0.35	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	253.74670	0.25375	267.46760	0.26747	253.747	17.05	0.31	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	148.20000	0.14820	158.77520	0.15878	148.200	18.44	0.20	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	108.60940	0.10861	117.39020	0.11739	108.609	19.13	0.15	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.61820	14.61820	14.59900	14.59900		15.36	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.62170	14.62170	14.60250	14.60250		15.39	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.67060	14.67060	14.65150	14.65150		15.45	0.00	0.00	0	682.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	44.28500	0.04428	55.47030	0.05547	44.285	14.25	0.08	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	315.99540	0.31600	346.67190	0.34667	315.995	14.79	0.34	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	337.59180	0.33759	368.78990	0.36879	337.592	14.86	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	333.64270	0.33364	348.08980	0.34809	333.643	16.79	0.35	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	187.40970	0.18741	197.86840	0.19787	187.410	18.37	0.21	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	144.36120	0.14436	152.28590	0.15229	144.361	18.98	0.17	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.67230	14.67230	14.65320	14.65320		15.45	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.69330	14.69330	14.67430	14.67430		15.50	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	462.20320	0.46220	494.83840	0.49484	462.203	15.18	0.42	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	182.50360	0.18250	191.92590	0.19193	182.504	18.56	0.20	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.72320	14.72320	14.70410	14.70410		15.49	0.00	0.00	0	1,678.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	61.34290	0.06134	73.45040	0.07345	61.343	14.31	0.09	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	349.15540	0.34916	380.57660	0.38058	349.155	14.78	0.34	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	370.92050	0.37092	402.80050	0.40280	370.921	14.85	0.35	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	359.96130	0.35996	374.53570	0.37454	359.961	16.93	0.34	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	214.80370	0.21480	224.88830	0.22489	214.804	18.37	0.22	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	169.91730	0.16992	177.01930	0.17702	169.917	18.95	0.18	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.72850	14.72850	14.70940	14.70940		15.53	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.73210	14.73210	14.71290	14.71290		15.54	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.73380	14.73380	14.71470	14.71470		15.54	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	66.48870	0.06649	58.84300	0.05884	66.489	23.59	0.07	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry			14.74800	14.74800	14.72870	14.72870		15.54	0.00	0.00	0	3,617.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.75330	14.75330	14.73400	14.73400		15.51	0.00	516,365.50	35	27,917.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	4.18980	0.00419	4.68440	0.00468	4.190	18.51	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	33.43940	0.03344	38.84840	0.03885	33.439	14.74	0.05	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	58.57080	0.05857	67.84510	0.06785	58.571	14.43	0.08	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	72.60230	0.07260	83.87490	0.08387	72.602	14.30	0.10	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	86.95950	0.08696	100.17220	0.10017	86.960	14.19	0.12	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	99.55260	0.09955	114.38460	0.11438	99.553	14.11	0.13	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,284.12010	1.28412	1,287.98360	1.28798	1,284.120	14.28	0.79	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	193.81020	0.19381	217.81130	0.21781	193.810	14.31	0.22	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	213.04570	0.21305	238.21020	0.23821	213.046	14.35	0.23	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	274.96980	0.27497	303.33340	0.30333	274.970	14.47	0.28	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	285.16990	0.28517	313.98830	0.31399	285.170	14.49	0.29	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	331.71920	0.33172	361.97730	0.36198	331.719	14.65	0.32	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	369.37020	0.36937	400.59420	0.40059	369.370	14.78	0.34	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	409.33810	0.40934	441.43450	0.44143	409.338	14.90	0.36	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	437.25920	0.43726	469.87890	0.46988	437.259	14.98	0.38	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	486.01900	0.48602	519.41970	0.51942	486.019	15.12	0.40	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	759.59310	0.75959	773.97210	0.77397	759.593	15.17	0.59	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	586.14410	0.58614	620.70220	0.62070	586.144	15.38	0.45	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	702.88980	0.70289	738.00990	0.73801	702.890	15.68	0.50	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	551.05020	0.55105	566.86860	0.56687	551.050	15.93	0.46	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	540.63690	0.54064	556.43780	0.55644	540.637	15.98	0.46	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	497.78750	0.49779	513.40170	0.51340	497.788	16.19	0.43	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,059.79510	1.05980	1,094.14510	1.09415	1,059.795	16.56	0.62	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	399.12620	0.39913	413.97130	0.41397	399.126	16.78	0.36	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,193.67910	1.19368	1,227.70190	1.22770	1,193.679	16.87	0.65	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	320.24680	0.32025	334.03770	0.33404	320.247	17.41	0.30	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	153.00490	0.15300	157.38800	0.15739	153.005	19.39	0.15	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	147.91540	0.14792	151.89660	0.15190	147.915	19.48	0.15	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	143.82640	0.14383	147.48410	0.14748	143.826	19.55	0.15	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	114.97630	0.11498	116.30940	0.11631	114.976	20.17	0.12	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	105.68730	0.10569	104.96950	0.10497	105.687	20.63	0.11	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	102.87510	0.10288	101.28290	0.10128	102.875	20.83	0.11	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	87.22730	0.08723	80.67640	0.08068	87.227	22.16	0.09	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.77850	14.77850	14.75890	14.75890		15.59	0.00	0.00	0	53.00

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	13.00	Put	77.26850	0.07727	89.51150	0.08951	77.269	14.29	0.10	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	377.83710	0.37784	409.56790	0.40957	377.837	14.76	0.34	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	399.72380	0.39972	431.87650	0.43188	399.724	14.83	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	390.32700	0.39033	404.96560	0.40497	390.327	17.02	0.34	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	243.96520	0.24397	254.21530	0.25422	243.965	18.36	0.23	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	195.72780	0.19573	202.65220	0.20265	195.728	18.93	0.19	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.78210	14.78210	14.76250	14.76250		15.61	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.83460	14.83460	14.81470	14.81470		15.69	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	91.91790	0.09192	103.97220	0.10397	91.918	14.24	0.11	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	405.43190	0.40543	436.77250	0.43677	405.432	14.81	0.33	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	427.45020	0.42745	459.18740	0.45919	427.450	14.88	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	415.66180	0.41566	429.38660	0.42939	415.662	17.27	0.33	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	270.16790	0.27017	279.24250	0.27924	270.168	18.51	0.23	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	221.55510	0.22156	227.82290	0.22782	221.555	19.04	0.19	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.88610	14.88610	14.86700	14.86700		15.76	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	103.42790	0.10343	115.15990	0.11516	103.428	14.14	0.11	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	427.74220	0.42774	458.86550	0.45887	427.742	14.82	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	449.83790	0.44984	481.33590	0.48134	449.838	14.88	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	439.53820	0.43954	453.69760	0.45370	439.538	17.41	0.33	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	293.53070	0.29353	302.91410	0.30291	293.531	18.57	0.23	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	244.72930	0.24473	251.52470	0.25152	244.729	19.08	0.20	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.89130	14.89130	14.87230	14.87230		15.74	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.89480	14.89480	14.87590	14.87590		15.75	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.91030	14.91030	14.89190	14.89190		15.76	0.00	0.00	0	22,743.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	15.26670	0.01527	16.18000	0.01618	15.267	13.54	0.02	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	88.59420	0.08859	99.70510	0.09971	88.594	13.97	0.10	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	107.74330	0.10774	120.73490	0.12073	107.743	14.05	0.12	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	252.03920	0.25204	275.15040	0.27515	252.039	14.47	0.22	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	293.81480	0.29381	318.79040	0.31879	293.815	14.56	0.25	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	339.84730	0.33985	366.63190	0.36663	339.847	14.64	0.28	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	360.89840	0.36090	388.43380	0.38843	360.898	14.68	0.29	0.00	0	15,500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	386.47010	0.38647	414.85830	0.41486	386.470	14.72	0.30	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	390.20910	0.39021	418.71910	0.41872	390.209	14.72	0.30	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	397.76310	0.39776	0.00000	0.00000	397.763	14.74	0.31	238,553,505.75	52,300	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	535.31130	0.53531	566.67370	0.56667	535.311	15.11	0.37	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	520.18340	0.52018	535.18400	0.53518	520.183	17.02	0.37	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	445.45910	0.44546	0.00000	0.00000	445.459	17.51	0.33	254,482,974.38	52,300	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	431.27850	0.43128	445.31740	0.44532	431.278	17.61	0.32	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	421.47580	0.42148	435.37740	0.43538	421.476	17.69	0.31	0.00	0	15,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	402.66670	0.40267	416.27910	0.41628	402.667	17.83	0.30	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	399.02670	0.39903	412.58160	0.41258	399.027	17.86	0.30	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	318.81230	0.31881	329.11240	0.32911	318.812	18.48	0.25	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	294.96650	0.29497	304.13920	0.30414	294.967	18.69	0.23	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	251.15500	0.25116	258.09440	0.25809	251.155	19.15	0.20	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	103.32850	0.10333	91.13270	0.09113	103.329	23.00	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.94350	14.94350	14.92480	14.92480		15.80	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	114.04330	0.11404	125.13660	0.12514	114.043	14.00	0.12	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	449.71780	0.44972	479.40050	0.47940	449.718	14.82	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	471.82900	0.47183	501.93130	0.50193	471.829	14.89	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	463.09630	0.46310	477.14330	0.47714	463.096	17.55	0.33	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	319.07410	0.31907	327.96440	0.32796	319.074	18.64	0.24	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	270.08190	0.27008	276.75010	0.27675	270.082	19.12	0.20	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.94720	14.94720	14.92850	14.92850		15.81	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.00120	15.00120	14.98160	14.98160		15.87	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			15.05150	15.05150	15.03300	15.03300		15.91	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			15.05670	15.05670	15.03860	15.03860		15.89	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.08120	15.08120	15.06460	15.06460		15.94	0.00	6,032,480.00	400	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	31.84970	0.03185	18.39710	0.01840	31.850	13.73	0.04	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	425.54430	0.42554	451.65440	0.45165	425.544	14.80	0.28	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	343.95640	0.34396	350.22730	0.35023	343.956	19.12	0.23	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.11430	15.11430	15.09710	15.09710		16.05	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.16770	15.16770	15.14890	15.14890		16.28	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.23480	15.23480	15.21400	15.21400		16.59	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.25460	15.25460	15.23320	15.23320		16.66	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	53.94950	0.05395	0.00000	0.00000	53.949	14.27	0.05	1,377,039.58	1,800	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	591.33230	0.59133	0.00000	0.00000	591.332	15.53	0.32	4,333,236.44	900	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	588.05870	0.58806	0.00000	0.00000	588.059	18.94	0.32	8,669,570.78	1,800	900.00
\$ / R	On 28/07/2020	Any day expiry			15.34310	15.34310	15.32520	15.32520		16.71	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.43500	15.43500	15.42160	15.42160		16.66	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.45450	14.45450	14.41840	14.41840		14.30	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.58850	14.58850	14.56920	14.56920		15.45	0.00	0.00	0	470.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.75330	14.75330	14.73400	14.73400		15.51	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.91030	14.91030	14.89190	14.89190		15.76	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.08120	15.08120	15.06460	15.06460		15.94	0.00	0.00	0	0.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.11970	19.11970	19.13840	19.13840		16.45	0.00	761,690,608.60	39,838	0.00
£ / R	On 29/03/2019	Any day expiry			19.15330	19.15330	19.17450	19.17450		15.09	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			19.20740	19.20740	19.22890	19.22890		14.32	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			19.24240	19.24240	19.26410	19.26410		14.44	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			19.25200	19.25200	19.27370	19.27370		14.33	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.39940	19.39940	19.42230	19.42230		14.52	0.00	15,907,508.00	820	199,978.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,503.58100	1.50358	1,539.83230	1.53983	1,503.581	14.68	0.86	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.70570	19.70570	19.72910	19.72910		14.44	0.00	13,104,290.50	665	20,179.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.99360	19.99360	20.01890	20.01890		14.70	0.00	0.00	0	12,846.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	470.93320	0.47093	491.39560	0.49140	470.933	14.58	0.28	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	389.53620	0.38954	414.77670	0.41478	389.536	16.04	0.25	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.30890	20.30890	20.33600	20.33600		14.85	0.00	10,154,450.00	500	4,674.00

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			0.12960		0.12960		0.12940	0.12940		18.49	0.00	1,296,000.00	10,000	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13170		0.13170		0.13160	0.13160		17.62	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13420		0.13420		0.13410	0.13410		17.55	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13650		0.13650		0.13650	0.13650		19.01	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13920		0.13920		0.13920	0.13920		18.98	0.00	0.00	0	0.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.39970		16.39970		16.35030	16.35030		12.00	0.00	535,237,008.90	32,637	0.00
€ / R	On 29/03/2019	Any day expiry			16.41640		16.41640		16.38720	16.38720		13.17	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			16.47230		16.47230		16.44310	16.44310		13.12	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			16.50860		16.50860		16.47950	16.47950		13.83	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry			16.65800		16.65800		16.62950	16.62950		14.25	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.67140		16.67140		16.64290	16.64290		14.25	0.00	17,705,026.80	1,062	121,707.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	44.27410		0.04427		53.09570	0.05310	44.274	12.79	0.09	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	480.22100		0.48022		487.57330	0.48757	480.221	14.24	0.52	0.00	0	300.00
€ / R	On 14/08/2019	Any day expiry			16.87860		16.87860		16.84990	16.84990		14.42	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	98.78390		0.09878		105.80890	0.10581	98.784	18.40	0.11	36,692,313.00	20,000	42,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.99160		16.99160		16.96270	16.96270		14.42	0.00	4,757,648.00	280	42,988.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	151.28430		0.15128		172.03060	0.17203	151.284	13.19	0.17	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	323.45010		0.32345		334.68510	0.33469	323.450	16.26	0.28	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	268.11720		0.26812		278.94560	0.27895	268.117	16.74	0.24	61,280,280.00	15,000	40,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.29730		17.29730		17.26910	17.26910		14.70	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	23.17250		0.02317		25.05540	0.02506	23.173	14.41	0.03	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	33.95730		0.03396		38.38500	0.03838	33.957	13.99	0.04	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	215.11090		0.21511		237.01060	0.23701	215.111	13.47	0.19	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	339.01690		0.33902		366.45870	0.36646	339.017	13.65	0.26	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	289.83810		0.28984		299.92160	0.29992	289.838	17.68	0.21	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	208.34800		0.20835		216.98980	0.21699	208.348	18.62	0.15	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			17.51610		17.51610		17.48480	17.48480		14.81	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,397.72020		1.39772		1,401.14160	1.40114	1,397.720	13.91	0.67	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,258.41500		1.25841		1,264.02900	1.26403	1,258.415	14.18	0.63	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,213.23380		1.21323		1,219.51870	1.21952	1,213.234	14.28	0.61	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,179.15020		1.17915		1,185.92630	1.18593	1,179.150	14.35	0.60	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.63760		17.63760		17.60890	17.60890		14.89	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.47000		96.47000		96.47000	96.47000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			629.56500		629.56500		629.93400	629.93400			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			641.35400		641.35400		641.73300	641.73300			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			654.80600		654.80600		655.19600	655.19600			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			727.09200		727.09200		727.73800	727.73800			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			740.70700		740.70700		741.36900	741.36900			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			756.24300		756.24300		756.92300	756.92300			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
ALBI	On 02/05/2019	Index Future			658.11000		658.11000		659.25400	659.25400			0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future			670.43400		670.43400		671.60300	671.60300			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future			684.49600		684.49600		685.69300	685.69300			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.25970		10.25970		10.22030	10.22030		10.24	0.00	53,237,583.30	5,189	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.37370		10.37370		10.34110	10.34110		11.60	0.00	0.00	0	17,563.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.50950		10.50950		10.47640	10.47640		11.66	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.64060		10.64060		10.60740	10.60740		11.98	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	308.89540		0.30890		307.85610	0.30786	308.895	12.58	0.40	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.78440		10.78440		10.75150	10.75150		12.17	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.83900		10.83900		10.80260	10.80260		11.78	0.00	19,510,200.00	1,800	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.96660		10.96660		10.93800	10.93800		13.34	0.00	0.00	0	900.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.11450		11.11450		11.08510	11.08510		13.39	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.25490		11.25490		11.22620	11.22620		13.35	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.40980		11.40980		11.38220	11.38220		13.33	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.43210		14.43210		14.39300	14.39300		13.50	0.00	12,887,865.30	893	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.68470		14.68470		14.66350	14.66350		14.48	0.00	0.00	0	1,393.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.98210		14.98210		14.96070	14.96070		14.89	0.00	0.00	0	100.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.26590		15.26590		15.24440	15.24440		15.49	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.58120		15.58120		15.56100	15.56100		15.88	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.19760		2.19760		2.19080	2.19080		11.65	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.23520		2.23520		2.23110	2.23110		13.43	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.27950		2.27950		2.27550	2.27550		13.45	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.32170		2.32170		2.31790	2.31790		13.37	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.36830		2.36830		2.36490	2.36490		13.58	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future			10.93381		76.46664		10.90562	76.63158			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future			11.03894		77.89867		11.00970	78.06695			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
ES33	On 07/11/2019	Bond Future		11.14864	75.73678		11.11822	75.90887			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		11.19044	78.20127		11.16236	78.38868			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.29359	79.66602		11.26448	79.85726			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future		11.40137	77.07123		11.37109	77.26683			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		651.65900	651.65900		652.80800	652.80800			0.00	0.00	0	448.00
GOVI	On 01/08/2019	GOVI		663.86200	663.86200		665.03600	665.03600			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI		677.78600	677.78600		678.98900	678.98900			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.84130	1.84130		1.83690	1.83690		13.71	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.86300	1.86300		1.86060	1.86060		15.12	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future		1.88830	1.88830		1.88570	1.88570		15.59	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future		1.91140	1.91140		1.90890	1.90890		15.62	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		133.97852	133.97852		133.95174	133.95174			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		135.06340	135.06340		135.03651	135.03651			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future		137.93107	137.93107		137.90415	137.90415			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		100.47289	100.47289		100.50915	100.50915			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future		102.37915	102.37915		102.41644	102.41644			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future		103.44511	103.44511		103.48360	103.48360			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		102.51431	102.51431		102.42687	102.42687			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		104.45924	104.45924		104.37051	104.37051			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future		105.49325	105.49325		105.40303	105.40303			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		122.44635	122.44635		122.48775	122.48775			0.00	20,081,201.40	164	11,059.00
I2038	On 01/08/2019	Bond Future		123.13025	123.13025		123.17291	123.17291			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		125.74457	125.74457		125.78861	125.78861			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		114.21216	114.21216		114.57664	114.57664			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future		116.37911	116.37911		116.75071	116.75071			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		117.10968	117.10968		117.48966	117.48966			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

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
I2050	On 02/05/2019	Bond Future		120.19879	120.19879		120.23934	120.23934			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future		120.66151	120.66151		120.70320	120.70320			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		123.22336	123.22336		123.26637	123.26637			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		256.80800	256.80800		257.00700	257.00700			0.00	5,136,160.00	2	733.00
IGOV	On 01/08/2019	Index Future		261.68000	261.68000		261.88400	261.88400			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future		267.23500	267.23500		267.44400	267.44400			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		0.14380	0.14380		0.14380	0.14380			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14290	0.14290		0.14320	0.14320			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.14240	0.14240		0.14270	0.14270			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.14150	0.14150		0.14180	0.14180			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13910	0.13910		0.13940	0.13940			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.69420	1.69420		1.68760	1.68760		11.11	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.71390	1.71390		1.71090	1.71090		12.31	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future		1.73920	1.73920		1.73620	1.73620		12.69	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future		1.76270	1.76270		1.75990	1.75990		12.63	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.91820	9.91820		9.88230	9.88230		11.21	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		10.02630	10.02630		10.00210	10.00210		12.62	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		10.15680	10.15680		10.13210	10.13210		12.61	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.28130	10.28130		10.25490	10.25490		12.97	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.41330	10.41330		10.38840	10.38840		13.12	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.35150	1.35150		1.34640	1.34640			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.35350	1.35350		1.35290	1.35290			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future		1.35920	1.35920		1.35850	1.35850			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future		1.36310	1.36310		1.36260	1.36260			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future		1.32280	1.32280		1.32740	1.32740			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future		1.32980	1.32980		1.33310	1.33310			0.00	0.00	0	5.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future		1.33570	1.33570		1.33900	1.33900			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future		1.34090	1.34090		1.34430	1.34430			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future		1.34660	1.34660		1.34990	1.34990			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future		1.13460	1.13460		1.13400	1.13400			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future		1.14280	1.14280		1.14230	1.14230			0.00	0.00	0	5.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15170		1.15170		1.15130	1.15130			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.16010		1.16010		1.15960	1.15960			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.16950		1.16950		1.16890	1.16890			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.71138		113.74509		8.70253	113.79672		6.28	0.00	1,478,686.17	13	88,046.00
R186	On 02/05/2019	Bond Future	8.50	Call	483.43000		0.48343		528.43000	0.52843	483.430	6.13	0.31	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	746.01000		0.74601		799.75000	0.79975	746.010	6.20	0.42	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	823.50000		0.82350		879.11000	0.87911	823.500	6.22	0.45	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	963.25000		0.96325	1,021.63000	1.02163	963.250	6.25	0.49	0.00	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,282.99000		1.28299	1,345.57000	1.34557	1,282.990	6.32	0.59	0.00	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	559.66000		0.55966	572.99000	0.57299	559.660	6.39	0.33	0.00	0.00	0	8,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,065.50000		2.06550	2,131.18000	2.13118	2,065.500	6.47	0.75	0.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	398.63000		0.39863	412.68000	0.41268	398.630	6.47	0.25	0.00	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	335.68000		0.33568	349.67000	0.34967	335.680	6.53	0.22	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,998.08000		2.99808	3,062.14000	3.06214	2,998.080	6.69	0.86	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,246.07000		3.24607	3,309.32000	3.30932	3,246.070	6.75	0.88	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,498.65000		3.49865	3,561.04000	3.56104	3,498.650	6.81	0.90	0.00	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	21.70000		0.02170	25.50000	0.02550	21.700	7.36	0.02	0.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	6.65000		0.00665	8.26000	0.00826	6.650	7.36	0.01	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	4.62000		0.00462	5.85000	0.00585	4.620	7.36	0.00	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	3.39000		0.00339	4.35000	0.00435	3.390	7.36	0.00	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.76540		110.57581		8.75605	110.62881		6.87	0.00	0.00	0	10.00
R186	On 01/08/2019	Bond Future	8.30	Call	745.74000		0.74574	777.04000	0.77704	745.740	6.50	0.28	0.00	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,812.14000		2.81214	2,865.85000	2.86585	2,812.140	7.14	0.64	0.00	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	210.75000		0.21075	215.48000	0.21548	210.750	8.04	0.08	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.81067		112.89620		8.80074	112.95075		6.57	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			300.55120		300.55120		300.84229	300.84229			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			298.69804		298.69804		298.99561	298.99561			0.00	0.00	0	40.00
R197	On 07/11/2019	Bond Future			305.04036		305.04036		305.34544	305.34544			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			233.68630		233.68630		233.76546	233.76546			0.00	0.00	0	8,666.00
R202	On 01/08/2019	Bond Future			234.10681		234.10681		234.18820	234.18820			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			239.07722		239.07722		239.16149	239.16149			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			7.82399		101.17473		7.80387	101.23998		3.00	0.00	0.00	0	66,540.00
R2023	On 01/08/2019	Bond Future			7.83830		103.06945		7.81644	103.13630		3.32	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 07/11/2019	Bond Future			7.83686		101.29672		7.81284	101.36534		3.23	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			9.25948		93.64467		9.24062	93.76416		8.76	0.00	0.00	0	45,467.00
R2030	On 02/05/2019	Bond Future	8.90	Call	317.23000		0.31723		369.77000	0.36977	317.230	8.37	0.21	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,660.35000		1.66035		1,772.05000	1.77205	1,660.350	8.93	0.62	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	52.37000		0.05237		57.03000	0.05703	52.370	10.21	0.04	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.32341		91.39346		9.30377	91.51553		9.58	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	229.31000		0.22931		252.01000	0.25201	229.310	8.51	0.10	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,624.28000		1.62428		1,700.31000	1.70031	1,624.280	9.48	0.43	0.00	0	2,025.00
R2030	On 07/11/2019	Bond Future			9.37690		93.31163		9.35641	93.43664		9.33	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			9.48825		91.71580		9.46467	91.87823		9.90	0.00	0.00	0	43,357.00
R2032	On 01/08/2019	Bond Future			9.55018		93.43342		9.52573	93.59925		10.36	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.60934		91.23085		9.58390	91.40061		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
R2035	On 02/05/2019	Bond Future			9.66273		95.29622		9.63367	95.51884		10.63	0.00	96,630,367.08	1,014	78,527.00
R2035	On 01/08/2019	Bond Future			9.72419		97.08086		9.69413	97.30799		11.15	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.78629		94.61130		9.75511	94.84358		11.48	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			9.73973		91.85710		9.71076	92.08066		11.19	0.00	147,522,502.60	1,606	52,125.00
R2037	On 01/08/2019	Bond Future			9.80503		89.32217		9.77508	89.55021		12.31	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.86229		91.19691		9.83129	91.43011		12.11	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			9.82972		95.07312		9.80075	95.31325		11.59	0.00	27,761,351.04	292	23,819.00
R2040	On 02/05/2019	Bond Future	9.60	Call	752.80000		0.75280		876.62000	0.87662	752.800	11.36	0.31	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,536.47000		3.53647		3,763.99000	3.76399	3,536.470	12.42	0.77	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.89514		92.34816		9.86521	92.59306		12.78	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.95285		94.28645		9.92190	94.53681		12.58	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			9.82797		92.34808		9.79895	92.59410		12.17	0.00	29,459,037.52	319	37,864.00
R2044	On 01/08/2019	Bond Future			9.89000		89.69716		9.86004	89.94813		13.44	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,146.09000		1.14609		1,242.98000	1.24298	1,146.090	12.89	0.27	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,847.81000		2.84781		3,008.38000	3.00838	2,847.810	13.59	0.50	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,234.58000		1.23458		1,201.87000	1.20187	1,234.580	14.84	0.24	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.94455		91.57979		9.91360	91.83640		13.27	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

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
R2048	On 02/05/2019	Bond Future			9.79424		91.60874		9.76507	91.86403		12.61	0.00	30,047,666.72	328	102,252.00
R2048	On 01/08/2019	Bond Future			9.84913		93.32432		9.81906	93.58472		13.30	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.90441		90.83951		9.87335	91.10569		13.77	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			6.39419		102.79894		6.37020	102.81503		0.21	0.00	0.00	0	6,013.00
R207	On 01/08/2019	Bond Future			5.66653		101.08276		5.62826	101.09952		0.22	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future			2.32683		103.20393		2.22969	103.22144		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			7.04245		100.16156		7.03616	100.17253		1.00	0.00	0.00	0	14,423.00
R208	On 01/08/2019	Bond Future			6.95285		102.03731		6.94527	102.04893		1.23	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.75845		100.77201		6.74896	100.78435		1.06	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			9.60944		72.81743		9.58062	73.00621		12.05	0.00	0.00	0	102,053.00
R209	On 02/05/2019	Bond Future	9.35	Call	546.94000		0.54694		639.87000	0.63987	546.940	11.83	0.29	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,664.34000		2.66434		2,841.61000	2.84161	2,664.340	12.89	0.76	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	86.30000		0.08630		89.18000	0.08918	86.300	14.20	0.06	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	34.83000		0.03483		37.09000	0.03709	34.830	14.20	0.03	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.66421		74.18111		9.63449	74.37374		12.68	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,275.12000		1.27512		1,367.12000	1.36712	1,275.120	12.43	0.35	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,813.20000		2.81320		2,950.48000	2.95048	2,813.200	13.10	0.57	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	796.58000		0.79658		777.66000	0.77766	796.580	14.45	0.21	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.71654		72.58373		9.68581	72.78080		13.00	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			185.23514		185.23514		185.30290	185.30290			0.00	0.00	0	1,628.00
R210	On 01/08/2019	Bond Future			188.74949		188.74949		188.81914	188.81914			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future			190.11859		190.11859		190.19048	190.19048			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

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
R212	On 02/05/2019	Bond Future	157.10634		157.10634		157.20452	157.20452			0.00	0.00	0	7,946.00
R212	On 01/08/2019	Bond Future	157.86697		157.86697		157.96752	157.96752			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	161.21895		161.21895		161.32225	161.32225			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	9.37600		84.51688		9.35193	84.66717		9.68	0.00	0.00	0	29,065.00
R213	On 01/08/2019	Bond Future	9.43350		86.09969		9.40855	86.25307		10.18	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.49106		84.35179		9.46511	84.50873		10.35	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	9.79437		71.72465		9.76523	71.92338		12.96	0.00	53,147,965.65	741	21,122.00
R214	On 01/08/2019	Bond Future	9.84949		73.06787		9.81947	73.27060		13.61	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.90509		71.30043		9.87409	71.50774		14.03	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.69510		10.69510		10.65710	10.65710		11.44	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.81400		10.81400		10.78690	10.78690		13.07	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.95700		10.95700		10.92870	10.92870		13.05	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	11.09430		11.09430		11.06690	11.06690		13.35	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.64700		2.64700		2.63150	2.63150		13.18	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.54480		2.54480		2.53330	2.53330		15.59	0.00	0.00	0	30,000.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.45540		2.45540		2.44450	2.44450		16.24	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.38470		2.38470		2.37390	2.37390		17.97	0.00	0.00	0	0.00
Total for Derivatives :												24,740,233,452.01	1,779,353	6 021 541.00
Grand Total:												24,740,233,452.01	1,779,353	6 021 541.00