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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 15/04/2019	Any day expiry	14.12550	14.12550	14.07690	14.07690			14.08	0.00	933,702.00	66	1,883.00
\$ / R	On 17/04/2019	Any day expiry	14.12880	14.12880	14.08020	14.08020			14.40	0.00	0.00	0	0.00
\$ / R	On 17/04/2019	Any day expiry	14.40	Call	45.14590	0.04515	42.97430	0.04297	45.146	15.80	0.23	0.00	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.44	Call	38.43430	0.03843	36.54180	0.03654	38.434	16.03	0.20	0.00	60,000.00
\$ / R	On 17/04/2019	Any day expiry	14.45	Call	36.90960	0.03691	35.07560	0.03508	36.910	16.08	0.19	0.00	40,000.00
\$ / R	On 23/04/2019	Any day expiry	14.13880	14.13880	14.09030	14.09030			14.04	0.00	0.00	0	0.00
\$ / R	On 23/04/2019	Any day expiry	14.20	Call	134.00180	0.13400	126.22290	0.12622	134.002	14.21	0.45	0.00	25,000.00
\$ / R	On 23/04/2019	Any day expiry	14.50	Call	51.16630	0.05117	52.20560	0.05221	51.166	15.18	0.21	0.00	50,000.00
\$ / R	On 23/04/2019	Any day expiry	14.55	Call	43.06670	0.04307	44.75070	0.04475	43.067	15.35	0.18	0.00	25,000.00
\$ / R	On 26/04/2019	Any day expiry	14.14390	14.14390	14.09530	14.09530			14.31	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry	14.14900	14.14900	14.10030	14.10030			14.09	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry	14.15070	14.15070	14.10200	14.10200			14.16	0.00	0.00	0	4,563.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	3.16750	0.00317	3.99080	0.00399	3.168	16.19	0.02	0.00	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	672.04750	0.67205	629.59980	0.62960	672.048	12.62	0.94	0.00	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.95	Put	104.84070	0.10484	131.65390	0.13165	104.841	13.69	0.33	0.00	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Call	175.48810	0.17549	165.85250	0.16585	175.488	14.35	0.47	0.00	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	224.78810	0.22479	263.85250	0.26385	224.788	14.35	0.53	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	255.60590	0.25561	296.41860	0.29642	255.606	14.53	0.57	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.45	Call	96.68850	0.09669	94.00910	0.09401	96.689	15.27	0.29	0.00	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	36.21670	0.03622	37.00760	0.03701	36.217	16.71	0.13	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	4.01350	0.00401	4.28930	0.00429	4.014	18.73	0.02	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	1.91000	0.00191	2.05930	0.00206	1.910	20.25	0.01	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry	14.16210		14.16210	14.16210	14.11380	14.11380		14.08	0.00	0.00	0	303.00
\$ / R	On 07/05/2019	Any day expiry	13.75	Put	65.03220	0.06503	86.04530	0.08605	65.032	13.37	0.21	0.00	0	22,000.00
\$ / R	On 09/05/2019	Any day expiry			14.16540	14.16540	14.11710	14.11710		14.24	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	510.28820	0.51029	482.83560	0.48284	510.288	13.53	0.80	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	220.71950	0.22072	213.01830	0.21302	220.720	14.41	0.49	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.17210	14.17210	14.12390	14.12390		14.46	0.00	0.00	0	93.00
\$ / R	On 15/05/2019	Any day expiry			14.17550	14.17550	14.12720	14.12720		14.85	0.00	61,331,040.00	4,320	2.00
\$ / R	On 20/05/2019	Any day expiry			14.18380	14.18380	14.13560	14.13560		15.07	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	260.97750	0.26098	252.17990	0.25218	260.978	15.23	0.47	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	52.77390	0.05277	54.63230	0.05463	52.774	18.11	0.13	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	35.07150	0.03507	37.20630	0.03721	35.072	18.77	0.09	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.19890	14.19890	14.15080	14.15080		15.48	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.20220	14.20220	14.15410	14.15410		15.61	0.00	0.00	0	452.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	16.81990	0.01682	21.86510	0.02187	16.820	14.40	0.05	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	335.79640	0.33580	372.22520	0.37223	335.796	15.61	0.49	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	364.80450	0.36480	402.40280	0.40240	364.804	15.74	0.51	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	114.95160	0.11495	114.77870	0.11478	114.952	17.75	0.22	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	37.42990	0.03743	38.49440	0.03849	37.430	19.37	0.08	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	20.03730	0.02004	20.94980	0.02095	20.037	19.67	0.05	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.20720	14.20720	14.15920	14.15920		15.59	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.20890	14.20890	14.16090	14.16090		15.64	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.21900	14.21900	14.17100	14.17100		15.65	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	190.88400	0.19088	217.04000	0.21704	190.884	15.13	0.32	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	288.15350	0.28815	319.67610	0.31968	288.153	15.45	0.42	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	332.75580	0.33276	366.18200	0.36618	332.756	15.58	0.46	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	387.78740	0.38779	424.70580	0.42471	387.787	15.77	0.50	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.22570	14.22570	14.17780	14.17780		15.78	0.00	538,414,293.60	37,848	860,922.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.28420	0.00028	0.41530	0.00042	0.284	21.40	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	4.78440	0.00478	6.60910	0.00661	4.784	15.83	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	7.91630	0.00792	10.91660	0.01092	7.916	14.08	0.02	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	9.15490	0.00915	12.60920	0.01261	9.155	13.60	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	16.20220	0.01620	23.46840	0.02347	16.202	13.60	0.05	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	20.38190	0.02038	28.69820	0.02870	20.382	13.71	0.06	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	21.94720	0.02195	30.62810	0.03063	21.947	13.75	0.06	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	31.21910	0.03122	41.81440	0.04181	31.219	13.94	0.08	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	45.95800	0.04596	59.00490	0.05900	45.958	14.17	0.11	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	48.84330	0.04884	62.31100	0.06231	48.843	14.21	0.11	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	50.33420	0.05033	64.01230	0.06401	50.334	14.23	0.12	0.00	0	4,582.00

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	13.28	Put	55.00770	0.05501	69.32160	0.06932	55.008	14.28	0.12	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	58.29270	0.05829	73.03260	0.07303	58.293	14.32	0.13	0.00	0	143,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	67.12390	0.06712	82.93050	0.08293	67.124	14.42	0.14	0.00	0	4,317.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	824.95100	0.82495	795.84700	0.79585	824.951	14.70	0.81	0.00	0	7,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	124.85830	0.12486	146.12360	0.14612	124.858	14.85	0.23	0.00	0	700.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	750.55830	0.75056	723.92360	0.72392	750.558	14.85	0.77	0.00	0	700.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	199.69800	0.19970	226.55610	0.22656	199.698	15.18	0.32	0.00	0	25,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	552.76930	0.55277	533.35110	0.53335	552.769	15.28	0.65	0.00	0	100.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	231.15710	0.23116	259.86520	0.25987	231.157	15.29	0.35	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	506.71550	0.50672	489.08040	0.48908	506.716	15.39	0.62	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	269.94560	0.26995	300.64410	0.30064	269.946	15.42	0.39	0.00	0	301,700.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	495.64560	0.49565	478.44410	0.47844	495.646	15.42	0.61	0.00	0	20,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	297.79540	0.29780	329.76100	0.32976	297.795	15.51	0.42	0.00	0	2,100.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	302.59090	0.30259	334.76380	0.33476	302.591	15.52	0.42	0.00	0	39,589.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	368.87290	0.36887	403.58430	0.40358	368.873	15.71	0.48	0.00	0	13,600.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	396.28000	0.39628	433.25290	0.43325	396.280	15.78	0.50	0.00	0	1,982.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	425.94940	0.42595	463.90690	0.46391	425.949	15.91	0.52	0.00	0	30,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	332.32400	0.33232	323.31430	0.32331	332.324	16.03	0.46	0.00	0	1,050.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	306.89290	0.30689	299.10380	0.29910	306.893	16.20	0.44	0.00	0	30.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	514.26310	0.51426	554.70290	0.55470	514.263	16.25	0.57	0.00	0	31,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	255.41170	0.25541	250.04250	0.25004	255.412	16.59	0.38	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	645.38420	0.64538	688.57010	0.68857	645.384	16.71	0.64	0.00	0	8,203.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	659.87180	0.65987	703.30840	0.70331	659.872	16.76	0.65	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	232.86150	0.23286	228.51960	0.22852	232.862	16.79	0.35	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	217.22780	0.21723	213.58060	0.21358	217.228	16.93	0.33	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	209.80190	0.20980	206.48020	0.20648	209.802	17.01	0.32	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.78	Call	202.62400	0.20262	199.61300	0.19961	202.624	17.08	0.31	0.00	0	250.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	193.43230	0.19343	190.81050	0.19081	193.432	17.18	0.30	0.00	0	30,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	156.82990	0.15683	155.62720	0.15563	156.830	17.61	0.25	0.00	0	17,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	139.42200	0.13942	138.93560	0.13894	139.422	17.85	0.23	0.00	0	2,900.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	110.27750	0.11028	110.88010	0.11088	110.278	18.31	0.19	0.00	0	14,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	107.73180	0.10773	108.42100	0.10842	107.732	18.35	0.18	0.00	0	1,980.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	87.40590	0.08741	88.72590	0.08873	87.406	18.77	0.15	0.00	0	146,182.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	79.71060	0.07971	81.23460	0.08123	79.711	18.95	0.14	0.00	0	1,380.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	77.90170	0.07790	79.47040	0.07947	77.902	19.00	0.14	0.00	0	143,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	74.41400	0.07441	75.72700	0.07573	74.414	19.09	0.13	0.00	0	39,589.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	72.63060	0.07263	73.92210	0.07392	72.631	19.13	0.13	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	66.43140	0.06643	67.93720	0.06794	66.431	19.24	0.12	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	60.75440	0.06075	62.44120	0.06244	60.754	19.35	0.11	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	54.15860	0.05416	56.03230	0.05603	54.159	19.49	0.10	0.00	0	6,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	52.12270	0.05212	54.04840	0.05405	52.123	19.54	0.10	0.00	0	911.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	47.06100	0.04706	49.10130	0.04910	47.061	19.66	0.09	0.00	0	5,020.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	41.95450	0.04195	44.08910	0.04409	41.954	19.80	0.08	0.00	0	6,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	4.40950	0.00441	4.79640	0.00480	4.409	22.79	0.01	0.00	0	8,203.00	

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\$ / R			On 20/06/2019	Any day expiry			14.23580	14.23580	14.18790	14.18790	15.69	0.00	0.00	0	0.00	
\$ / R			On 28/06/2019	Any day expiry			14.24930	14.24930	14.20150	14.20150	15.64	0.00	0.00	0	2,421.00	
\$ / R			On 28/06/2019	Any day expiry	13.00	Put	33.07220	0.03307	44.86880	0.04487	33.072	13.95	0.08	0.00	0	500.00
\$ / R			On 28/06/2019	Any day expiry	14.02	Put	302.31920	0.30232	334.43120	0.33443	302.319	15.31	0.40	0.00	0	29,000.00
\$ / R			On 28/06/2019	Any day expiry	14.20	Put	391.99980	0.39200	427.14660	0.42715	392.000	15.57	0.47	0.00	0	250.00
\$ / R			On 28/06/2019	Any day expiry	14.25	Put	419.17640	0.41918	456.38960	0.45639	419.176	15.64	0.49	0.00	0	250.00
\$ / R			On 28/06/2019	Any day expiry	15.17	Call	160.91950	0.16092	160.64010	0.16064	160.920	17.72	0.24	0.00	0	500.00
\$ / R			On 28/06/2019	Any day expiry	15.33	Call	136.22970	0.13623	136.78490	0.13678	136.230	18.08	0.21	0.00	0	29,000.00
\$ / R			On 28/06/2019	Any day expiry	15.96	Call	69.87620	0.06988	71.96470	0.07196	69.876	19.31	0.11	0.00	0	250.00
\$ / R			On 28/06/2019	Any day expiry	16.32	Call	47.35670	0.04736	49.83010	0.04983	47.357	19.92	0.08	0.00	0	250.00
\$ / R			On 01/07/2019	Any day expiry			14.25440	14.25440	14.20660	14.20660	15.57	0.00	0.00	0	55.00	
\$ / R			On 03/07/2019	Any day expiry			14.25770	14.25770	14.21000	14.21000	15.58	0.00	0.00	0	0.00	
\$ / R			On 31/07/2019	Any day expiry			14.30580	14.30580	14.25720	14.25720	15.62	0.00	0.00	0	1,029.00	
\$ / R			On 31/07/2019	Any day expiry	13.00	Put	59.56720	0.05957	74.15330	0.07415	59.567	14.18	0.11	0.00	0	500.00
\$ / R			On 31/07/2019	Any day expiry	14.20	Put	440.63470	0.44063	477.91080	0.47791	440.635	15.48	0.45	0.00	0	250.00
\$ / R			On 31/07/2019	Any day expiry	14.25	Put	467.41020	0.46741	505.39530	0.50540	467.410	15.55	0.46	0.00	0	250.00
\$ / R			On 31/07/2019	Any day expiry	15.34	Call	207.10770	0.20711	207.90170	0.20790	207.108	17.69	0.26	0.00	0	500.00
\$ / R			On 31/07/2019	Any day expiry	16.14	Call	106.21730	0.10622	108.80370	0.10880	106.217	19.18	0.14	0.00	0	250.00
\$ / R			On 31/07/2019	Any day expiry	16.50	Call	78.95190	0.07895	81.81140	0.08181	78.952	19.79	0.11	0.00	0	250.00
\$ / R			On 01/08/2019	Any day expiry			14.30760	14.30760	14.25890	14.25890	15.62	0.00	0.00	0	55.00	
\$ / R			On 13/08/2019	Any day expiry			14.32820	14.32820	14.27920	14.27920	15.67	0.00	0.00	0	0.00	
\$ / R			On 13/08/2019	Any day expiry	14.48	Put	618.53500	0.61853	661.17590	0.66118	618.535	15.91	0.53	0.00	0	3,147.00
\$ / R			On 13/08/2019	Any day expiry	16.35	Call	107.43240	0.10743	110.17230	0.11017	107.432	19.37	0.14	0.00	0	3,147.00
\$ / R			On 30/08/2019	Any day expiry			14.35750	14.35750	14.30850	14.30850	15.65	0.00	0.00	0	2,229.00	
\$ / R			On 30/08/2019	Any day expiry	13.00	Put	83.13190	0.08313	99.46640	0.09947	83.132	14.30	0.12	0.00	0	500.00
\$ / R			On 30/08/2019	Any day expiry	14.20	Put	477.40020	0.47740	515.95940	0.51596	477.400	15.45	0.44	0.00	0	250.00
\$ / R			On 30/08/2019	Any day expiry	14.25	Put	503.88690	0.50389	543.14690	0.54315	503.887	15.52	0.45	0.00	0	250.00
\$ / R			On 30/08/2019	Any day expiry	15.52	Call	239.81830	0.23982	241.20050	0.24120	239.818	17.80	0.26	0.00	0	500.00
\$ / R			On 30/08/2019	Any day expiry	16.33	Call	134.64820	0.13465	137.37640	0.13738	134.648	19.19	0.16	0.00	0	250.00
\$ / R			On 30/08/2019	Any day expiry	16.70	Call	104.27700	0.10428	107.19570	0.10720	104.277	19.78	0.12	0.00	0	250.00
\$ / R			On 02/09/2019	Any day expiry			14.36270	14.36270	14.31360	14.31360	15.61	0.00	0.00	0	55.00	
\$ / R			On 04/09/2019	Any day expiry			14.36610	14.36610	14.31710	14.31710	15.62	0.00	0.00	0	74.00	
\$ / R			On 05/09/2019	Any day expiry			14.36780	14.36780	14.31880	14.31880	15.63	0.00	0.00	0	0.00	
\$ / R			On 05/09/2019	Any day expiry	19.00	Call	34.82850	0.03483	36.54190	0.03654	34.828	24.01	0.04	0.00	0	20,000.00
\$ / R			On 13/09/2019	Any day expiry			14.38150	14.38150	14.33250	14.33250	15.70	0.00	0.00	0	3,757.00	
\$ / R			On 16/09/2019	Foreign Exchange Future			14.38660	14.38660	14.33760	14.33760	15.67	0.00	489,144.40	34	26,769.00	
\$ / R			On 16/09/2019	Foreign Exchange Future	10.75	Put	4.29990	0.00430	5.05110	0.00505	4.300	18.39	0.01	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	12.50	Put	45.69710	0.04570	53.92930	0.05393	45.697	14.84	0.07	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	12.87	Put	78.32170	0.07832	91.39040	0.09139	78.322	14.40	0.11	0.00	0	9,783.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.02	Put	98.94270	0.09894	116.12100	0.11612	98.943	14.34	0.14	0.00	0	17,287.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.15	Put	122.91590	0.12292	142.38210	0.14238	122.916	14.41	0.16	0.00	0	11,333.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.25	Put	144.02720	0.14403	165.29180	0.16529	144.027	14.47	0.18	0.00	0	3,900.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.65	Call	990.71480	0.99071	971.46940	0.97147	990.715	14.68	0.72	0.00	0	5,666.00
\$ / R			On 16/09/2019	Foreign Exchange Future	13.70	Put	272.20300	0.27220	302.90480	0.30290	272.203	14.75	0.29	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	298.81050	0.29881	330.80230	0.33080	298.810	14.84	0.31	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.80	Put	310.66860	0.31067	343.20720	0.34321	310.669	14.88	0.32	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	352.17500	0.35218	386.46910	0.38647	352.175	15.01	0.35	0.00	0	5,908.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.92	Put	360.84070	0.36084	395.47690	0.39548	360.841	15.04	0.35	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	383.03430	0.38303	418.50400	0.41850	383.034	15.10	0.37	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	396.70780	0.39671	432.66770	0.43267	396.708	15.14	0.37	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	454.07750	0.45408	491.91060	0.49191	454.078	15.30	0.41	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	499.86730	0.49987	539.01010	0.53901	499.867	15.42	0.43	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	547.96780	0.54797	588.33630	0.58834	547.968	15.54	0.46	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	581.28990	0.58129	622.58040	0.62258	581.290	15.62	0.47	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	639.93770	0.63994	683.04040	0.68304	639.938	15.77	0.50	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	664.39130	0.66439	707.93080	0.70793	664.391	15.84	0.51	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	550.99130	0.55099	545.53080	0.54553	550.991	15.84	0.49	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	759.69240	0.75969	804.73590	0.80474	759.692	16.10	0.55	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	792.67370	0.79267	838.16690	0.83817	792.674	16.19	0.56	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.82	Put	874.17290	0.87417	920.64530	0.92065	874.173	16.40	0.59	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	895.04730	0.89505	941.74440	0.94174	895.047	16.45	0.59	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	388.82890	0.38883	387.52580	0.38753	388.829	16.71	0.37	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	380.80670	0.38081	379.67930	0.37968	380.807	16.76	0.37	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	348.17240	0.34817	348.01830	0.34802	348.172	16.99	0.34	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,293.32630	1.29333	1,343.30170	1.34330	1,293.326	17.39	0.70	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	274.90830	0.27491	276.40510	0.27641	274.908	17.63	0.28	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,439.31410	1.43931	1,489.98630	1.48999	1,439.314	17.72	0.73	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	216.91810	0.21692	218.72630	0.21873	216.918	18.27	0.23	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	129.04440	0.12904	131.77810	0.13178	129.044	19.52	0.14	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	128.22900	0.12823	130.96830	0.13097	128.229	19.53	0.14	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	97.09070	0.09709	99.84760	0.09985	97.091	20.24	0.11	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	93.65680	0.09366	96.40060	0.09640	93.657	20.33	0.11	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	90.90660	0.09091	94.12700	0.09413	90.907	20.41	0.10	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	76.83820	0.07684	80.47390	0.08047	76.838	21.40	0.09	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	71.14730	0.07115	74.80830	0.07481	71.147	21.92	0.08	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	69.18000	0.06918	72.84540	0.07285	69.180	22.12	0.08	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	58.25450	0.05825	61.91420	0.06191	58.254	23.45	0.06	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.41040	14.41040	14.36160	14.36160		15.64	0.00	0.00	0	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	106.00330	0.10600	123.34780	0.12335	106.003	14.37	0.14	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	508.09480	0.50809	547.46420	0.54746	508.095	15.38	0.42	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	534.31200	0.53431	574.37110	0.57437	534.312	15.45	0.44	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	272.19410	0.27219	274.32400	0.27432	272.194	17.83	0.27	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	162.86350	0.16286	165.70340	0.16570	162.864	19.13	0.17	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	128.93080	0.12893	131.80190	0.13180	128.931	19.73	0.14	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.41380	14.41380	14.36510	14.36510		15.66	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.46480	14.46480	14.41610	14.41610		15.74	0.00	0.00	0	153.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	127.43630	0.12744	144.73070	0.14473	127.436	14.43	0.15	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	537.64360	0.53764	575.65840	0.57566	537.644	15.41	0.41	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 31/10/2019	Any day expiry	14.25	Put	563.73220	0.56373	602.40040	0.60240	563.732	15.48	0.43	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	301.12270	0.30112	302.19780	0.30220	301.123	18.04	0.27	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	189.14060	0.18914	191.13750	0.19114	189.141	19.25	0.18	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	153.78940	0.15379	155.92080	0.15592	153.789	19.81	0.15	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.51590	14.51590	14.46560	14.46560		15.81	0.00	0.00	0	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	146.05500	0.14605	162.96870	0.16297	146.055	14.48	0.16	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	561.34900	0.56135	598.36060	0.59836	561.349	15.42	0.41	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	587.33040	0.58733	624.98890	0.62499	587.330	15.48	0.42	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	327.31660	0.32732	326.64830	0.32665	327.317	18.16	0.27	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	213.19720	0.21320	214.09150	0.21409	213.197	19.30	0.19	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	176.68950	0.17669	177.89720	0.17790	176.690	19.84	0.16	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.52110	14.52110	14.47060	14.47060		15.80	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.52460	14.52460	14.47400	14.47400		15.81	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.54030	14.54030	14.48980	14.48980		15.88	0.00	0.00	0	22,753.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	24.50600	0.02451	28.61050	0.02861	24.506	13.93	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	129.25790	0.12926	144.42960	0.14443	129.258	14.42	0.14	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	154.27880	0.15428	171.49960	0.17150	154.279	14.48	0.16	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.03	Put	160.51280	0.16051	178.21680	0.17822	160.513	14.50	0.16	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	335.72730	0.33573	362.89880	0.36290	335.727	14.83	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	386.75860	0.38676	417.63460	0.41763	386.759	14.90	0.31	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	447.15210	0.44715	480.08760	0.48009	447.152	15.08	0.34	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	474.54090	0.47454	508.31840	0.50832	474.541	15.16	0.36	0.00	0	34,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	507.60910	0.50761	542.34440	0.54234	507.609	15.25	0.37	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	512.43190	0.51243	547.29900	0.54730	512.432	15.27	0.38	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	522.14560	0.52215	557.28360	0.55728	522.146	15.29	0.38	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	527.04090	0.52704	562.30890	0.56231	527.041	15.30	0.38	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.12	Put	531.96040	0.53196	567.35770	0.56736	531.960	15.32	0.38	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	684.81330	0.68481	723.75340	0.72375	684.813	15.70	0.45	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	394.91280	0.39491	393.24550	0.39325	394.913	17.75	0.31	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	335.23830	0.33524	334.15450	0.33415	335.238	18.23	0.27	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	323.60790	0.32361	322.71630	0.32272	323.608	18.33	0.26	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	315.58440	0.31558	314.82550	0.31483	315.584	18.39	0.26	0.00	0	26,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	300.21540	0.30022	299.69510	0.29970	300.215	18.53	0.25	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	297.24510	0.29725	296.77410	0.29677	297.245	18.55	0.24	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	272.00570	0.27201	271.90480	0.27190	272.006	18.79	0.22	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	235.34180	0.23534	235.71740	0.23572	235.342	19.19	0.20	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.99	Call	220.27200	0.22027	220.81960	0.22082	220.272	19.38	0.19	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	217.19510	0.21720	217.77750	0.21778	217.195	19.42	0.18	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	184.09580	0.18410	184.99470	0.18499	184.096	19.90	0.16	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	66.07790	0.06608	66.23110	0.06623	66.078	23.28	0.06	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.57150	14.57150	14.52150	14.52150		15.86	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	163.91140	0.16391	181.16620	0.18117	163.911	14.47	0.16	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	584.03500	0.58404	619.47150	0.61947	584.035	15.40	0.40	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	609.88640	0.60989	645.92320	0.64592	609.886	15.47	0.41	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 31/12/2019	Any day expiry	16.21	Call	352.38770	0.35239	350.49750	0.35050	352.388	18.25	0.27	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	238.21420	0.23821	238.31220	0.23831	238.214	19.34	0.19	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	200.67980	0.20068	201.28900	0.20129	200.680	19.84	0.17	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.57500	14.57500	14.52510	14.52510		15.87	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.62580	14.62580	14.57730	14.57730		15.99	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.67670	14.67670	14.62830	14.62830		16.03	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.68220	14.68220	14.63370	14.63370		16.02	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.70750	14.70750	14.65840	14.65840		16.01	0.00	10,457,032.50	711	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	41.94370	0.04194	48.48440	0.04848	41.944	13.70	0.05	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	193.84520	0.19385	210.32130	0.21032	193.845	14.48	0.17	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	217.68590	0.21769	235.20690	0.23521	217.686	14.55	0.18	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	251.51200	0.25151	270.39350	0.27039	251.512	14.65	0.20	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	441.93300	0.44193	468.11140	0.46811	441.933	14.98	0.30	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	536.88930	0.53689	566.05990	0.56606	536.889	15.14	0.34	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	733.71550	0.73372	767.46190	0.76746	733.716	15.63	0.41	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	794.75830	0.79476	829.68550	0.82969	794.758	15.77	0.43	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	881.68870	0.88169	918.14230	0.91814	881.689	15.96	0.46	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	414.03150	0.41403	410.84540	0.41085	414.032	18.44	0.28	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	381.35060	0.38135	378.78340	0.37878	381.351	18.70	0.26	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	349.14840	0.34915	347.16490	0.34716	349.148	18.98	0.24	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	273.95540	0.27396	274.91980	0.27492	273.955	19.89	0.19	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	265.02570	0.26503	266.09720	0.26610	265.026	20.20	0.18	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry			14.73790	14.73790	14.68820	14.68820		16.06	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.78780	14.78780	14.73740	14.73740		16.15	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.85190	14.85190	14.79970	14.79970		16.27	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.87070	14.87070	14.81800	14.81800		16.29	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	63.81150	0.06381	74.42560	0.07443	63.811	13.99	0.06	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	700.74070	0.70074	751.44040	0.75144	700.741	15.55	0.37	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	456.97620	0.45698	470.53370	0.47053	456.976	19.05	0.27	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			14.95870	14.95870	14.90530	14.90530		16.44	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.05220	15.05220	14.99930	14.99930		16.57	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.22570	14.22570	14.17780	14.17780		15.78	0.00	0.00	0	485.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.38660	14.38660	14.33760	14.33760		15.67	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.54030	14.54030	14.48980	14.48980		15.88	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.70750	14.70750	14.65840	14.65840		16.01	0.00	0.00	0	0.00
£ / R	On 15/04/2019	Any day expiry			18.43410	18.43410	18.33060	18.33060		15.34	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			18.46870	18.46870	18.36480	18.36480		14.70	0.00	463,135.00	25	120.00
£ / R	On 29/04/2019	Any day expiry			18.47810	18.47810	18.37410	18.37410		14.44	0.00	0.00	0	27.00
£ / R	On 31/05/2019	Any day expiry			18.57740	18.57740	18.47350	18.47350		14.81	0.00	0.00	0	91.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.62120	18.62120	18.51750	18.51750		14.94	0.00	58,470,568.00	3,140	118,481.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	848.03650	0.84804	792.87510	0.79288	848.036	15.15	0.71	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.91810	18.91810	18.81140	18.81140		14.99	0.00	0.00	0	21,418.00

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	19.15	Put	885.28130		0.88528		970.82070	0.97082	885.281	15.15	0.53	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.19800		19.19800		19.08770	19.08770		15.16	0.00	0.00	0	12,845.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	735.34350		0.73534		801.30270	0.80130	735.344	15.08	0.40	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	238.27850		0.23828		234.51810	0.23452	238.278	17.08	0.17	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.50120		19.50120		19.38960	19.38960		15.28	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12840		0.12840		0.12760	0.12760		17.19	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13080		0.13080		0.13000	0.13000		17.12	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13310		0.13310		0.13230	0.13230		17.02	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13570		0.13570		0.13490	0.13490		18.33	0.00	0.00	0	0.00
€ / R	On 15/04/2019	Any day expiry			15.91990		15.91990		15.81470	15.81470		12.38	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			15.95580		15.95580		15.85000	15.85000		12.90	0.00	0.00	0	1.00
€ / R	On 31/05/2019	Any day expiry			16.06880		16.06880		15.96300	15.96300		14.38	0.00	0.00	0	2.00
€ / R	On 10/06/2019	Any day expiry			16.10130		16.10130		15.99550	15.99550		14.51	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.11450		16.11450		16.00870	16.00870		14.53	0.00	16,114.50	1	120,634.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	105.97360		0.10597		141.44800	0.14145	105.974	13.72	0.20	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	225.47910		0.22548		210.27920	0.21028	225.479	15.69	0.33	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	819.46390		0.81946		912.02560	0.91203	819.464	15.88	0.70	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry			16.31600		16.31600		16.20760	16.20760		14.54	0.00	0.00	0	0.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.42490		16.42490		16.31610	16.31610		14.57	0.00	755,545.40	46	42,882.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	266.55440		0.26655		315.41410	0.31541	266.554	13.73	0.28	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.85	Put	353.46980		0.35347		410.13200	0.41013	353.470	13.98	0.33	0.00	0	587.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	190.77560		0.19078		184.04530	0.18405	190.776	17.32	0.19	0.00	0	14,429.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.72100		16.72100		16.60810	16.60810		14.80	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	35.32380		0.03532		41.83180	0.04183	35.324	14.30	0.04	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	56.32620		0.05633		66.60270	0.06660	56.326	14.12	0.06	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.23	Put	66.94160		0.06694		79.05160	0.07905	66.942	14.05	0.07	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	338.48160		0.33848		385.44250	0.38544	338.482	13.86	0.27	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.85	Put	389.94800		0.38995		442.69230	0.44269	389.948	13.91	0.30	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	516.67840		0.51668		579.44560	0.57945	516.678	14.20	0.36	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	192.64230		0.19264		188.19060	0.18819	192.642	18.60	0.15	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.80	Call	191.82160		0.19182		187.40600	0.18741	191.822	18.61	0.15	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	150.40450		0.15040		150.49750	0.15050	150.405	20.06	0.12	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			16.92440		16.92440		16.81200	16.81200		14.91	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,043.70730		1.04371		1,002.84660	1.00285	1,043.707	14.64	0.57	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	931.52840		0.93153		895.88020	0.89588	931.528	14.92	0.53	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	895.67490		0.89567		861.71120	0.86171	895.675	15.02	0.51	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	868.75510		0.86876		836.06110	0.83606	868.755	15.10	0.50	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.04510		17.04510		16.93130	16.93130		15.00	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.26000		96.26000		96.24000	96.24000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			633.57800		633.57800		633.90300	633.90300			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
AL37	On 01/08/2019	Index Future			645.33100		645.33100		645.66200	645.66200			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			658.76000		658.76000		659.10100	659.10100			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			735.27300		735.27300		735.74500	735.74500			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			748.91200		748.91200		749.39300	749.39300			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			764.49600		764.49600		764.99100	764.99100			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			666.12400		666.12400		667.15300	667.15300			0.00	0.00	0	898.00
ALBI	On 01/08/2019	Index Future			678.48000		678.48000		679.52900	679.52900			0.00	0.00	0	38.00
ALBI	On 07/11/2019	Index Future			692.59800		692.59800		693.67300	693.67300			0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.14700		10.14700		10.08660	10.08660		11.65	0.00	0.00	0	15,806.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.28180		10.28180		10.21990	10.21990		11.80	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.41230		10.41230		10.34850	10.34850		11.98	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	224.92540		0.22493		215.51910	0.21552	224.925	13.06	0.32	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.55280		10.55280		10.48960	10.48960		12.17	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.69320		10.69320		10.62130	10.62130		13.12	0.00	0.00	0	2,600.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.83770		10.83770		10.76420	10.76420		13.30	0.00	0.00	0	1,165.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.97450		10.97450		10.89930	10.89930		13.31	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.12160		11.12160		11.04760	11.04760		13.36	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.32980		14.32980		14.27010	14.27010		14.64	0.00	0.00	0	993.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.62010		14.62010		14.55840	14.55840		15.03	0.00	0.00	0	300.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.89700		14.89700		14.83340	14.83340		15.56	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.20100		15.20100		15.13630	15.13630		15.88	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.15950		2.15950		2.14540	2.14540		13.03	0.00	0.00	0	485.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.20260		2.20260		2.18800	2.18800		13.32	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.24310		2.24310		2.22810	2.22810		13.62	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.28810		2.28810		2.27320	2.27320		13.83	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future			10.75862		77.50026		10.73953	77.61413			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future			10.85988		78.93787		10.84011	79.05388			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 07/11/2019	Bond Future		10.96488	76.78512		10.94432	76.90373			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		11.03936	79.21868		11.01022	79.41750			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.13939	80.68826		11.10925	80.89074			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future		11.24331	78.10163		11.21200	78.30852			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		659.78800	659.78800		660.88600	660.88600			0.00	6,597,880.00	1	449.00
GOVI	On 01/08/2019	GOVI		672.02600	672.02600		673.14600	673.14600			0.00	0.00	0	2.00
GOVI	On 07/11/2019	GOVI		686.01000	686.01000		687.15700	687.15700			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.81610	1.81610		1.80970	1.80970		15.04	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future		1.84080	1.84080		1.83430	1.83430		15.70	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future		1.86370	1.86370		1.85720	1.85720		15.69	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		133.62261	133.62261		133.64616	133.64616			0.00	801,735.66	6	685.00
I2025	On 01/08/2019	Bond Future		134.69845	134.69845		134.72248	134.72248			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future		137.53659	137.53659		137.56141	137.56141			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		99.86096	99.86096		99.87838	99.87838			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future		101.73810	101.73810		101.75577	101.75577			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future		102.79024	102.79024		102.80851	102.80851			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		101.55803	101.55803		101.57567	101.57567			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		103.46711	103.46711		103.48493	103.48493			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future		104.48060	104.48060		104.49909	104.49909			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		120.41858	120.41858		120.79493	120.79493			0.00	0.00	0	11,111.00
I2038	On 01/08/2019	Bond Future		121.06665	121.06665		121.45031	121.45031			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		123.61773	123.61773		124.00964	124.00964			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		112.24022	112.24022		112.04987	112.04987			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future		114.34979	114.34979		114.15591	114.15591			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		115.04440	115.04440		114.84660	114.84660			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		117.12397	117.12397		117.14376	117.14376			0.00	0.00	0	10,717.00

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 01/08/2019	Bond Future		117.53404	117.53404		117.55439	117.55439			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		120.01056	120.01056		120.03154	120.03154			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		254.89200	254.89200		255.05200	255.05200			0.00	0.00	0	723.00
IGOV	On 01/08/2019	Index Future		259.68300	259.68300		259.84600	259.84600			0.00	254,489,340.00	98	299.00
IGOV	On 07/11/2019	Index Future		265.15300	265.15300		265.32100	265.32100			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		0.14000	0.14000		0.13930	0.13930			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13850	0.13850		0.13790	0.13790			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.13890	0.13890		0.13800	0.13800			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13910	0.13910		0.13590	0.13590			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.66760	1.66760		1.65080	1.65080		11.78	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future		1.69190	1.69190		1.67480	1.67480		12.30	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future		1.71440	1.71440		1.69700	1.69700		12.33	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.60770	9.60770		9.55230	9.55230		12.82	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.73450	9.73450		9.67840	9.67840		13.07	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		9.85740	9.85740		9.79900	9.79900		13.08	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		9.98810	9.98810		9.93070	9.93070		13.15	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.33430	1.33430		1.33010	1.33010			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future		1.33960	1.33960		1.33520	1.33520			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future		1.34340	1.34340		1.33910	1.33910			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future		1.30900	1.30900		1.30610	1.30610			0.00	0.00	0	5.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future		1.31500	1.31500		1.31200	1.31200			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future		1.32030	1.32030		1.31730	1.31730			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future		1.32590	1.32590		1.32280	1.32280			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future		1.13280	1.13280		1.12910	1.12910			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future		1.14170	1.14170		1.13800	1.13800			0.00	0.00	0	143.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future		1.15000	1.15000		1.14620	1.14620			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future		1.15890	1.15890		1.15510	1.15510			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future		8.51990	114.86938		8.50527	114.95589		6.19	0.00	0.00	0	99,788.00
R186	On 02/05/2019	Bond Future	8.50	Call	670.41000	0.67041	756.69000	0.75669	670.410	6.19	0.48	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,069.35000	1.06935	1,166.46000	1.16646	1,069.350	6.29	0.63	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Put	419.11000	0.41911	431.34000	0.43134	419.110	6.32	0.34	0.00	0	4,100.00

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	1,184.62000	1.18462	1,283.36000	1.28336	1,184.620	6.32	0.66	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Put	331.37000	0.33137	345.39000	0.34539	331.370	6.36	0.28	0.00	0	4,150.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,389.26000	1.38926	1,489.79000	1.48979	1,389.260	6.36	0.72	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,840.62000	1.84062	1,942.04000	1.94204	1,840.620	6.46	0.81	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	117.58000	0.11758	130.93000	0.13093	117.580	6.57	0.12	0.00	0	4,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	66.20000	0.06620	76.86000	0.07686	66.200	6.69	0.07	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,857.36000	2.85736	2,954.53000	2.95453	2,857.360	6.69	0.93	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	49.08000	0.04908	58.29000	0.05829	49.080	6.75	0.06	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,946.04000	3.94604	4,037.90000	4.03790	3,946.040	6.93	0.98	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	4,222.20000	4.22220	4,313.05000	4.31305	4,222.200	6.99	0.98	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	4,498.78000	4.49878	4,588.75000	4.58875	4,498.780	7.04	0.99	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	0.21000	0.00021	0.39000	0.00039	0.210	7.26	0.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	0.02000	0.00002	0.05000	0.00005	0.020	7.26	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	0.01000	0.00001	0.02000	0.00002	0.010	7.26	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	0.01000	0.00001	0.01000	0.00001	0.010	7.26	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.56814	111.70100	8.55280	111.78913		6.39	0.00	0.00	0	110.00
R186	On 01/08/2019	Bond Future	8.30	Call	924.28000	0.92428	975.01000	0.97501	924.280	6.28	0.35	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,398.74000	3.39874	3,482.46000	3.48246	3,398.740	6.89	0.74	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	58.08000	0.05808	59.59000	0.05959	58.080	7.44	0.03	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.60621	114.02654	8.59001	114.11675		6.55	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			301.27159	301.27159	301.32636	301.32636			0.00	0.00	0	2,500.00
R197	On 01/08/2019	Bond Future			299.48395	299.48395	299.53976	299.53976			0.00	0.00	0	40.00
R197	On 07/11/2019	Bond Future			305.79440	305.79440	305.85197	305.85197			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			232.10105	232.10105	232.14106	232.14106			0.00	0.00	0	8,706.00
R202	On 01/08/2019	Bond Future			232.50652	232.50652	232.54713	232.54713			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			237.40537	237.40537	237.44741	237.44741			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			7.64867	101.74505	7.63350	101.79459		2.76	0.00	0.00	0	66,073.00
R2023	On 01/08/2019	Bond Future			7.65477	103.63241	7.63837	103.68291		2.81	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.64208	101.85485	7.62409	101.90660		3.11	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			9.07739	94.80706	9.06796	94.86779		8.69	0.00	0.00	0	46,283.00
R2030	On 02/05/2019	Bond Future	8.90	Call	384.59000	0.38459	447.58000	0.44758	384.590	8.58	0.30	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,261.95000	2.26195	2,347.54000	2.34754	2,261.950	9.26	0.82	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 02/05/2019	Bond Future	10.20	Put	1.43000		0.00143		2.44000	0.00244	1.430	10.21	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.13702		92.56081		9.12722	92.62273		9.00	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	231.62000		0.23162		249.75000	0.24975	231.620	7.95	0.12	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	639.53000		0.63953		673.48000	0.67348	639.530	8.30	0.25	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	8.77	Call	838.14000		0.83814		877.41000	0.87741	838.140	8.45	0.31	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,885.80000		1.88580		1,941.88000	1.94188	1,885.800	8.90	0.52	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,126.74000		2.12674		2,185.10000	2.18510	2,126.740	8.97	0.55	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.27	Call	2,308.51000		2.30851		2,368.33000	2.36833	2,308.510	9.02	0.58	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.68	Put	711.36000		0.71136		716.54000	0.71654	711.360	9.55	0.24	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	698.73000		0.69873		704.00000	0.70400	698.730	9.57	0.23	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.18552		94.48815		9.17531	94.55148		9.30	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			9.30681		92.97611		9.29736	93.04241		9.87	0.00	0.00	0	42,003.00
R2032	On 01/08/2019	Bond Future			9.36487		94.70081		9.35509	94.76838		9.80	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.41932		92.50959		9.40916	92.57867		10.57	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			9.49684		96.57762		9.48236	96.69070		10.64	0.00	0.00	0	80,557.00
R2035	On 01/08/2019	Bond Future			9.55510		98.36913		9.54014	98.48437		10.58	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.61329		95.91089		9.59777	96.02878		11.47	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			9.58308		93.07614		9.56360	93.22949		11.21	0.00	0.00	0	51,935.00
R2037	On 01/08/2019	Bond Future			9.64545		90.54751		9.62534	90.70373		11.68	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.69936		92.43300		9.67856	92.59267		12.11	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future			9.67815		96.34051		9.64353	96.63387		11.63	0.00	0.00	0	25,028.00
R2040	On 02/05/2019	Bond Future	9.60	Call	824.10000		0.82410		1,018.92000	1.01892	824.100	11.38	0.41	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	9.65	Put	1,254.20000		1.25420		1,174.15000	1.17415	1,254.200	11.46	0.53	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.15	Put	141.87000		0.14187		145.48000	0.14548	141.870	12.42	0.10	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,361.29000		4.36129		4,659.24000	4.65924	4,361.290	12.54	0.92	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.74081		93.62214		9.70510	93.92091		12.15	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.79538		95.57165		9.75849	95.87686		12.61	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			9.68730		93.55121		9.64761	93.89554		12.21	0.00	9,355,121.00	100	37,759.00
R2044	On 01/08/2019	Bond Future			9.74694		90.90625		9.70604	91.25695		12.77	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,153.78000		1.15378		1,293.00000	1.29300	1,153.780	12.05	0.30	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,127.58000		3.12758		3,365.26000	3.36526	3,127.580	12.95	0.57	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	729.74000		0.72974		693.75000	0.69375	729.740	14.43	0.18	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.79878		92.79922		9.75659	93.15736		13.28	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
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	9.63509		93.01707		9.60038	93.32932		12.64	0.00	0.00	0	103,341.00
R2048	On 01/08/2019	Bond Future	9.68717		94.74256		9.65145	95.06061		12.63	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future	9.73909		92.27234		9.70224	92.59718		13.78	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	6.65868		102.62184		6.65619	102.62351		0.18	0.00	0.00	0	6,013.00
R207	On 01/08/2019	Bond Future	6.12106		100.88424		6.11714	100.88595		0.17	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future	3.54651		102.98458		3.53564	102.98654		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
R208	On 02/05/2019	Bond Future	6.84795		100.50157		6.84713	100.50301		0.84	0.00	0.00	0	15,592.00
R208	On 01/08/2019	Bond Future	6.73894		102.36588		6.73798	102.36735		0.89	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future	6.51376		101.09091		6.51245	101.09262		0.93	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	9.44507		73.90385		9.42549	74.03486		12.04	0.00	0.00	0	101,914.00
R209	On 02/05/2019	Bond Future	9.35	Call	611.91000	0.61191	718.04000	0.71804	611.910	11.79	0.39	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,359.92000	3.35992	3,503.11000	3.50311	3,359.920	12.96	0.92	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	4.11000	0.00411	5.98000	0.00598	4.110	14.15	0.00	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	0.76000	0.00076	1.27000	0.00127	0.760	14.15	0.00	0.00	0	760.00
R209	On 01/08/2019	Bond Future	9.49699		75.27478		9.47683	75.40826		12.02	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,403.80000	1.40380	1,484.20000	1.48420	1,403.800	11.73	0.41	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,206.21000	3.20621	3,319.78000	3.31978	3,206.210	12.49	0.66	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	425.45000	0.42545	424.03000	0.42403	425.450	14.00	0.14	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future	9.54587		73.68821		9.52505	73.82463		13.00	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future	185.04003		185.04003		185.07233	185.07233			0.00	0.00	0	1,628.00
R210	On 01/08/2019	Bond Future	188.51811		188.51811		188.55110	188.55110			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future	189.89051		189.89051		189.92457	189.92457			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
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	157.26304		157.26304		157.29198	157.29198			0.00	26,420,190.72	168	8,946.00
R212	On 01/08/2019	Bond Future	158.03135		158.03135		158.06085	158.06085			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	161.36126		161.36126		161.39168	161.39168			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	9.19562		85.65209		9.18613	85.71239		9.62	0.00	0.00	0	28,756.00
R213	On 01/08/2019	Bond Future	9.24932		87.24093		9.23950	87.30237		9.58	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.30222		85.50296		9.29200	85.56586		10.33	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	9.65535		72.68085		9.62570	72.88746		13.00	0.00	0.00	0	21,077.00
R214	On 01/08/2019	Bond Future	9.70836		74.02907		9.67786	74.23954		12.97	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.76134		72.27002		9.72989	72.48498		14.07	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	10.51450		10.51450		10.47630	10.47630		13.10	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.65340		10.65340		10.61430	10.61430		13.24	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.78520		10.78520		10.74470	10.74470		13.46	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.38610		2.38610		2.41210	2.41210		20.21	0.00	0.00	0	3,646.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.27530		2.27530		2.30290	2.30290		20.50	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.18380		2.18380		2.21380	2.21380		22.08	0.00	0.00	0	0.00
Total for Derivatives :												968,994,842.78	46,564	9 722 099.00
Grand Total:												968,994,842.78	46,564	9 722 099.00