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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/03/2019

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 25/03/2019	Any day expiry	14.39990	14.39990		14.45280	14.45280		19.13	0.00	230,398,400.00	16,000	0.00
\$ / R	On 27/03/2019	Any day expiry	14.35240	14.35240		14.45620	14.45620		20.56	0.00	0.00	0	0.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	4.08230	0.00408	4.02080	0.00402	4.082	25.52	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	9.64680	0.00965	8.17670	0.00818	9.647	24.25	0.00	0	65,000.00
\$ / R	On 28/03/2019	Any day expiry			14.35420	14.35420	14.45790	14.45790	20.79	0.00	288,906,000.00	20,000	30,000.00
\$ / R	On 28/03/2019	Any day expiry	13.84	Call	524.71970	0.52472	624.36350	0.62436	524.720	27.11	0.00	0	15,000.00
\$ / R	On 28/03/2019	Any day expiry	14.00	Call	376.50000	0.37650	471.95230	0.47195	376.500	25.13	0.00	0	6,500.00
\$ / R	On 28/03/2019	Any day expiry	14.18	Call	225.12560	0.22513	310.88730	0.31089	225.126	22.90	0.00	0	15,000.00
\$ / R	On 28/03/2019	Any day expiry	14.50	Put	206.84870	0.20685	136.84630	0.13685	206.849	23.02	0.00	0	20,000.00
\$ / R	On 29/03/2019	Any day expiry			14.35600	14.35600	14.45960	14.45960	20.92	0.00	0.00	0	3,409.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	0.14320	0.00014	0.07950	0.00008	0.143	31.10	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	1.73340	0.00173	0.87420	0.00087	1.733	27.74	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	501.20380	0.50120	597.76120	0.59776	501.204	24.57	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	67.99100	0.06799	42.11190	0.04211	67.991	22.06	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	83.33840	0.08334	52.72330	0.05272	83.338	21.68	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	108.52590	0.10853	158.37840	0.15838	108.526	21.54	0.00	0	600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	43.09830	0.04310	56.79960	0.05680	43.098	24.90	0.21	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	3.53250	0.00353	3.07650	0.00308	3.533	33.14	0.02	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	1.17450	0.00117	1.06640	0.00107	1.175	36.47	0.01	0.00	0	250.00
\$ / R	On 01/04/2019	Any day expiry			14.36130	14.36130	14.46470	14.46470		19.43	0.00	0.00	0	10,000.00
\$ / R	On 02/04/2019	Any day expiry			14.36310	14.36310	14.46640	14.46640		19.01	0.00	0.00	0	55.00
\$ / R	On 04/04/2019	Any day expiry			14.36650	14.36650	14.46970	14.46970		18.38	0.00	0.00	0	30,000.00
\$ / R	On 04/04/2019	Any day expiry	14.00	Call	412.64450	0.41264	502.07020	0.50207	412.644	18.17	0.81	0.00	0	30,000.00
\$ / R	On 05/04/2019	Any day expiry			14.36820	14.36820	14.47140	14.47140		18.15	0.00	0.00	0	2,025.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	14.59940	0.01460	10.33030	0.01033	14.599	17.43	0.07	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.20	Put	106.14910	0.10615	77.76070	0.07776	106.149	17.97	0.35	0.00	0	35,000.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	189.74820	0.18975	250.90470	0.25090	189.748	18.15	0.52	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			14.38490	14.38490	14.48880	14.48880		16.75	0.00	0.00	0	1,830.00
\$ / R	On 17/04/2019	Any day expiry			14.38820	14.38820	14.49220	14.49220		16.71	0.00	0.00	0	0.00
\$ / R	On 17/04/2019	Any day expiry	14.40	Call	234.95210	0.23495	284.67520	0.28468	234.952	16.71	0.50	0.00	0	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.44	Call	218.61900	0.21862	265.29140	0.26529	218.619	16.88	0.47	0.00	0	60,000.00
\$ / R	On 17/04/2019	Any day expiry	14.45	Call	214.69670	0.21470	260.61820	0.26062	214.697	16.92	0.47	0.00	0	40,000.00
\$ / R	On 23/04/2019	Any day expiry			14.39830	14.39830	14.50250	14.50250		16.26	0.00	0.00	0	0.00
\$ / R	On 23/04/2019	Any day expiry	14.20	Call	364.18060	0.36418	427.55020	0.42755	364.181	15.72	0.63	0.00	0	25,000.00
\$ / R	On 23/04/2019	Any day expiry	14.50	Call	222.89200	0.22289	264.45060	0.26445	222.892	16.66	0.45	0.00	0	50,000.00
\$ / R	On 23/04/2019	Any day expiry	14.55	Call	205.26780	0.20527	243.96780	0.24397	205.268	16.87	0.42	0.00	0	25,000.00
\$ / R	On 26/04/2019	Any day expiry			14.40330	14.40330	14.50770	14.50770		16.34	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			14.40850	14.40850	14.51290	14.51290		16.22	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			14.41020	14.41020	14.51460	14.51460		16.28	0.00	0.00	0	4,591.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	6.06810	0.00607	5.92400	0.00592	6.068	16.43	0.02	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	945.28090	0.94528	1,045.24560	1.04525	945.281	15.16	0.92	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	190.43550	0.19044	149.53500	0.14954	190.435	15.80	0.37	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	212.86520	0.21287	168.92940	0.16893	212.865	15.92	0.40	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	156.89690	0.15690	184.75600	0.18476	156.897	17.90	0.31	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	49.47010	0.04947	59.57720	0.05958	49.470	20.48	0.11	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	28.19640	0.02820	35.79930	0.03580	28.196	21.34	0.07	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry			14.42220	14.42220	14.52670	14.52670		16.28	0.00	0.00	0	303.00
\$ / R	On 09/05/2019	Any day expiry			14.42560	14.42560	14.53010	14.53010		16.47	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	771.39600	0.77140	861.32010	0.86132	771.396	14.86	0.84	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	444.51750	0.44452	507.46800	0.50747	444.518	15.92	0.62	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.43250	14.43250	14.53700	14.53700		16.43	0.00	0.00	0	93.00
\$ / R	On 20/05/2019	Any day expiry			14.44450	14.44450	14.54910	14.54910		16.49	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	466.22910	0.46623	526.45410	0.52645	466.229	16.09	0.60	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	147.87370	0.14787	168.42770	0.16843	147.874	18.87	0.24	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	110.72140	0.11072	126.37320	0.12637	110.721	19.55	0.19	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.46010	14.46010	14.56470	14.56470		16.47	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.46350	14.46350	14.56820	14.56820		16.47	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	10.24670	0.01025	10.92720	0.01093	10.247	13.53	0.03	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	274.05270	0.27405	231.61900	0.23162	274.053	16.00	0.38	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	297.19090	0.29719	252.48250	0.25248	297.191	16.09	0.40	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 31/05/2019	Any day expiry	15.01	Call	231.91460	0.23191	260.02310	0.26002	231.915	18.02	0.33	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	103.96100	0.10396	116.46380	0.11646	103.961	20.06	0.16	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	70.60400	0.07060	80.54090	0.08054	70.604	20.80	0.12	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.46870	14.46870	14.57340	14.57340		16.36	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.47040	14.47040	14.57510	14.57510		16.37	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.48080	14.48080	14.58550	14.58550		16.41	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	151.06090	0.15106	123.80880	0.12381	151.061	15.19	0.24	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	231.65760	0.23166	194.92720	0.19493	231.658	15.61	0.33	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	269.05660	0.26906	228.45870	0.22846	269.057	15.77	0.36	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	314.46030	0.31446	269.55210	0.26955	314.460	15.95	0.40	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.48770	14.48770	14.59240	14.59240		16.42	0.00	1,498,115,106.20	103,406	806,278.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.35810	0.00036	0.36860	0.00037	0.358	20.98	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	7.38630	0.00739	6.92220	0.00692	7.386	16.92	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	12.43340	0.01243	10.97930	0.01098	12.433	15.56	0.03	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	14.36680	0.01437	12.49310	0.01249	14.367	15.19	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	18.44360	0.01844	15.64000	0.01564	18.444	14.56	0.04	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	20.16960	0.02017	16.95800	0.01696	20.170	14.34	0.05	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	20.78290	0.02078	17.42500	0.01742	20.783	14.26	0.05	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	26.25320	0.02625	19.99110	0.01999	26.253	14.15	0.06	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	37.58020	0.03758	26.96020	0.02696	37.580	14.32	0.08	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	39.78360	0.03978	28.72850	0.02873	39.784	14.35	0.09	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	40.92190	0.04092	29.64540	0.02965	40.922	14.37	0.09	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	44.48300	0.04448	32.53070	0.03253	44.483	14.41	0.09	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	46.98400	0.04698	34.56970	0.03457	46.984	14.44	0.10	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	53.69740	0.05370	40.08930	0.04009	53.697	14.51	0.11	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,065.79910	1.06580	1,153.02100	1.15302	1,065.799	14.73	0.85	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	985.95740	0.98596	1,070.39130	1.07039	985.957	14.87	0.83	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	98.25740	0.09826	77.99130	0.07799	98.257	14.87	0.17	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	158.36720	0.15837	130.68270	0.13068	158.367	15.23	0.25	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	768.62620	0.76863	842.87930	0.84288	768.626	15.35	0.73	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	184.30710	0.18431	153.45480	0.15345	184.307	15.37	0.27	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	716.77160	0.71677	787.76440	0.78776	716.772	15.50	0.70	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	704.20460	0.70420	774.36920	0.77437	704.205	15.53	0.69	0.00	0	23,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	216.50460	0.21650	181.96920	0.18197	216.505	15.53	0.31	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	239.75620	0.23976	202.72610	0.20273	239.756	15.64	0.33	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	243.77240	0.24377	206.32380	0.20632	243.772	15.66	0.33	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	299.57340	0.29957	256.65820	0.25666	299.573	15.89	0.38	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	322.80760	0.32281	277.78810	0.27779	322.808	15.97	0.40	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	347.01320	0.34701	299.90010	0.29990	347.013	16.06	0.42	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	509.88120	0.50988	565.38270	0.56538	509.881	16.15	0.57	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	476.69940	0.47670	529.31700	0.52932	476.699	16.28	0.54	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	419.85130	0.41985	366.95590	0.36696	419.851	16.31	0.47	0.00	0	31,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	409.26710	0.40927	453.80510	0.45381	409.267	16.62	0.48	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	532.86160	0.53286	470.37490	0.47037	532.862	16.75	0.53	0.00	0	8,203.00

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\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	545.61110		0.54561		482.38640	0.48239	545.611	16.80	0.54	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	379.73640		0.37974		420.84160	0.42084	379.736	16.83	0.46	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	358.95610		0.35896		397.90630	0.39791	358.956	16.98	0.44	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	348.98910		0.34899		386.89000	0.38689	348.989	17.06	0.43	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	326.78890		0.32679		362.31960	0.36232	326.789	17.24	0.41	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	276.01990		0.27602		305.96960	0.30597	276.020	17.70	0.35	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	251.39460		0.25139		278.55500	0.27855	251.395	17.95	0.33	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	208.53020		0.20853		231.05730	0.23106	208.530	18.45	0.28	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	204.66260		0.20466		226.76730	0.22677	204.663	18.50	0.28	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	173.09700		0.17310		191.73860	0.19174	173.097	18.94	0.24	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	160.78980		0.16079		178.06720	0.17807	160.790	19.13	0.22	0.00	0	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	157.86510		0.15787		174.81780	0.17482	157.865	19.18	0.22	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	152.18690		0.15219		168.50600	0.16851	152.187	19.28	0.21	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	149.43110		0.14943		165.44560	0.16545	149.431	19.33	0.21	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	140.21310		0.14021		155.19690	0.15520	140.213	19.49	0.20	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	131.62270		0.13162		145.64140	0.14564	131.623	19.66	0.19	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	121.42590		0.12143		134.30140	0.13430	121.426	19.88	0.17	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	118.22820		0.11823		130.74280	0.13074	118.228	19.96	0.17	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	109.70010		0.10970		121.75870	0.12176	109.700	20.12	0.16	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	100.60170		0.10060		112.10970	0.11211	100.602	20.29	0.15	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	14.19790		0.01420		17.10600	0.01711	14.198	22.68	0.03	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.49810		14.49810		14.60280	14.60280		16.33	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.51210		14.51210		14.61700	14.61700		16.29	0.00	0.00	0	2,607.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	29.65540		0.02966		25.53040	0.02553	29.655	14.39	0.06	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	244.88550		0.24489		208.93170	0.20893	244.885	15.46	0.32	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	321.24950		0.32125		278.09630	0.27810	321.250	15.77	0.38	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	344.58400		0.34458		299.42510	0.29943	344.584	15.85	0.40	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	273.53350		0.27353		300.21460	0.30021	273.533	17.88	0.33	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	238.57950		0.23858		261.65890	0.26166	238.580	18.26	0.29	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	140.96330		0.14096		154.30110	0.15430	140.963	19.70	0.19	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	103.52610		0.10353		114.02590	0.11403	103.526	20.38	0.14	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.51740		14.51740		14.62240	14.62240		16.22	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.52100		14.52100		14.62600	14.62600		16.24	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.57060		14.57060		14.67590	14.67590		16.22	0.00	658,800.00	45	637.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	51.88900		0.05189		45.96670	0.04597	51.889	14.59	0.09	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	366.29190		0.36629		322.20370	0.32220	366.292	15.64	0.37	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	389.81480		0.38981		343.95450	0.34395	389.815	15.72	0.39	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	318.83500		0.31884		344.25980	0.34426	318.835	17.85	0.33	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	181.65340		0.18165		195.90050	0.19590	181.653	19.47	0.20	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	141.00030		0.14100		151.70700	0.15171	141.000	20.10	0.16	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.57240		14.57240		14.67760	14.67760		16.22	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.59350		14.59350		14.69860	14.69860		16.24	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	523.14080		0.52314		469.25910	0.46926	523.141	16.05	0.45	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	178.43200		0.17843		191.11440	0.19111	178.432	19.63	0.19	0.00	0	3,147.00

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		14.62340	14.62340	14.72870	14.72870		16.19	0.00	661,387.50	45	1,633.00
\$ / R	13.00	Put	Any day expiry	71.71230	0.07171	63.64020	0.06364	71.712	14.67	0.10	0.00	0	500.00	
\$ / R	14.20	Put	Any day expiry	400.52770	0.40053	355.95960	0.35596	400.528	15.56	0.37	0.00	0	250.00	
\$ / R	14.25	Put	Any day expiry	424.10980	0.42411	377.90450	0.37790	424.110	15.64	0.38	0.00	0	250.00	
\$ / R	15.52	Call	Any day expiry	347.98500	0.34798	371.78840	0.37179	347.985	17.91	0.33	0.00	0	500.00	
\$ / R	16.33	Call	Any day expiry	210.74390	0.21074	224.57110	0.22457	210.744	19.39	0.21	0.00	0	250.00	
\$ / R	16.70	Call	Any day expiry	168.06380	0.16806	178.59130	0.17859	168.064	20.00	0.17	0.00	0	250.00	
\$ / R		On 02/09/2019	Any day expiry		14.62870	14.62870	14.73410	14.73410		16.23	0.00	0.00	0	55.00
\$ / R		On 04/09/2019	Any day expiry		14.63230	14.63230	14.73770	14.73770		16.24	0.00	0.00	0	74.00
\$ / R		On 05/09/2019	Any day expiry		14.63410	14.63410	14.73950	14.73950		16.24	0.00	0.00	0	0.00
\$ / R	19.00	Call	Any day expiry	70.81580	0.07082	71.27740	0.07128	70.816	24.95	0.07	0.00	0	20,000.00	
\$ / R		On 13/09/2019	Any day expiry		14.64830	14.64830	14.75390	14.75390		16.22	0.00	0.00	0	3,617.00
\$ / R		On 16/09/2019	Foreign Exchange Future		14.65360	14.65360	14.75930	14.75930		16.19	0.00	7,326,800.00	500	27,777.00
\$ / R	10.75	Put	Foreign Exchange Future	4.86360	0.00486	4.93510	0.00494	4.864	18.87	0.01	0.00	0	1,000.00	
\$ / R	12.50	Put	Foreign Exchange Future	40.01440	0.04001	35.97770	0.03598	40.014	15.14	0.06	0.00	0	1,000.00	
\$ / R	12.87	Put	Foreign Exchange Future	68.90570	0.06891	61.30760	0.06131	68.906	14.81	0.09	0.00	0	9,783.00	
\$ / R	13.02	Put	Foreign Exchange Future	84.85730	0.08486	75.29210	0.07529	84.857	14.68	0.11	0.00	0	17,287.00	
\$ / R	13.15	Put	Foreign Exchange Future	101.07490	0.10107	89.52570	0.08953	101.075	14.56	0.13	0.00	0	11,333.00	
\$ / R	13.25	Put	Foreign Exchange Future	117.14680	0.11715	101.96780	0.10197	117.147	14.56	0.15	0.00	0	3,900.00	
\$ / R	13.65	Call	Foreign Exchange Future	1,214.92970	1.21493	1,294.23440	1.29423	1,214.930	14.86	0.77	0.00	0	5,666.00	
\$ / R	13.70	Put	Foreign Exchange Future	225.88090	0.22588	198.21240	0.19821	225.881	14.89	0.24	0.00	0	2,000.00	
\$ / R	13.77	Put	Foreign Exchange Future	247.34750	0.24735	217.85820	0.21786	247.348	14.94	0.26	0.00	0	28,500.00	
\$ / R	13.97	Put	Foreign Exchange Future	317.78970	0.31779	280.98260	0.28098	317.790	15.15	0.31	0.00	0	800.00	
\$ / R	14.00	Put	Foreign Exchange Future	329.85380	0.32985	291.36400	0.29136	329.854	15.19	0.31	0.00	0	1,000.00	
\$ / R	14.12	Put	Foreign Exchange Future	380.70790	0.38071	338.37470	0.33837	380.708	15.38	0.34	0.00	0	177.00	
\$ / R	14.21	Put	Foreign Exchange Future	421.54680	0.42155	376.34500	0.37635	421.547	15.52	0.37	0.00	0	2,700.00	
\$ / R	14.30	Put	Foreign Exchange Future	464.65950	0.46466	416.61160	0.41661	464.659	15.65	0.39	0.00	0	9,783.00	
\$ / R	14.36	Put	Foreign Exchange Future	494.64470	0.49464	444.71220	0.44471	494.645	15.74	0.41	0.00	0	111.00	
\$ / R	14.46	Put	Foreign Exchange Future	546.77730	0.54678	493.75310	0.49375	546.777	15.90	0.43	0.00	0	17,287.00	
\$ / R	14.50	Call	Foreign Exchange Future	721.97400	0.72197	773.42740	0.77343	721.974	15.96	0.56	0.00	0	14,000.00	
\$ / R	14.65	Put	Foreign Exchange Future	653.02990	0.65303	594.30480	0.59430	653.030	16.19	0.48	0.00	0	3,000.00	
\$ / R	14.70	Put	Foreign Exchange Future	682.98700	0.68299	622.32490	0.62232	682.987	16.28	0.49	0.00	0	1,000.00	
\$ / R	14.85	Put	Foreign Exchange Future	776.43410	0.77643	711.14070	0.71114	776.434	16.54	0.52	0.00	0	3,000.00	
\$ / R	15.00	Call	Foreign Exchange Future	528.57620	0.52858	565.11600	0.56512	528.576	16.81	0.44	0.00	0	750.00	
\$ / R	15.03	Call	Foreign Exchange Future	518.86280	0.51886	554.66200	0.55466	518.863	16.86	0.44	0.00	0	177.00	
\$ / R	15.16	Call	Foreign Exchange Future	478.87640	0.47888	511.58520	0.51159	478.876	17.09	0.41	0.00	0	111.00	
\$ / R	15.38	Put	Foreign Exchange Future	1,144.89450	1.14489	1,067.11410	1.06711	1,144.894	17.48	0.63	0.00	0	5,000.00	
\$ / R	15.51	Call	Foreign Exchange Future	387.00720	0.38701	412.12750	0.41213	387.007	17.72	0.34	0.00	0	28,500.00	
\$ / R	15.56	Put	Foreign Exchange Future	1,282.02620	1.28203	1,200.56800	1.20057	1,282.026	17.81	0.66	0.00	0	2,571.00	
\$ / R	15.87	Call	Foreign Exchange Future	313.01550	0.31302	332.38120	0.33238	313.015	18.38	0.29	0.00	0	1,000.00	
\$ / R	17.12	Call	Foreign Exchange Future	153.11450	0.15311	161.57180	0.16157	153.115	20.41	0.15	0.00	0	17,287.00	
\$ / R	17.18	Call	Foreign Exchange Future	148.22360	0.14822	156.31990	0.15632	148.224	20.50	0.15	0.00	0	9,783.00	
\$ / R	17.23	Call	Foreign Exchange Future	144.29150	0.14429	152.09740	0.15210	144.291	20.58	0.14	0.00	0	800.00	
\$ / R	17.64	Call	Foreign Exchange Future	117.19330	0.11719	122.22490	0.12222	117.193	21.27	0.12	0.00	0	5,000.00	

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 16/09/2019	Foreign Exchange Future	17.85	Call	109.25040	0.10925	112.54190	0.11254	109.250	21.80	0.11	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	106.49300	0.10649	109.60080	0.10960	106.493	22.00	0.11	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	91.08490	0.09108	93.19440	0.09319	91.085	23.37	0.09	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.67870	14.67870	14.78450	14.78450		16.23	0.00	663,750.00	45	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	89.72070	0.08972	79.58240	0.07958	89.721	14.64	0.11	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	429.42290	0.42942	384.73020	0.38473	429.423	15.46	0.36	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	452.99490	0.45299	406.75980	0.40676	452.995	15.54	0.37	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	379.43200	0.37943	402.72320	0.40272	379.432	17.92	0.33	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	240.34460	0.24034	254.27720	0.25428	240.345	19.29	0.22	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	194.38530	0.19439	204.99550	0.20500	194.385	19.88	0.18	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.68240	14.68240	14.78820	14.78820		16.24	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.73550	14.73550	14.84100	14.84100		16.25	0.00	666,472.50	45	153.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	106.06150	0.10606	95.50920	0.09551	106.061	14.59	0.12	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	456.18770	0.45619	412.59340	0.41259	456.188	15.44	0.36	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	479.76220	0.47976	434.74530	0.43475	479.762	15.51	0.37	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	405.15480	0.40515	428.20890	0.42821	405.155	18.07	0.32	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	266.19270	0.26619	280.90560	0.28091	266.193	19.34	0.22	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	219.77770	0.21978	231.32310	0.23132	219.778	19.89	0.19	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.78890	14.78890	14.89480	14.89480		16.26	0.00	668,947.50	45	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	118.76630	0.11877	107.48000	0.10748	118.766	14.48	0.13	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	477.51800	0.47752	434.59470	0.43459	477.518	15.40	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	501.04740	0.50105	456.79140	0.45679	501.047	15.47	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	429.68710	0.42969	453.13020	0.45313	429.687	18.15	0.32	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	289.74670	0.28975	305.24460	0.30524	289.747	19.33	0.23	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	243.00890	0.24301	255.45920	0.25546	243.009	19.86	0.19	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.79440	14.79440	14.90040	14.90040		16.24	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.79820	14.79820	14.90410	14.90410		16.25	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.81490	14.81490	14.92080	14.92080		16.24	0.00	0.00	0	22,743.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	17.33090	0.01733	17.23640	0.01724	17.331	13.69	0.03	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	103.44170	0.10344	92.60510	0.09261	103.442	14.36	0.11	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	124.83870	0.12484	111.86710	0.11187	124.839	14.45	0.13	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	283.25450	0.28325	256.77760	0.25678	283.255	14.90	0.24	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	328.59850	0.32860	299.03140	0.29903	328.598	15.00	0.27	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	378.28240	0.37828	345.52780	0.34553	378.282	15.10	0.29	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	400.91500	0.40092	366.76630	0.36677	400.915	15.14	0.31	0.00	0	26,500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	429.00970	0.42901	392.55640	0.39256	429.010	15.20	0.32	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	433.34850	0.43335	396.32670	0.39633	433.348	15.22	0.32	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	442.09360	0.44209	403.93810	0.40394	442.094	15.24	0.33	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	589.78120	0.58978	542.04620	0.54205	589.781	15.68	0.39	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	507.35340	0.50735	535.44530	0.53545	507.353	17.71	0.36	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	436.43470	0.43643	459.68300	0.45968	436.435	18.22	0.32	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	422.95790	0.42296	445.27460	0.44527	422.958	18.33	0.31	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	413.64470	0.41364	435.31570	0.43532	413.645	18.40	0.30	0.00	0	26,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	395.27850	0.39528	416.18940	0.41619	395.278	18.55	0.29	0.00	0	4,150.00

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	16.37	Call	391.62110	0.39162	412.48710	0.41249	391.621	18.57	0.29	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	314.66410	0.31466	331.11360	0.33111	314.664	19.20	0.24	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	291.81080	0.29181	306.86780	0.30687	291.811	19.43	0.22	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	249.73060	0.24973	262.22240	0.26222	249.731	19.90	0.19	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	102.19040	0.10219	110.02400	0.11002	102.190	23.66	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.84830	14.84830	14.95430	14.95430		16.26	0.00	671,512.50	45	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	130.38280	0.13038	118.45370	0.11845	130.383	14.34	0.13	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	497.97910	0.49798	456.23050	0.45623	497.979	15.35	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	521.42680	0.52143	478.42070	0.47842	521.427	15.42	0.36	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	454.02640	0.45403	477.62160	0.47762	454.026	18.23	0.32	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	315.33140	0.31533	331.39670	0.33140	315.331	19.34	0.23	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	268.24410	0.26824	281.47770	0.28148	268.244	19.83	0.20	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.85210	14.85210	14.95800	14.95800		16.27	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.90650	14.90650	15.01180	15.01180		16.29	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.95970	14.95970	15.06400	15.06400		16.30	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.96540	14.96540	15.06960	15.06960		16.28	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.99210	14.99210	15.09580	15.09580		16.32	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	34.77290	0.03477	33.94710	0.03395	34.773	13.83	0.04	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	157.93930	0.15794	143.19740	0.14320	157.939	14.40	0.14	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	178.44160	0.17844	162.37580	0.16238	178.442	14.48	0.15	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	462.75930	0.46276	431.41620	0.43142	462.759	15.17	0.30	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	634.13680	0.63414	591.15920	0.59116	634.137	15.53	0.37	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	690.30270	0.69030	644.99740	0.64500	690.303	15.67	0.39	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	513.73830	0.51374	538.08690	0.53809	513.738	18.37	0.32	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	474.93030	0.47493	497.21100	0.49721	474.930	18.62	0.30	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	342.51090	0.34251	357.62590	0.35763	342.511	19.72	0.22	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.02500	15.02500	15.12930	15.12930		16.36	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.07830	15.07830	15.18420	15.18420		16.61	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.14540	15.14540	15.25330	15.25330		16.83	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.16510	15.16510	15.27360	15.27360		16.90	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	58.01770	0.05802	55.87500	0.05588	58.018	14.35	0.05	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	630.11940	0.63012	591.91320	0.59191	630.119	15.82	0.33	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	577.11310	0.57711	599.28170	0.59928	577.113	19.37	0.31	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			15.25980	15.25980	15.36770	15.36770		16.96	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.36070	15.36070	15.46620	15.46620		16.85	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.48770	14.48770	14.59240	14.59240		16.42	0.00	72,438.50	5	485.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.65360	14.65360	14.75930	14.75930		16.19	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.81490	14.81490	14.92080	14.92080		16.24	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.99210	14.99210	15.09580	15.09580		16.32	0.00	0.00	0	0.00
£ / R	On 29/03/2019	Any day expiry			18.97640	18.97640	19.06840	19.06840		25.44	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			19.03090	19.03090	19.12340	19.12340		17.76	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			19.06560	19.06560	19.15870	19.15870		17.24	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		19.07520	19.07520		19.16830	19.16830		16.98	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.22290	19.22290		19.31670	19.31670		16.14	0.00	62,051,521.20	3,228	199,479.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,382.13240	1.38213	1,450.79300	1.45079	1,382.132	16.46	0.81	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.52910	19.52910		19.62550	19.62550		15.73	0.00	0.00	0	21,179.00
£ / R	On 13/12/2019	Foreign Exchange Future		19.82020	19.82020		19.91970	19.91970		15.56	0.00	0.00	0	12,846.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	558.71800	0.55872	516.75600	0.51676	558.718	15.39	0.31	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	386.74830	0.38675	387.77800	0.38778	386.748	17.01	0.24	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future		20.14000	20.14000		20.23930	20.23930		15.54	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13250	0.13250		0.13360	0.13360		16.88	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future		0.13500	0.13500		0.13610	0.13610		16.65	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future		0.13730	0.13730		0.13850	0.13850		18.22	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.14000	0.14000		0.14120	0.14120		18.14	0.00	0.00	0	0.00
€ / R	On 29/03/2019	Any day expiry		16.25910	16.25910		16.32100	16.32100		19.07	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry		16.31560	16.31560		16.37780	16.37780		15.22	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry		16.35160	16.35160		16.41420	16.41420		14.96	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry		16.50130	16.50130		16.56410	16.56410		15.27	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.51460	16.51460		16.57750	16.57750		15.24	0.00	50,584,219.80	3,063	121,718.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	65.30850	0.06531	60.24720	0.06025	65.309	13.66	0.12	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	424.34860	0.42435	445.72580	0.44573	424.349	15.55	0.47	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	607.24670	0.60725	563.72340	0.56372	607.247	15.76	0.55	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry		16.72140	16.72140		16.78470	16.78470		15.04	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	96.35890	0.09636	96.38810	0.09639	96.359	19.59	0.10	0.00	0	42,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.83300	16.83300		16.89700	16.89700		15.05	0.00	4,208,250.00	250	42,345.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	187.59690	0.18760	176.43150	0.17643	187.597	13.67	0.20	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	307.58310	0.30758	313.95580	0.31396	307.583	17.29	0.27	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	256.34030	0.25634	261.58260	0.26158	256.340	17.77	0.23	0.00	0	40,000.00
€ / R	On 13/12/2019	Foreign Exchange Future		17.13680	17.13680		17.20280	17.20280		15.18	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	25.37310	0.02537	26.84330	0.02684	25.373	14.35	0.03	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	40.99290	0.04099	41.99660	0.04200	40.993	14.19	0.05	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	252.19010	0.25219	243.26600	0.24327	252.190	13.78	0.21	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	392.69380	0.39269	376.98740	0.37699	392.694	14.03	0.29	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	283.16040	0.28316	285.72980	0.28573	283.160	18.55	0.20	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	209.09810	0.20910	206.94340	0.20694	209.098	19.60	0.15	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry		17.34940	17.34940		17.41540	17.41540		15.23	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,307.91210	1.30791	1,350.91300	1.35091	1,307.912	14.39	0.65	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,179.04350	1.17904	1,217.28700	1.21729	1,179.044	14.71	0.60	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,137.41000	1.13741	1,174.00070	1.17400	1,137.410	14.81	0.59	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,106.04440	1.10604	1,141.35540	1.14136	1,106.044	14.90	0.57	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future		17.47200	17.47200		17.53730	17.53730		15.24	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.50000	96.50000		96.52000	96.52000			0.00	0.00	0	51.00

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
AL37	On 02/05/2019	Index Future	629.22600	629.22600	629.22600	628.14500	628.14500				0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future	640.97700	640.97700	640.97700	639.87900	639.87900				0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	654.39100	654.39100	654.39100	653.27400	653.27400				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	725.70700	725.70700	725.70700	724.51000	724.51000				0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	739.26000	739.26000	739.26000	738.04400	738.04400				0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	754.73100	754.73100	754.73100	753.49400	753.49400				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	655.84100	655.84100	655.84100	654.48600	654.48600				0.00	19,675,230.00	3	900.00
ALBI	On 01/08/2019	Index Future	668.08900	668.08900	668.08900	666.71200	666.71200				0.00	0.00	0	20.00
ALBI	On 07/11/2019	Index Future	682.07000	682.07000	682.07000	680.66900	680.66900				0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.30800	10.30800	10.30800	10.36120	10.36120			12.25	0.00	6,700,200.00	650	17,563.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.44520	10.44520	10.44520	10.49890	10.49890			12.10	0.00	2,611,300.00	250	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.57800	10.57800	10.57800	10.63320	10.63320			12.25	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	292.70140	0.29270	310.85080	0.31085	292.701	12.99	0.38	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	10.72280	10.72280	10.72280	10.77940	10.77940			12.29	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	10.81240	10.81240	10.81240	10.89930	10.89930			14.12	0.00	2,703,100.00	250	2,200.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	10.96010	10.96010	10.96010	11.04770	11.04770			13.98	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.10170	11.10170	11.10170	11.19050	11.19050			13.75	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.25770	11.25770	11.25770	11.34560	11.34560			13.61	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.71290	14.71290	14.71290	14.78320	14.78320			15.48	0.00	1,471,290.00	100	893.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.01100	15.01100	15.01100	15.08310	15.08310			15.50	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.29660	15.29660	15.29660	15.37110	15.37110			15.91	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	15.61300	15.61300	15.61300	15.68680	15.68680			16.13	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.21350	2.21350	2.21350	2.22260	2.22260			13.78	0.00	0.00	0	450.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.25740	2.25740	2.25740	2.26670	2.26670			13.75	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.29940	2.29940	2.29940	2.30900	2.30900			13.91	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.34570	2.34570	2.34570	2.35520	2.35520			14.01	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	10.98288	76.18077	10.98288	11.01456	75.99705				0.00	0.00	0	350.00

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 01/08/2019	Bond Future		11.09041	77.60377		11.12320	77.41677			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future		11.20272	75.43226		11.23676	75.24150			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		11.26457	77.71017		11.28110	77.60138			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.37091	79.16192		11.38799	79.05132			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future		11.48223	76.55302		11.49995	76.44025			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		649.25000	649.25000		647.85500	647.85500			0.00	0.00	0	448.00
GOVI	On 01/08/2019	GOVI		661.37500	661.37500		659.95800	659.95800			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI		675.21600	675.21600		673.77300	673.77300			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.85050	1.85050		1.86380	1.86380		16.22	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future		1.87630	1.87630		1.88950	1.88950		16.39	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future		1.90050	1.90050		1.91380	1.91380		16.19	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		133.83636	133.83636		133.85948	133.85948			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		134.91218	134.91218		134.93594	134.93594			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future		137.77065	137.77065		137.79520	137.79520			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		100.27770	100.27770		100.29473	100.29473			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future		102.17543	102.17543		102.19290	102.19290			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future		103.23259	103.23259		103.25074	103.25074			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		102.65128	102.65128		102.66873	102.66873			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		104.59382	104.59382		104.61194	104.61194			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future		105.62608	105.62608		105.64477	105.64477			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		122.13748	122.13748		122.33934	122.33934			0.00	0.00	0	11,059.00
I2038	On 01/08/2019	Bond Future		122.80968	122.80968		123.01567	123.01567			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		125.41179	125.41179		125.62247	125.62247			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		113.77329	113.77329		113.79236	113.79236			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future		115.92635	115.92635		115.94589	115.94589			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		116.64207	116.64207		116.66238	116.66238			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			119.58127		119.58127		119.60128	119.60128			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future			120.02640		120.02640		120.04697	120.04697			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future			122.56949		122.56949		122.59072	122.59072			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			256.30200		256.30200		256.41100	256.41100			0.00	0.00	0	733.00
IGOV	On 01/08/2019	Index Future			261.15100		261.15100		261.26400	261.26400			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future			266.68200		266.68200		266.79900	266.79900			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			0.14190		0.14190		0.14320	0.14320			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.14140		0.14140		0.14330	0.14330			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13940		0.13940		0.14270	0.14270			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13730		0.13730		0.14220	0.14220			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.70200		1.70200		1.70790	1.70790		12.81	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future			1.72710		1.72710		1.73300	1.73300		13.01	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future			1.75020		1.75020		1.75640	1.75640		12.94	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.01340		10.01340		10.05760	10.05760		13.45	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			10.14310		10.14310		10.18840	10.18840		13.37	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.26680		10.26680		10.31340	10.31340		13.37	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.40070		10.40070		10.44720	10.44720		13.43	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34900		1.34900		1.35460	1.35460			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.35550		1.35550		1.35890	1.35890			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.36240		1.36240		1.36490	1.36490			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.32680		1.32680		1.32370	1.32370			0.00	0.00	0	5.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.33270		1.33270		1.32970	1.32970			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.33790		1.33790		1.33500	1.33500			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.34340		1.34340		1.34070	1.34070			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.13990		1.13990		1.13600	1.13600			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.14870		1.14870		1.14480	1.14480			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.15670		1.15670		1.15290	1.15290			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.16540		1.16540		1.16170	1.16170			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.74341		113.55846		8.76967	113.40577		6.24	0.00	70,065,569.82	617	88,527.00
R186	On 02/05/2019	Bond Future	8.50	Call	354.50000		0.35450		342.92000	0.34292	354.500	6.07	0.26	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	586.96000		0.58696		563.59000	0.56359	586.960	6.15	0.38	0.00	0	90.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/05/2019	Bond Future	8.65	Call	657.69000	0.65769		630.70000	0.63070	657.690	6.17	0.41	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	8.70	Call	787.25000	0.78725		753.69000	0.75369	787.250	6.21	0.46	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	8.80	Call	1,090.36000	1.09036		1,042.09000	1.04209	1,090.360	6.28	0.56	0.00	0	7,500.00	
R186	On 02/05/2019	Bond Future	8.90	Put	542.45000	0.54245		630.93000	0.63093	542.450	6.36	0.34	0.00	0	8,250.00	
R186	On 02/05/2019	Bond Future	9.00	Call	1,855.81000	1.85581		1,775.53000	1.77553	1,855.810	6.44	0.74	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.00	Put	375.57000	0.37557		447.98000	0.44798	375.570	6.44	0.26	0.00	0	7,500.00	
R186	On 02/05/2019	Bond Future	9.05	Put	311.24000	0.31124		376.10000	0.37610	311.240	6.50	0.22	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.20	Call	2,787.62000	2.78762		2,679.54000	2.67954	2,787.620	6.67	0.86	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	9.25	Call	3,036.86000	3.03686		2,923.01000	2.92301	3,036.860	6.73	0.89	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.30	Call	3,291.08000	3.29108		3,172.05000	3.17205	3,291.080	6.79	0.90	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	9.75	Put	14.39000	0.01439		21.68000	0.02168	14.390	7.34	0.02	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.96	Put	3.76000	0.00376		6.28000	0.00628	3.760	7.34	0.00	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	10.02	Put	2.49000	0.00249		4.28000	0.00428	2.490	7.34	0.00	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	10.07	Put	1.75000	0.00175		3.09000	0.00309	1.750	7.34	0.00	0.00	0	200.00	
R186	On 01/08/2019	Bond Future			8.79994	110.38031		8.82745	110.22493		6.45	0.00	0.00	0	10.00	
R186	On 01/08/2019	Bond Future	8.30	Call	583.84000	0.58384		560.77000	0.56077	583.840	6.16	0.25	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	9.05	Call	2,528.18000	2.52818		2,450.04000	2.45004	2,528.180	6.68	0.63	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	10.08	Put	154.40000	0.15440		173.62000	0.17362	154.400	7.50	0.07	0.00	0	6,000.00	
R186	On 07/11/2019	Bond Future			8.84797	112.69161		8.87691	112.53322		6.62	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	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R197	On 02/05/2019	Bond Future			300.04433	300.04433		300.09651	300.09651			0.00	0.00	0	2,350.00	
R197	On 01/08/2019	Bond Future			298.16744	298.16744		298.22108	298.22108			0.00	0.00	0	40.00	
R197	On 07/11/2019	Bond Future			304.48524	304.48524		304.54059	304.54059			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			233.70865	233.70865		233.48238	233.48238			0.00	0.00	0	8,706.00	
R202	On 01/08/2019	Bond Future			234.11858	234.11858		233.88846	233.88846			0.00	0.00	0	0.00	
R202	On 07/11/2019	Bond Future			239.07878	239.07878		238.84443	238.84443			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			7.85893	101.06154		7.89548	100.94330		2.84	0.00	96,816,955.32	958	66,451.00	
R2023	On 01/08/2019	Bond Future			7.87765	102.94926		7.91707	102.82902		2.89	0.00	0.00	0	0.00	
R2023	On 07/11/2019	Bond Future			7.88145	101.16949		7.92446	101.04695		3.32	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			9.29085	93.44638		9.31705	93.28122		8.72	0.00	0.00	0	45,467.00	
R2030	On 02/05/2019	Bond Future	8.90	Call	215.85000	0.21585		212.92000	0.21292	215.850	8.31	0.16	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	9.40	Call	1,444.18000	1.44418		1,386.46000	1.38646	1,444.180	8.90	0.61	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	10.20	Put	37.89000	0.03789		53.19000	0.05319	37.890	10.19	0.03	0.00	0	3,000.00	

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
R2030	On 01/08/2019	Bond Future			9.35671		91.18697		9.38389	91.01889		9.04	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	143.75000		0.14375		138.30000	0.13830	143.750	7.97	0.08	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	388.18000		0.38818		0.00000	0.00000	388.180	8.07	0.17	83,573,883.49	5,400	5,400.00
R2030	On 01/08/2019	Bond Future	8.77	Call	515.51000		0.51551		0.00000	0.00000	515.510	8.15	0.21	92,289,926.40	4,800	4,800.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,312.46000		1.31246		1,266.79000	1.26679	1,312.460	8.67	0.40	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,507.73000		1.50773		0.00000	0.00000	1,507.730	8.76	0.44	216,395,783.18	5,400	5,400.00
R2030	On 01/08/2019	Bond Future	9.27	Call	1,655.26000		1.65526		0.00000	0.00000	1,655.260	8.82	0.47	203,887,185.60	4,800	4,800.00
R2030	On 01/08/2019	Bond Future	9.68	Put	1,143.71000		1.14371		0.00000	0.00000	1,143.710	9.24	0.34	146,854,207.92	4,800	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	1,124.45000		1.12445		0.00000	0.00000	1,124.450	9.25	0.33	163,073,170.66	5,400	5,400.00
R2030	On 07/11/2019	Bond Future			9.41222		93.09668		9.44047	92.92524		9.40	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			9.52468		91.46565		9.54575	91.32142		9.89	0.00	38,232,641.70	418	42,467.00
R2032	On 01/08/2019	Bond Future			9.58853		93.17418		9.61031	93.02740		9.82	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.64976		90.96204		9.67234	90.81235		10.72	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			9.71956		94.86311		9.74566	94.66519		10.63	0.00	0.00	0	78,859.00
R2035	On 01/08/2019	Bond Future			9.78350		96.63512		9.81045	96.43361		10.57	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.84828		94.15204		9.87617	93.94650		11.61	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			9.79120		91.46199		9.82242	91.22362		11.18	0.00	182,923.98	2	52,038.00
R2037	On 01/08/2019	Bond Future			9.85877		88.91520		9.89099	88.67254		11.66	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.91836		90.77745		9.95165	90.52983		12.23	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			9.90652		94.44132		9.92253	94.31048		11.57	0.00	0.00	0	23,819.00
R2040	On 02/05/2019	Bond Future	9.60	Call	424.71000		0.42471		433.50000	0.43350	424.710	10.81	0.23	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	2,902.53000		2.90253		2,851.05000	2.85105	2,902.530	11.91	0.75	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.97498		91.69992		9.99149	91.56678		12.09	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			10.03584		93.62044		10.05287	93.48472		12.70	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			9.88976		91.82796		9.92093	91.56750		12.12	0.00	7,070,752.92	77	38,103.00
R2044	On 01/08/2019	Bond Future			9.95425		89.16288		9.98637	88.89779		12.67	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	697.73000		0.69773		662.72000	0.66272	697.730	11.33	0.21	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,268.65000		2.26865		2,176.96000	2.17696	2,268.650	12.45	0.47	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,109.87000		1.10987		1,203.95000	1.20395	1,109.870	13.70	0.25	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.01133		91.03029		10.04446	90.75979		13.32	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			9.85646		91.06840		9.88753	90.80069		12.51	0.00	86,332,843.20	948	103,755.00

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 01/08/2019	Bond Future			9.91372		92.76943		9.94570	92.49691		12.48	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.97154		90.26891		10.00452	89.99092		13.80	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			6.43951		102.76856		6.64680	102.62979		0.17	0.00	14,695,904.08	143	6,013.00
R207	On 01/08/2019	Bond Future			5.74857		101.04687		6.07182	100.90571		0.15	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future			2.55552		103.16274		3.35578	103.01882		0.05	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			6.99321		100.24749		7.01932	100.20191		0.85	0.00	25,763,604.93	257	14,494.00
R208	On 01/08/2019	Bond Future			6.89892		102.12001		6.92906	102.07378		0.90	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.69703		100.85192		6.73314	100.80493		1.07	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			9.66145		72.47856		9.69253	72.27717		12.01	0.00	4,276,235.04	59	101,926.00
R209	On 02/05/2019	Bond Future	9.35	Call	340.57000		0.34057		326.60000	0.32660	340.570	11.32	0.23	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,285.01000		2.28501		2,174.37000	2.17437	2,285.010	12.35	0.75	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	59.50000		0.05950		82.68000	0.08268	59.500	13.64	0.04	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	25.24000		0.02524		37.32000	0.03732	25.240	14.09	0.02	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.71830		73.83244		9.75029	73.62739		12.00	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	925.67000		0.92567		884.44000	0.88444	925.670	11.28	0.30	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,377.60000		2.37760		2,289.93000	2.28993	2,377.600	12.07	0.55	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	685.60000		0.68560		747.46000	0.74746	685.600	13.38	0.20	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.77287		72.22451		9.80586	72.01535		13.13	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			184.89490		184.89490		184.92625	184.92625			0.00	0.00	0	1,628.00
R210	On 01/08/2019	Bond Future			188.39385		188.39385		188.42617	188.42617			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future			189.74725		189.74725		189.78052	189.78052			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			156.93645		156.93645		156.92157	156.92157			0.00	0.00	0	7,946.00

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 01/08/2019	Bond Future	157.68637		157.68637		157.67149	157.67149			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	161.02754		161.02754		161.01263	161.01263			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	9.41281		84.28775		9.43890	84.12585		9.64	0.00	4,214,387.50	50	29,073.00
R213	On 01/08/2019	Bond Future	9.47226		85.86216		9.49923	85.69742		9.61	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.53192		84.10547		9.55988	83.93749		10.44	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	9.87175		71.20121		9.88762	71.09462		12.90	0.00	15,308,260.15	215	21,021.00
R214	On 01/08/2019	Bond Future	9.92963		72.53121		9.94595	72.42272		12.87	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.98821		70.74934		10.00501	70.63879		14.14	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	10.74840		10.74840		10.80850	10.80850		13.91	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.89190		10.89190		10.95260	10.95260		13.69	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	11.03070		11.03070		11.09270	11.09270		13.77	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.41410		2.41410		2.42830	2.42830		19.91	0.00	1,327,755.00	550	40,000.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.29890		2.29890		2.32610	2.32610		19.14	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.20880		2.20880		2.24610	2.24610		20.46	0.00	0.00	0	0.00
Total for Derivatives :												3,449,176,716.59	182,869	8 685 222.00
Grand Total:												3,449,176,716.59	182,869	8 685 222.00