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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 15/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 15/04/2019	Any day expiry	13.98940	13.98940	13.94720	13.94720			14.43	0.00	26,342,040.20	1,883	0.00
\$ / R	On 17/04/2019	Any day expiry	14.01280	14.01280	13.95050	13.95050			13.96	0.00	0.00	0	0.00
\$ / R	On 17/04/2019	Any day expiry	14.40	Call	3.89420	0.00389	8.25800	0.00826	3.894	21.38	0.04	0	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.44	Call	3.05280	0.00305	6.92300	0.00692	3.053	22.12	0.03	0	60,000.00
\$ / R	On 17/04/2019	Any day expiry	14.45	Call	2.87660	0.00288	6.62990	0.00663	2.877	22.31	0.03	0	40,000.00
\$ / R	On 23/04/2019	Any day expiry	14.02260	14.02260	13.96020	13.96020			12.52	0.00	0.00	0	0.00
\$ / R	On 23/04/2019	Any day expiry	14.20	Call	47.54810	0.04755	46.74640	0.04675	47.548	13.82	0.27	0	25,000.00
\$ / R	On 23/04/2019	Any day expiry	14.50	Call	11.31960	0.01132	13.18740	0.01319	11.320	15.77	0.08	0	50,000.00
\$ / R	On 23/04/2019	Any day expiry	14.55	Call	8.90090	0.00890	10.66800	0.01067	8.901	16.09	0.06	0	25,000.00
\$ / R	On 26/04/2019	Any day expiry	14.02740	14.02740	13.96500	13.96500			13.09	0.00	502,596.00	36	349.00
\$ / R	On 29/04/2019	Any day expiry	14.03230	14.03230	13.96990	13.96990			12.73	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry	14.03400	14.03400	13.97150	13.97150			13.19	0.00	0.00	0	4,563.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	1.02890	0.00103	2.14260	0.00214	1.029	15.49	0.01	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	558.36530	0.55837	506.65900	0.50666	558.365	13.96	0.92	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.95	Put	112.49330	0.11249	156.57770	0.15658	112.493	13.33	0.41	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Call	87.36350	0.08736	89.06200	0.08906	87.364	13.71	0.34	0	734.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	253.36350	0.25336	317.56200	0.31756	253.363	13.71	0.66	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	289.65930	0.28966	355.45460	0.35545	289.659	13.89	0.70	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.45	Call	35.92210	0.03592	42.20460	0.04220	35.922	14.59	0.17	0.00	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	8.45200	0.00845	12.55350	0.01255	8.452	16.12	0.05	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	0.77680	0.00078	1.15160	0.00115	0.777	19.91	0.00	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	0.23020	0.00023	0.39900	0.00040	0.230	21.03	0.00	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry			14.04520	14.04520	13.98290	13.98290		14.26	0.00	0.00	0	32,500.00
\$ / R	On 07/05/2019	Any day expiry	13.75	Put	73.13830	0.07314	103.85210	0.10385	73.138	13.54	0.26	0.00	0	22,000.00
\$ / R	On 07/05/2019	Any day expiry	13.95	Call	243.57890	0.24358	226.31160	0.22631	243.579	14.02	0.59	0.00	0	20,000.00
\$ / R	On 07/05/2019	Any day expiry	14.03	Call	203.11420	0.20311	191.26200	0.19126	203.114	14.21	0.52	0.00	0	65,000.00
\$ / R	On 09/05/2019	Any day expiry			14.04850	14.04850	13.98620	13.98620		14.55	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	399.50040	0.39950	369.95520	0.36996	399.500	13.54	0.76	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	150.96920	0.15097	145.39830	0.14540	150.969	15.12	0.40	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.05510	14.05510	13.99270	13.99270		14.74	0.00	0.00	0	93.00
\$ / R	On 15/05/2019	Any day expiry			14.05840	14.05840	13.99590	13.99590		15.01	0.00	0.00	0	2.00
\$ / R	On 20/05/2019	Any day expiry			14.06670	14.06670	14.00410	14.00410		14.81	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	189.07150	0.18907	179.93840	0.17994	189.072	15.49	0.40	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	30.93330	0.03093	32.15190	0.03215	30.933	18.62	0.09	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	19.29060	0.01929	20.20150	0.02020	19.291	19.28	0.06	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.08180	14.08180	14.01880	14.01880		14.81	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.08510	14.08510	14.02210	14.02210		14.82	0.00	0.00	0	91.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	16.59270	0.01659	21.91800	0.02192	16.593	14.27	0.05	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	363.86290	0.36386	415.15690	0.41516	363.863	15.13	0.55	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	396.01650	0.39602	448.69120	0.44869	396.017	15.28	0.57	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	72.07630	0.07208	72.02570	0.07203	72.076	17.51	0.16	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	19.29200	0.01929	19.77150	0.01977	19.292	19.12	0.05	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	9.42270	0.00942	9.95060	0.00995	9.423	19.49	0.03	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.09010	14.09010	14.02700	14.02700		14.69	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.09180	14.09180	14.02860	14.02860		14.70	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.10180	14.10180	14.03840	14.03840		14.62	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	192.37690	0.19238	228.38650	0.22839	192.377	14.18	0.35	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	299.71610	0.29972	344.82800	0.34483	299.716	14.55	0.47	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	350.38020	0.35038	399.35750	0.39936	350.380	14.76	0.51	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	412.38920	0.41239	464.16180	0.46416	412.389	15.04	0.56	282,528,385.92	36,000	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.10850	14.10850	14.04500	14.04500		14.66	0.00	461,446,709.50	32,707	866,737.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.10560	0.00011	0.15000	0.00015	0.106	20.41	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	3.23200	0.00323	3.95810	0.00396	3.232	15.09	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	7.39930	0.00740	8.66310	0.00866	7.399	13.85	0.02	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	9.92570	0.00993	12.58380	0.01258	9.926	13.67	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	17.73440	0.01773	22.65600	0.02266	17.734	13.64	0.05	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	21.51290	0.02151	27.49720	0.02750	21.513	13.63	0.06	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	22.91370	0.02291	29.28620	0.02929	22.914	13.63	0.07	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	31.10460	0.03110	39.68390	0.03968	31.105	13.61	0.09	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	43.96140	0.04396	55.80230	0.05580	43.961	13.59	0.11	0.00	0	122,704.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	46.47030		0.04647		58.92060	0.05892	46.470	13.59	0.12	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	47.76820		0.04777		60.52920	0.06053	47.768	13.59	0.12	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	51.83330		0.05183		65.55900	0.06556	51.833	13.58	0.13	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	54.69450		0.05469		69.08580	0.06909	54.694	13.58	0.14	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	62.39460		0.06239		78.52940	0.07853	62.395	13.57	0.15	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	701.97040		0.70197		661.35730	0.66136	701.970	13.72	0.79	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	120.57330		0.12057		147.40830	0.14741	120.573	13.88	0.25	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	629.07330		0.62907		592.40830	0.59241	629.073	13.88	0.75	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	201.40720		0.20141		237.45720	0.23746	201.407	14.24	0.35	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	439.79570		0.43980		415.06960	0.41507	439.796	14.35	0.61	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	235.76760		0.23577		274.92330	0.27492	235.768	14.36	0.39	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	396.98240		0.39698		375.26150	0.37526	396.982	14.47	0.57	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	278.28140		0.27828		320.78970	0.32079	278.281	14.51	0.44	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	386.78140		0.38678		365.78970	0.36579	386.781	14.51	0.56	0.00	0	15,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	308.85770		0.30886		353.73220	0.35373	308.858	14.60	0.47	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	314.12750		0.31413		359.57780	0.35958	314.128	14.62	0.47	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	389.53430		0.38953		439.61620	0.43962	389.534	14.93	0.53	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	420.89830		0.42090		472.31070	0.47231	420.898	15.07	0.55	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	453.33850		0.45334		505.99750	0.50600	453.338	15.20	0.57	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	245.31200		0.24531		235.63510	0.23564	245.312	15.34	0.40	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	223.82600		0.22383		215.64320	0.21564	223.826	15.53	0.38	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	181.30650		0.18131		175.99310	0.17599	181.307	15.96	0.32	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	691.22760		0.69123		750.16530	0.75017	691.228	16.10	0.70	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	706.80410		0.70680		766.02510	0.76603	706.804	16.15	0.71	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	163.13580		0.16314		158.99470	0.15899	163.136	16.18	0.29	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	150.71260		0.15071		147.34710	0.14735	150.713	16.34	0.27	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	144.86380		0.14486		141.85420	0.14185	144.864	16.42	0.26	0.00	0	2,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.78	Call	139.24540		0.13925		136.44230	0.13644	139.245	16.51	0.25	1,791,360.11	500	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	132.02150		0.13202		129.54880	0.12955	132.021	16.61	0.24	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	103.66280		0.10366		102.65470	0.10265	103.663	17.06	0.20	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	90.68360		0.09068		90.27450	0.09027	90.684	17.31	0.18	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	69.54930		0.06955		69.98490	0.06998	69.549	17.81	0.14	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	67.74190		0.06774		68.24060	0.06824	67.742	17.86	0.14	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	53.55960		0.05356		53.49740	0.05350	53.560	18.31	0.11	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	46.90950		0.04691		46.99170	0.04699	46.909	18.37	0.10	0.00	0	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	45.36830		0.04537		45.48220	0.04548	45.368	18.38	0.09	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	42.42410		0.04242		42.59520	0.04260	42.424	18.41	0.09	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	41.01850		0.04102		41.21540	0.04122	41.019	18.43	0.09	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	36.43010		0.03643		36.70190	0.03670	36.430	18.48	0.08	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	32.31920		0.03232		32.64720	0.03265	32.319	18.53	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	27.66390		0.02766		28.04130	0.02804	27.664	18.60	0.06	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	26.25690		0.02626		26.64520	0.02665	26.257	18.62	0.06	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	22.82340		0.02282		23.23310	0.02323	22.823	18.68	0.05	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	19.46590		0.01947		19.88420	0.01988	19.466	18.74	0.05	0.00	0	6,800.00

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	17.96	Call	2.81260	0.00281	3.33270	0.00333	2.813	23.57	0.01	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.11840	14.11840	14.05480	14.05480		14.61	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.13160	14.13160	14.06800	14.06800		14.74	0.00	0.00	0	2,381.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	29.28230	0.02928	36.26490	0.03626	29.282	13.20	0.08	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	314.33200	0.31433	355.56440	0.35556	314.332	14.53	0.44	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	413.27960	0.41328	462.04940	0.46205	413.280	14.86	0.52	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	444.10250	0.44410	494.10310	0.49410	444.103	14.99	0.54	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	111.69210	0.11169	110.44860	0.11045	111.692	17.26	0.19	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	92.83140	0.09283	92.45330	0.09245	92.831	17.64	0.16	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	42.64030	0.04264	43.05420	0.04305	42.640	18.77	0.08	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	26.88260	0.02688	27.65530	0.02766	26.883	19.32	0.05	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.13650	14.13650	14.07290	14.07290		14.67	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.13980	14.13980	14.07620	14.07620		14.70	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.18670	14.18670	14.12290	14.12290		14.84	0.00	0.00	0	982.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	53.31090	0.05331	64.00470	0.06400	53.311	13.29	0.11	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	461.56740	0.46157	507.15640	0.50716	461.567	14.84	0.49	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	491.37190	0.49137	538.07970	0.53808	491.372	14.95	0.51	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	156.30770	0.15631	153.41880	0.15342	156.308	17.31	0.22	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	75.06870	0.07507	74.85320	0.07485	75.069	18.80	0.11	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	54.38230	0.05438	54.70680	0.05471	54.382	19.42	0.08	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.18840	14.18840	14.12460	14.12460		14.85	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.20870	14.20870	14.14480	14.14480		14.85	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	653.22910	0.65323	702.83600	0.70284	653.229	15.43	0.57	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	77.95670	0.07796	77.50950	0.07751	77.957	19.04	0.11	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.23760	14.23760	14.17360	14.17360		14.98	0.00	0.00	0	2,216.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	77.50540	0.07751	88.72230	0.08872	77.505	13.51	0.13	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	499.27760	0.49928	541.23920	0.54124	499.278	14.91	0.47	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	527.53370	0.52753	571.36830	0.57137	527.534	14.98	0.49	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	189.30810	0.18931	184.76320	0.18476	189.308	17.48	0.23	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	101.60190	0.10160	100.21350	0.10021	101.602	18.87	0.13	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	77.44190	0.07744	76.86510	0.07687	77.442	19.48	0.10	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.24270	14.24270	14.17870	14.17870		14.94	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.24610	14.24610	14.18200	14.18200		14.96	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.24780	14.24780	14.18370	14.18370		14.96	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	19.96930	0.01997	20.15870	0.02016	19.969	22.98	0.03	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry			14.26130	14.26130	14.19730	14.19730		14.98	0.00	0.00	0	3,757.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.26650	14.26650	14.20240	14.20240		14.95	0.00	7,304,448.00	512	27,028.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	3.45220	0.00345	3.47560	0.00348	3.452	17.85	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	40.81150	0.04081	44.62750	0.04463	40.812	14.11	0.07	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	69.69380	0.06969	78.94330	0.07894	69.694	13.47	0.11	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	93.40980	0.09341	105.20790	0.10521	93.410	13.58	0.14	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	118.33300	0.11833	132.60430	0.13260	118.333	13.68	0.17	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	140.49530	0.14050	156.82590	0.15683	140.495	13.75	0.19	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	876.50260	0.87650	839.15340	0.83915	876.503	14.11	0.70	0.00	0	5,666.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	279.24580	0.27925	307.27240	0.30727	279.246	14.18	0.31	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.75	Put	299.31160	0.29931	328.61080	0.32861	299.312	14.25	0.33	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	307.56910	0.30757	337.37470	0.33737	307.569	14.28	0.33	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.80	Put	320.19790	0.32020	350.77050	0.35077	320.198	14.32	0.34	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	364.41670	0.36442	397.51090	0.39751	364.417	14.46	0.37	0.00	0	5,908.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.92	Put	373.64690	0.37365	407.24600	0.40725	373.647	14.49	0.38	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	397.28870	0.39729	432.12960	0.43213	397.289	14.56	0.39	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	411.85820	0.41186	447.43630	0.44744	411.858	14.60	0.40	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.04	Call	658.22270	0.65822	630.68020	0.63068	658.223	14.66	0.59	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	472.94810	0.47295	511.43200	0.51143	472.948	14.77	0.44	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	521.66550	0.52167	562.38130	0.56238	521.666	14.90	0.46	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.25	Call	560.59340	0.56059	0.00000	0.00000	560.593	14.95	0.52	3,733,426.35	500	500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	573.59480	0.57359	616.70630	0.61671	573.595	15.05	0.49	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	609.93890	0.60994	654.17070	0.65417	609.939	15.16	0.51	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	672.73120	0.67273	718.73930	0.71874	672.731	15.34	0.53	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	698.59510	0.69860	745.28500	0.74528	698.595	15.42	0.54	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	465.09510	0.46510	447.68500	0.44769	465.095	15.42	0.46	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	799.19610	0.79920	848.26960	0.84827	799.196	15.69	0.58	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	833.93240	0.83393	883.75090	0.88375	833.932	15.78	0.60	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.75	Call	385.74490	0.38574	372.17410	0.37217	385.745	15.88	0.39	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.82	Put	919.60900	0.91961	971.09400	0.97109	919.609	16.01	0.62	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	941.51510	0.94152	993.38950	0.99339	941.515	16.06	0.63	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	320.26800	0.32027	310.02130	0.31002	320.268	16.34	0.34	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	313.28220	0.31328	303.37310	0.30337	313.282	16.40	0.33	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	284.86980	0.28487	276.31900	0.27632	284.870	16.64	0.31	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,356.51720	1.35652	1,414.03910	1.41404	1,356.517	17.06	0.73	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	221.54520	0.22155	215.95440	0.21595	221.545	17.30	0.25	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,507.36560	1.50737	1,566.22390	1.56622	1,507.366	17.40	0.76	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	171.39350	0.17139	167.20600	0.16721	171.393	17.94	0.20	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	98.83960	0.09884	97.38110	0.09738	98.840	19.22	0.12	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	98.18250	0.09818	96.74490	0.09674	98.183	19.24	0.12	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	73.47890	0.07348	73.28690	0.07329	73.479	19.98	0.09	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	71.30510	0.07131	71.17670	0.07118	71.305	20.12	0.09	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	69.56640	0.06957	69.48740	0.06949	69.566	20.23	0.09	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	57.46620	0.05747	57.70050	0.05770	57.466	21.15	0.07	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	52.50400	0.05250	52.85000	0.05285	52.504	21.62	0.06	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	50.79410	0.05079	51.17710	0.05118	50.794	21.80	0.06	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	41.35810	0.04136	41.49410	0.04149	41.358	23.01	0.05	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.29050	14.29050	14.22630	14.22630		15.03	0.00	0.00	0	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	100.19350	0.10019	111.74660	0.11175	100.194	13.62	0.14	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	529.76460	0.52976	569.27430	0.56927	529.765	14.89	0.45	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	557.60780	0.55761	598.13810	0.59814	557.608	14.96	0.47	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	221.33500	0.22134	215.48700	0.21549	221.335	17.53	0.24	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	127.87260	0.12787	125.50810	0.12551	127.873	18.83	0.14	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	100.01230	0.10001	98.60110	0.09860	100.012	19.45	0.12	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.29400	14.29400	14.22970	14.22970		15.05	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.34380	14.34380	14.27920	14.27920		15.16	0.00	0.00	0	153.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	122.09970	0.12210	134.21310	0.13421	122.100	13.74	0.15	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	558.92520	0.55893	597.22630	0.59723	558.925	14.95	0.44	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	586.49630	0.58650	625.74800	0.62575	586.496	15.02	0.45	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	248.75470	0.24875	241.80180	0.24180	248.755	17.73	0.24	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	152.39390	0.15239	149.15750	0.14916	152.394	18.96	0.15	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	122.77610	0.12278	120.58560	0.12059	122.776	19.54	0.13	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.39380	14.39380	14.32910	14.32910		15.27	0.00	0.00	0	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	140.87260	0.14087	153.46690	0.15347	140.873	13.81	0.16	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	583.13280	0.58313	620.12390	0.62012	583.133	15.00	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	610.44770	0.61045	648.38480	0.64838	610.448	15.07	0.44	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	275.04790	0.27505	267.61880	0.26762	275.048	17.87	0.24	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	175.64090	0.17564	171.91640	0.17192	175.641	19.05	0.16	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	144.71470	0.14471	143.19870	0.14320	144.715	19.60	0.14	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.39910	14.39910	14.33430	14.33430		15.26	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.40250	14.40250	14.33770	14.33770		15.27	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.41820	14.41820	14.35340	14.35340		15.29	0.00	0.00	0	22,753.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	26.33850	0.02634	28.50240	0.02850	26.338	13.85	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	125.90900	0.12591	135.08920	0.13509	125.909	13.84	0.14	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	149.59030	0.14959	162.39870	0.16240	149.590	13.84	0.16	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.03	Put	156.08530	0.15609	169.37210	0.16937	156.085	13.86	0.17	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	340.56540	0.34057	365.54550	0.36555	340.565	14.28	0.30	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	397.86620	0.39787	426.83370	0.42683	397.866	14.44	0.33	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	461.61490	0.46161	493.31880	0.49332	461.615	14.64	0.37	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	490.50730	0.49051	523.36230	0.52336	490.507	14.73	0.38	0.00	0	34,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	525.37510	0.52538	559.56660	0.55957	525.375	14.82	0.40	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	530.46030	0.53046	564.83990	0.56484	530.460	14.84	0.40	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	540.70170	0.54070	575.45630	0.57546	540.702	14.87	0.40	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	545.86230	0.54586	580.80380	0.58080	545.862	14.88	0.41	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.12	Put	551.04330	0.55104	586.17590	0.58618	551.043	14.89	0.41	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	711.96390	0.71196	752.48900	0.75249	711.964	15.30	0.47	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	337.52280	0.33752	329.04060	0.32904	337.523	17.49	0.28	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	283.24210	0.28324	276.21350	0.27621	283.242	17.95	0.24	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	272.96770	0.27297	266.30500	0.26631	272.968	18.05	0.24	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	265.89520	0.26590	259.47970	0.25948	265.895	18.12	0.23	0.00	0	21,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	252.37690	0.25238	246.43770	0.24644	252.377	18.25	0.22	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	249.77130	0.24977	243.92000	0.24392	249.771	18.28	0.22	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	227.68670	0.22769	222.60250	0.22260	227.687	18.53	0.20	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	195.83460	0.19583	191.82130	0.19182	195.835	18.94	0.18	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.99	Call	182.82490	0.18282	179.24180	0.17924	182.825	19.13	0.16	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	180.17730	0.18018	176.68100	0.17668	180.177	19.17	0.16	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	153.73350	0.15373	153.51930	0.15352	153.734	19.74	0.14	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	50.13410	0.05013	48.59910	0.04860	50.134	22.88	0.05	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.44910	14.44910	14.38400	14.38400		15.33	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	159.35760	0.15936	173.12930	0.17313	159.358	13.84	0.17	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	604.02430	0.60402	641.59800	0.64160	604.024	14.97	0.42	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	631.20270	0.63120	669.58640	0.66959	631.203	15.05	0.43	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	299.18920	0.29919	292.26250	0.29226	299.189	17.96	0.25	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	198.94110	0.19894	195.67070	0.19567	198.941	19.07	0.17	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	168.80820	0.16881	169.09100	0.16909	168.808	19.67	0.15	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.45250	14.45250	14.38740	14.38740		15.34	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.50290	14.50290	14.43760	14.43760		15.42	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.55190	14.55190	14.48590	14.48590		15.49	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.55710	14.55710	14.49100	14.49100		15.47	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.58150	14.58150	14.51510	14.51510		15.53	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	31.88550	0.03189	35.20310	0.03520	31.886	12.67	0.04	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	189.10320	0.18910	204.06490	0.20406	189.103	13.89	0.17	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	214.98370	0.21498	231.27900	0.23128	214.984	14.01	0.19	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	249.97250	0.24997	267.36570	0.26737	249.973	14.11	0.21	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	448.83700	0.44884	475.73840	0.47574	448.837	14.48	0.32	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	552.26850	0.55227	584.82270	0.58482	552.268	14.74	0.36	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	758.34000	0.75834	797.15510	0.79716	758.340	15.27	0.44	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	822.13000	0.82213	862.57670	0.86258	822.130	15.41	0.46	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	912.81060	0.91281	955.17960	0.95518	912.811	15.61	0.48	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	360.03080	0.36003	352.45400	0.35245	360.031	18.20	0.26	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	330.68480	0.33068	324.17500	0.32417	330.685	18.46	0.24	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	301.90310	0.30190	296.42700	0.29643	301.903	18.74	0.22	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	240.18770	0.24019	240.34100	0.24034	240.188	19.81	0.18	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	232.45100	0.23245	232.95440	0.23295	232.451	20.12	0.17	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry			14.61120	14.61120	14.54490	14.54490		15.54	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.65970	14.65970	14.59600	14.59600		15.62	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.72230	14.72230	14.66330	14.66330		15.74	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.74070	14.74070	14.68300	14.68300		15.81	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	55.10480	0.05510	59.75360	0.05975	55.105	13.23	0.06	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	718.11620	0.71812	752.78040	0.75278	718.116	15.15	0.39	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	402.31110	0.40231	400.36340	0.40036	402.311	18.80	0.25	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			14.82630	14.82630	14.77030	14.77030		15.96	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.91830	14.91830	14.85420	14.85420		16.04	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.10850	14.10850	14.04500	14.04500		14.66	0.00	0.00	0	449.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.26650	14.26650	14.20240	14.20240		14.95	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.41820	14.41820	14.35340	14.35340		15.29	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.58150	14.58150	14.51510	14.51510		15.53	0.00	0.00	0	0.00
£ / R	On 15/04/2019	Any day expiry			18.32560	18.32560	18.27250	18.27250		13.05	0.00	788,000.80	43	0.00
£ / R	On 26/04/2019	Any day expiry			18.40490	18.40490	18.30600	18.30600		13.23	0.00	0.00	0	120.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 29/04/2019	Any day expiry			18.41410		18.41410		18.31520	18.31520		13.13	0.00	0.00	0	27.00
£ / R	On 31/05/2019	Any day expiry			18.51300		18.51300		18.41320	18.41320		13.77	0.00	0.00	0	91.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.55660		18.55660		18.45620	18.45620		13.74	0.00	216,778,201.20	11,682	119,104.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	737.29110	0.73729		681.51440	0.68151		737.291	13.49	0.72	0.00	0	1,000.00
£ / R	On 28/06/2019	Any day expiry			18.60030		18.60030		18.49970	18.49970		13.70	0.00	0.00	0	32.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.85070		18.85070		18.74790	18.74790		13.93	0.00	18,850,700.00	1,000	23,418.00
£ / R	On 16/09/2019	Foreign Exchange Future	19.15	Put	860.52520	0.86053		937.17470	0.93717		860.525	14.24	0.55	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.12720		19.12720		19.02310	19.02310		14.36	0.00	0.00	0	12,845.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	695.79950	0.69580		753.07150	0.75307		695.799	14.17	0.41	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	206.77240	0.20677		198.55620	0.19856		206.772	16.82	0.16	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.42650		19.42650		19.31920	19.31920		14.62	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12660	0.12660		0.12610	0.12610			16.75	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.12890	0.12890		0.12840	0.12840			16.49	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13120	0.13120		0.13070	0.13070			16.56	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13370	0.13370		0.13320	0.13320			16.53	0.00	0.00	0	0.00
€ / R	On 15/04/2019	Any day expiry			15.81190		15.81190		15.78470	15.78470		12.75	0.00	63,247.60	4	0.00
€ / R	On 26/04/2019	Any day expiry			15.88140		15.88140		15.81950	15.81950		11.58	0.00	0.00	0	1.00
€ / R	On 31/05/2019	Any day expiry			15.99370		15.99370		15.93100	15.93100		13.71	0.00	0.00	0	2.00
€ / R	On 10/06/2019	Any day expiry			16.02610		16.02610		15.96290	15.96290		13.61	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.03900		16.03900		15.97570	15.97570		13.63	0.00	368,897.00	23	121,682.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	89.02990	0.08903		111.44850	0.11145		89.030	12.74	0.19	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	166.64070	0.16664		161.25410	0.16125		166.641	15.02	0.28	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	839.69320	0.83969		898.57540	0.89858		839.693	15.23	0.74	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry			16.23820		16.23820		16.17380	16.17380		13.76	0.00	0.00	0	0.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.34670		16.34670		16.28210	16.28210		13.86	0.00	0.00	0	42,882.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	249.75870	0.24976		280.95160	0.28095		249.759	12.96	0.28	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.85	Put	339.11010	0.33911		375.27790	0.37528		339.110	13.24	0.34	0.00	0	587.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	152.81400	0.15281		150.09830	0.15010		152.814	16.86	0.17	0.00	0	14,429.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.64060		16.64060		16.57410	16.57410		14.26	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	33.93990	0.03394		36.81800	0.03682		33.940	14.12	0.04	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	52.24770	0.05225		56.72160	0.05672		52.248	13.78	0.06	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.23	Put	61.44030	0.06144		66.70270	0.06670		61.440	13.64	0.07	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	322.64940	0.32265		349.74060	0.34974		322.649	13.22	0.28	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.85	Put	376.92580	0.37693		408.28670	0.40829		376.926	13.32	0.31	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	508.74860	0.50875		545.33110	0.54533		508.749	13.68	0.37	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	163.72230	0.16372		161.40410	0.16140		163.722	18.32	0.14	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.80	Call	163.00530	0.16301		160.70460	0.16070		163.005	18.33	0.14	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	128.28580	0.12829		128.42360	0.12842		128.286	19.84	0.11	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			16.84550		16.84550		16.77750	16.77750		14.43	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	962.22140	0.96222		936.83020	0.93683		962.221	14.20	0.56	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	854.27100	0.85427		832.29680	0.83230		854.271	14.50	0.51	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	820.02420	0.82002		799.07830	0.79908		820.024	14.61	0.50	0.00	0	15,000.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 10/02/2020	Any day expiry	17.07	Call	794.37390		0.79437		774.20540	0.77421	794.374	14.70	0.49	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			16.96340		16.96340		16.89420	16.89420		14.50	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.29000		96.29000		96.26000	96.26000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			634.53800		634.53800		634.19300	634.19300			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			646.28300		646.28300		645.93800	645.93800			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			659.67100		659.67100		659.32200	659.32200			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future			672.80900		672.80900		672.45700	672.45700			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			737.41700		737.41700		736.55100	736.55100			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			751.06600		751.06600		750.19100	750.19100			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			766.62400		766.62400		765.73600	765.73600			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future			781.89300		781.89300		780.99000	780.99000			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			667.31400		667.31400		666.97500	666.97500			0.00	3,536,764,200.00	530	370.00
ALBI	On 01/08/2019	Index Future			679.66600		679.66600		679.32700	679.32700			0.00	3,602,229,800.00	530	604.00
ALBI	On 07/11/2019	Index Future			693.74500		693.74500		693.40300	693.40300			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future			707.56200		707.56200		707.21700	707.21700			0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.13680		10.13680		10.09430	10.09430		11.31	0.00	0.00	0	26,777.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.26980		10.26980		10.22650	10.22650		11.28	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.39930		10.39930		10.35450	10.35450		11.57	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	204.35330		0.20435		197.08700	0.19709	204.353	12.70	0.31	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.53930		10.53930		10.49210	10.49210		11.75	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.56690		10.56690		10.55130	10.55130		12.65	0.00	0.00	0	2,200.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.70860		10.70860		10.69260	10.69260		12.77	0.00	0.00	0	1,165.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.84390		10.84390		10.82720	10.82720		12.96	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			10.98960		10.98960		10.97030	10.97030		13.05	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.14360		14.14360		14.11460	14.11460		13.86	0.00	0.00	0	1,093.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.42900		14.42900		14.39950	14.39950		14.41	0.00	0.00	0	300.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.70240		14.70240		14.67200	14.67200		15.04	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.00270		15.00270		14.96990	14.96990		15.47	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.14950		2.14950		2.14110	2.14110		12.58	0.00	0.00	0	235.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.19210		2.19210		2.18340	2.18340		12.74	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.23280		2.23280		2.22400	2.22400		13.19	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.27730		2.27730		2.26810	2.26810		13.49	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

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
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	10.75183	77.54074		10.74794	77.56394				0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	10.85330	78.97645		10.84924	79.00027				0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	10.95930	76.81728		10.95505	76.84179				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.05490	78.34843		11.05048	78.37352				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	11.01649	79.37465		11.01764	79.36679				0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.11615	80.84431		11.11730	80.83658				0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.22033	78.25338		11.22150	78.24564				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.31066	79.81348		11.31184	79.80579				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	660.92100	660.92100		660.62200	660.62200				0.00	6,609,210.00	1	448.00
GOVI	On 01/08/2019	GOVI	673.15400	673.15400		672.85500	672.85500				0.00	0.00	0	2.00
GOVI	On 07/11/2019	GOVI	687.09800	687.09800		686.79800	686.79800				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	700.78300	700.78300		700.48000	700.48000				0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.80150	1.80150		1.79310	1.79310			14.70	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.82510	1.82510		1.81690	1.81690			15.21	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.84750	1.84750		1.83920	1.83920			15.27	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	134.09500	134.09500		133.79425	133.79425				0.00	0.00	0	685.00
I2025	On 01/08/2019	Bond Future	135.17518	135.17518		134.86918	134.86918				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	138.01086	138.01086		137.69869	137.69869				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	139.32183	139.32183		139.00365	139.00365				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	100.44531	100.44531		100.10527	100.10527				0.00	0.00	0	2,954.00
I2029	On 01/08/2019	Bond Future	102.32995	102.32995		101.98383	101.98383				0.00	0.00	0	1,349.00
I2029	On 07/11/2019	Bond Future	103.38515	103.38515		103.03198	103.03198				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	105.46838	105.46838		105.10826	105.10826				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	101.91017	101.91017		101.92751	101.92751				0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	103.82241	103.82241		103.84041	103.84041				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 07/11/2019	Bond Future		104.83385	104.83385		104.85241	104.85241			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future		106.94621	106.94621		106.96534	106.96534			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		120.62093	120.62093		120.55237	120.55237			0.00	0.00	0	10,413.00
I2038	On 01/08/2019	Bond Future		121.26884	121.26884		121.19922	121.19922			0.00	0.00	0	3,015.00
I2038	On 07/11/2019	Bond Future		123.81279	123.81279		123.74211	123.74211			0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future		124.65419	124.65419		124.58203	124.58203			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		111.99381	111.99381		112.01235	112.01235			0.00	0.00	0	11,464.00
I2046	On 01/08/2019	Bond Future		114.09507	114.09507		114.11451	114.11451			0.00	0.00	0	4,018.00
I2046	On 07/11/2019	Bond Future		114.77361	114.77361		114.79359	114.79359			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		117.08641	117.08641		117.10695	117.10695			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		117.93645	117.93645		117.23539	117.23539			0.00	0.00	0	10,666.00
I2050	On 01/08/2019	Bond Future		118.35813	118.35813		117.64422	117.64422			0.00	0.00	0	2,630.00
I2050	On 07/11/2019	Bond Future		120.84099	120.84099		120.11238	120.11238			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future		121.43899	121.43899		120.69602	120.69602			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		255.48000	255.48000		255.23000	255.23000			0.00	0.00	0	723.00
IGOV	On 01/08/2019	Index Future		260.27200	260.27200		260.02000	260.02000			0.00	0.00	0	299.00
IGOV	On 07/11/2019	Index Future		265.73100	265.73100		265.47400	265.47400			0.00	0.00	0	0.00
IGOV	On 06/02/2020	Index Future		271.08400	271.08400		270.82300	270.82300			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13800	0.13800		0.13750	0.13750			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13640	0.13640		0.13570	0.13570			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.13710	0.13710		0.13520	0.13520			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13730	0.13730		0.13600	0.13600			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.66470	1.66470		1.65730	1.65730		11.21	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future		1.68890	1.68890		1.68130	1.68130		11.68	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future		1.71090	1.71090		1.70330	1.70330		11.84	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.54400	9.54400		9.51760	9.51760		12.38	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.66880	9.66880		9.64260	9.64260		12.46	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		9.78860	9.78860		9.76170	9.76170		12.67	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		9.91650	9.91650		9.88900	9.88900		12.71	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
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32810		1.32810		1.32460	1.32460			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.33390		1.33390		1.33030	1.33030			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.33810		1.33810		1.33440	1.33440			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.31530		1.31530		1.31410	1.31410			0.00	0.00	0	350.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.32130		1.32130		1.32000	1.32000			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.32660		1.32660		1.32530	1.32530			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.33230		1.33230		1.33100	1.33100			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.13680		1.13680		1.13750	1.13750			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.14580		1.14580		1.14640	1.14640			0.00	0.00	0	143.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.15410		1.15410		1.15470	1.15470			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.16340		1.16340		1.16390	1.16390			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.46676		115.18404		8.48759	115.06056		6.15	0.00	577,763,144.64	5,016	97,778.00
R186	On 02/05/2019	Bond Future	8.50	Call	712.91000		0.71291		697.99000	0.69799	712.910	6.15	0.55	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,171.67000		1.17167		1,130.48000	1.13048	1,171.670	6.25	0.72	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Put	223.03000		0.22303		298.28000	0.29828	223.030	6.27	0.24	0.00	0	4,100.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,303.20000		1.30320		1,254.97000	1.25497	1,303.200	6.27	0.76	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,534.87000		1.53487		1,475.03000	1.47503	1,534.870	6.31	0.81	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	2,036.31000		2.03631		1,955.60000	1.95560	2,036.310	6.41	0.89	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	39.19000		0.03919		65.85000	0.06585	39.190	6.52	0.06	0.00	0	4,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	17.65000		0.01765		33.11000	0.03311	17.650	6.64	0.03	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	3,123.47000		3.12347		3,015.45000	3.01545	3,123.470	6.64	0.97	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	11.63000		0.01163		23.12000	0.02312	11.630	6.70	0.02	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	4,244.71000		4.24471		4,125.56000	4.12556	4,244.710	6.88	0.99	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	4,525.09000		4.52509		4,404.65000	4.40465	4,525.090	6.94	1.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	4,804.90000		4.80490		4,683.52000	4.68352	4,804.900	6.99	1.00	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	0.01000		0.00001		0.03000	0.00003	0.010	7.21	0.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.21	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.21	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.21	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.51307		112.01780		8.53485	111.89237		6.34	0.00	0.00	0	1,056.00
R186	On 01/08/2019	Bond Future	8.30	Call	983.08000		0.98308		955.99000	0.95599	983.080	6.23	0.38	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	1,091.05000		1.09105		1,161.23000	1.16123	1,091.050	6.48	0.39	0.00	0	4,150.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,588.55000		3.58855		3,509.46000	3.50946	3,588.550	6.84	0.78	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	38.35000		0.03835		44.88000	0.04488	38.350	7.38	0.02	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.55010		114.33938		8.57300	114.21156		6.29	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,323.11000		1.32311		1,290.08000	1.29008	1,323.110	6.09	0.37	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,741.95000		1.74195		1,811.85000	1.81185	1,741.950	6.47	0.42	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.57272		111.30887		8.59673	111.17873			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

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/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			301.84356		301.84356		301.89796	301.89796			0.00	0.00	0	2,500.00
R197	On 01/08/2019	Bond Future			300.05691		300.05691		300.11331	300.11331			0.00	0.00	0	1,400.00
R197	On 07/11/2019	Bond Future			306.35146		306.35146		306.40960	306.40960			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			304.87692		304.87692		304.93679	304.93679			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			232.32974		232.32974		232.36902	232.36902			0.00	0.00	0	8,717.00
R202	On 01/08/2019	Bond Future			232.73179		232.73179		232.77244	232.77244			0.00	0.00	0	2,037.00
R202	On 07/11/2019	Bond Future			237.61380		237.61380		237.65588	237.65588			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			238.33967		238.33967		238.38297	238.38297			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			7.61433		101.85723		7.62473	101.82324		2.74	0.00	291,209,820.57	2,859	62,330.00
R2023	On 01/08/2019	Bond Future			7.61881		103.74317		7.62994	103.70888		2.78	0.00	270,769,673.70	2,610	2,610.00
R2023	On 07/11/2019	Bond Future			7.60607		101.95846		7.61816	101.92366		3.07	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.56862		103.99034		7.58178	103.95501			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			9.03343		95.09063		9.04927	94.98832		8.63	0.00	19,018,126.00	200	43,907.00
R2030	On 02/05/2019	Bond Future	8.90	Call	350.48000		0.35048		370.90000	0.37090	350.480	8.52	0.31	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,423.69000		2.42369		2,364.99000	2.36499	2,423.690	9.19	0.90	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	0.09000		0.00009		0.34000	0.00034	0.090	10.14	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.09190		92.84638		9.10829	92.74251		8.93	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	258.45000		0.25845		257.02000	0.25702	258.450	8.13	0.13	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	716.31000		0.71631		707.83000	0.70783	716.310	8.58	0.28	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,017.71000		2.01771		1,987.06000	1.98706	2,017.710	9.09	0.54	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,270.78000		2.27078		2,236.12000	2.23612	2,270.780	9.17	0.58	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	651.28000		0.65128		695.40000	0.69540	651.280	9.89	0.22	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	639.66000		0.63966		683.29000	0.68329	639.660	9.91	0.22	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.14000		94.77094		9.15702	94.66507		8.92	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future			9.17767		92.65000		9.19531	92.54219			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			9.26797		93.24905		9.27873	93.17333		9.79	0.00	0.00	0	42,003.00
R2032	On 01/08/2019	Bond Future			9.32516		94.97560		9.33624	94.89882		9.72	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.37941		92.78135		9.39088	92.70313		10.13	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.42235		94.63069		9.43420	94.55104			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			9.49318		96.60618		9.48884	96.64007		10.55	0.00	562,344,573.78	5,821	61,969.00

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 01/08/2019	Bond Future			9.55175		98.39492		9.54723	98.42973		10.49	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.61099		95.92835		9.60629	95.96404		10.99	0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.66139		97.84022		9.65651	97.87679			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			9.57904		93.10791		9.57475	93.14167		11.12	0.00	0.00	0	51,935.00
R2037	On 01/08/2019	Bond Future			9.64169		90.57669		9.63723	90.61132		11.59	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.69659		92.45424		9.69195	92.48983		11.61	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.74244		90.03659		9.73764	90.07301			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			9.65393		96.54559		9.65467	96.53931		11.53	0.00	13,902,564.96	144	23,777.00
R2040	On 02/05/2019	Bond Future	9.60	Call	728.35000		0.72835		803.83000	0.80383	728.350	11.28	0.43	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	9.65	Put	961.68000		0.96168		1,044.80000	1.04480	961.680	11.37	0.50	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.15	Put	55.98000		0.05598		81.82000	0.08182	55.980	12.31	0.05	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,495.94000		4.49594		4,510.47000	4.51047	4,495.940	12.43	0.96	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.71622		93.82771		9.71694	93.82168		12.04	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.77106		95.77269		9.77178	95.76673		12.08	0.00	0.00	0	0.00
R2040	On 06/02/2020	Bond Future			9.81708		93.17059		9.81781	93.16461			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			9.67333		93.67216		9.67404	93.66601		12.14	0.00	0.00	0	38,044.00
R2044	On 01/08/2019	Bond Future			9.73292		91.02621		9.73362	91.02022		12.69	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,110.95000		1.11095		1,137.77000	1.13777	1,110.950	11.97	0.30	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,101.25000		3.10125		3,132.11000	3.13211	3,101.250	12.87	0.58	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	640.38000		0.64038		665.76000	0.66576	640.380	14.34	0.16	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.78534		92.91306		9.78603	92.90721		12.76	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future			9.82926		90.37930		9.82995	90.37350			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			9.62169		93.13739		9.62231	93.13182		12.57	0.00	0.00	0	101,201.00
R2048	On 01/08/2019	Bond Future			9.67375		94.86182		9.67435	94.85649		12.55	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.72622		92.38556		9.72683	92.38019		13.23	0.00	0.00	0	0.00
R2048	On 06/02/2020	Bond Future			9.77084		94.22684		9.77144	94.22160			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			6.69808		102.59551		6.68538	102.60400		0.18	0.00	0.00	0	6,013.00
R207	On 01/08/2019	Bond Future			6.19057		100.85395		6.16998	100.86292		0.17	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future			3.77166		102.94420		3.71941	102.95357		0.06	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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	On 02/05/2019	Bond Future			6.78590		100.61036		6.83670	100.52128		0.83	0.00	0.00	0	15,592.00
R208	On 01/08/2019	Bond Future			6.66927		102.47320		6.72794	102.38281		0.88	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.43718		101.19101		6.50761	101.09895		0.92	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			6.05911		103.20763		6.14534	103.11391			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			9.44179		73.92578		9.43738	73.95526		11.95	0.00	7,392,578.00	100	99,298.00
R209	On 02/05/2019	Bond Future	9.35	Call	479.89000		0.47989		551.62000	0.55162	479.890	11.71	0.38	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,328.36000		3.32836		3,375.74000	3.37574	3,328.360	12.87	0.95	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	0.60000		0.00060		1.46000	0.00146	0.600	14.05	0.00	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	0.06000		0.00006		0.19000	0.00019	0.060	14.05	0.00	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.49400		75.29455		9.48943	75.32479		11.93	0.00	0.00	0	32.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,338.07000		1.33807		1,375.93000	1.37593	1,338.070	11.64	0.41	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,146.26000		3.14626		3,191.91000	3.19191	3,146.260	12.40	0.67	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	374.89000		0.37489		387.50000	0.38750	374.890	13.90	0.13	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.54384		73.70150		9.53910	73.73253		12.47	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.58373		75.17049		9.57883	75.20228			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			185.38353		185.38353		184.83187	184.83187			0.00	0.00	0	2,268.00
R210	On 01/08/2019	Bond Future			188.86176		188.86176		188.30049	188.30049			0.00	0.00	0	695.00
R210	On 07/11/2019	Bond Future			190.22399		190.22399		189.65113	189.65113			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			194.05727		194.05727		193.47318	193.47318			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			157.46569		157.46569		157.41101	157.41101			0.00	0.00	0	8,946.00
R212	On 01/08/2019	Bond Future			158.23247		158.23247		158.17725	158.17725			0.00	0.00	0	1,526.00
R212	On 07/11/2019	Bond Future			161.55193		161.55193		161.49584	161.49584			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future			162.56765		162.56765		162.51068	162.51068			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			9.15208		85.92921		9.16783	85.82883		9.55	0.00	0.00	0	28,739.00
R213	On 01/08/2019	Bond Future			9.20476		87.52019		9.22101	87.41821		9.50	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future			9.25727		85.78010		9.27410	85.67619		9.91	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 06/02/2020	Bond Future		9.30060	87.48962		9.31800	87.38383			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		9.63686	72.80958		9.63749	72.80519		12.91	0.00	0.00	0	21,077.00
R214	On 01/08/2019	Bond Future		9.68971	74.15765		9.69032	74.15344		12.86	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future		9.74310	72.39456		9.74372	72.39032		13.49	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future		9.78858	73.83735		9.78919	73.83321			0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.44390	10.44390		10.39290	10.39290		12.64	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future		10.58080	10.58080		10.52870	10.52870		12.63	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future		10.71200	10.71200		10.65890	10.65890		12.91	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.33480	2.33480		2.34750	2.34750		23.25	0.00	0.00	0	3,646.00
TRY / R	On 16/09/2019	Foreign Exchange Future		2.22150	2.22150		2.23370	2.23370		23.52	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future		2.12520	2.12520		2.13720	2.13720		23.93	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>9,908,501,704.33</b>	<b>102,701</b>	<b>9 789 138.00</b>
<b>Grand Total:</b>												<b>9,908,501,704.33</b>	<b>102,701</b>	<b>9 789 138.00</b>