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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/04/2019

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 17/04/2019	Any day expiry	13.96760	13.96760	14.07800	14.07800			13.93	0.00	0.00	0	0.00
\$ / R	On 23/04/2019	Any day expiry	13.97780	13.97780	14.08790	14.08790			11.65	0.00	0.00	0	0.00
\$ / R	On 23/04/2019	Any day expiry	14.20	Call	24.56560	0.02457	49.24300	0.04924	24.566	13.62	0.19	0	25,000.00
\$ / R	On 23/04/2019	Any day expiry	14.50	Call	5.19300	0.00519	9.69340	0.00969	5.193	16.58	0.04	0	50,000.00
\$ / R	On 23/04/2019	Any day expiry	14.55	Call	4.09390	0.00409	7.42280	0.00742	4.094	17.07	0.03	0	25,000.00
\$ / R	On 26/04/2019	Any day expiry	13.98280	13.98280	14.09290	14.09290			12.21	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry	13.98770	13.98770	14.09790	14.09790			11.87	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry	13.98940	13.98940	14.09950	14.09950			11.98	0.00	0.00	0	4,000.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	0.71140	0.00071	0.46590	0.00047	0.711	15.36	0.01	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	511.21910	0.51122	616.72870	0.61673	511.219	13.43	0.93	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.95	Put	108.74910	0.10875	73.80100	0.07380	108.749	12.12	0.45	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Call	56.61810	0.05662	92.30910	0.09231	56.618	12.90	0.27	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	267.21810	0.26722	192.80910	0.19281	267.218	12.90	0.73	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	306.93150	0.30693	226.99590	0.22700	306.932	13.13	0.77	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.45	Call	20.26630	0.02027	34.32930	0.03433	20.266	14.06	0.11	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	4.30500	0.00431	6.51840	0.00652	4.305	16.09	0.03	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	0.38930	0.00039	0.64050	0.00064	0.389	20.50	0.00	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	0.12990	0.00013	0.20200	0.00020	0.130	22.05	0.00	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry			14.00070	14.00070	14.11100	14.11100		13.06	0.00	700,400,000.00	50,000	50,000.00
\$ / R	On 07/05/2019	Any day expiry	13.75	Put	72.22700	0.07223	51.31510	0.05132	72.227	13.03	0.27	0.00	0	22,000.00
\$ / R	On 07/05/2019	Any day expiry	13.95	Call	196.92580	0.19693	272.14760	0.27215	196.926	13.06	0.55	0.00	0	20,000.00
\$ / R	On 07/05/2019	Any day expiry	14.03	Call	158.31560	0.15832	225.44580	0.22545	158.316	13.19	0.48	0.00	0	65,000.00
\$ / R	On 09/05/2019	Any day expiry			14.00390	14.00390	14.11420	14.11420		13.39	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	354.58370	0.35458	443.94980	0.44395	354.584	13.09	0.74	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	113.59290	0.11359	163.75000	0.16375	113.593	14.21	0.35	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.01040	14.01040	14.12080	14.12080		13.63	0.00	0.00	0	93.00
\$ / R	On 15/05/2019	Any day expiry			14.01360	14.01360	14.12400	14.12400		13.92	0.00	0.00	0	2.00
\$ / R	On 20/05/2019	Any day expiry			14.02180	14.02180	14.13230	14.13230		14.14	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	157.34000	0.15734	205.88610	0.20589	157.340	15.06	0.37	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	22.41200	0.02241	32.93800	0.03294	22.412	18.34	0.07	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	13.34380	0.01334	20.60960	0.02061	13.344	18.97	0.04	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.03670	14.03670	14.14730	14.14730		14.35	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.04010	14.04010	14.15060	14.15060		14.40	0.00	0.00	0	91.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	15.90500	0.01591	13.19800	0.01320	15.905	14.01	0.05	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	378.05720	0.37806	319.70020	0.31970	378.057	14.89	0.58	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	411.62920	0.41163	350.30700	0.35031	411.629	15.05	0.60	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	59.68740	0.05969	77.97810	0.07798	59.687	17.42	0.14	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	14.89570	0.01490	21.23620	0.02124	14.896	19.04	0.04	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	7.09600	0.00710	10.45840	0.01046	7.096	19.46	0.02	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.04500	14.04500	14.15560	14.15560		14.29	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.04670	14.04670	14.15730	14.15730		14.31	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.05670	14.05670	14.16730	14.16730		14.28	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	197.26530	0.19727	163.54830	0.16355	197.265	13.88	0.37	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	310.25770	0.31026	262.98460	0.26298	310.258	14.31	0.49	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	364.25040	0.36425	309.45900	0.30946	364.250	14.58	0.54	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.06330	14.06330	14.17400	14.17400		14.35	0.00	322,218,329.60	22,912	875,323.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.07230	0.00007	0.08430	0.00008	0.072	20.00	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	3.01210	0.00301	2.71560	0.00272	3.012	14.91	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	7.86960	0.00787	6.46060	0.00646	7.870	13.88	0.03	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	10.88090	0.01088	8.17560	0.00818	10.881	13.77	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	18.41070	0.01841	14.41340	0.01441	18.411	13.59	0.06	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	21.99530	0.02200	17.43980	0.01744	21.995	13.53	0.07	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	23.31850	0.02332	18.56310	0.01856	23.318	13.50	0.07	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	31.01930	0.03102	25.15330	0.02515	31.019	13.40	0.09	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	43.04970	0.04305	35.57490	0.03557	43.050	13.27	0.12	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	45.39620	0.04540	37.62030	0.03762	45.396	13.24	0.12	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	46.60920	0.04661	38.67850	0.03868	46.609	13.23	0.12	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	50.41260	0.05041	42.00290	0.04200	50.413	13.20	0.13	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	53.08970	0.05309	44.34770	0.04435	53.090	13.18	0.14	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	60.30270	0.06030	50.68350	0.05068	60.303	13.13	0.15	0.00	0	4,317.00

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	13.50	Call	657.06860	0.65707	749.85470	0.74985	657.069	13.39	0.79	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	122.07990	0.12208	99.72940	0.09973	122.080	13.56	0.26	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	585.37990	0.58538	673.72940	0.67373	585.380	13.56	0.74	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	206.84830	0.20685	172.80550	0.17281	206.848	13.96	0.37	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	401.51040	0.40151	474.33180	0.47433	401.510	14.08	0.59	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	242.90320	0.24290	204.46930	0.20447	242.903	14.10	0.41	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	360.50700	0.36051	428.86400	0.42886	360.507	14.22	0.55	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	287.47450	0.28747	244.00850	0.24401	287.475	14.26	0.46	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	350.77450	0.35077	418.00850	0.41801	350.774	14.26	0.54	0.00	0	15,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	319.75070	0.31975	272.65660	0.27266	319.751	14.37	0.49	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	325.51730	0.32552	277.60790	0.27761	325.517	14.40	0.49	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	404.87570	0.40488	347.76870	0.34777	404.876	14.78	0.55	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	437.45790	0.43746	377.71800	0.37772	437.458	14.92	0.58	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	471.11220	0.47111	408.80810	0.40881	471.112	15.07	0.60	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	219.08610	0.21909	264.99860	0.26500	219.086	15.21	0.38	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	199.24590	0.19925	241.82120	0.24182	199.246	15.41	0.35	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	160.30540	0.16031	195.89950	0.19590	160.305	15.87	0.30	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	716.47800	0.71648	639.38160	0.63938	716.478	16.02	0.72	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	732.46560	0.73247	654.59790	0.65460	732.466	16.07	0.73	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	143.80070	0.14380	176.25380	0.17625	143.801	16.10	0.27	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	132.57010	0.13257	162.81730	0.16282	132.570	16.28	0.25	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	127.29710	0.12730	156.49010	0.15649	127.297	16.36	0.24	0.00	0	2,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	115.51530	0.11552	142.67930	0.14268	115.515	16.55	0.22	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	90.07320	0.09007	112.22990	0.11223	90.073	17.02	0.18	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	78.52300	0.07852	98.12220	0.09812	78.523	17.28	0.16	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	59.86130	0.05986	75.15270	0.07515	59.861	17.80	0.12	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	58.27510	0.05828	73.18770	0.07319	58.275	17.85	0.12	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	45.00820	0.04501	57.78160	0.05778	45.008	18.24	0.10	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	39.24620	0.03925	52.08670	0.05209	39.246	18.30	0.09	0.00	0	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	37.91560	0.03792	50.75880	0.05076	37.916	18.32	0.08	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	35.38020	0.03538	47.49960	0.04750	35.380	18.35	0.08	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	34.17150	0.03417	45.94020	0.04594	34.172	18.37	0.08	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	30.23900	0.03024	40.84020	0.04084	30.239	18.43	0.07	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	26.73130	0.02673	36.26420	0.03626	26.731	18.49	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	22.78050	0.02278	31.07560	0.03108	22.781	18.56	0.05	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	21.59060	0.02159	29.50470	0.02950	21.591	18.59	0.05	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	18.69800	0.01870	25.66880	0.02567	18.698	18.65	0.04	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	15.88340	0.01588	21.91170	0.02191	15.883	18.73	0.04	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	2.49340	0.00249	2.91630	0.00292	2.493	23.94	0.01	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.07330	14.07330	14.18400	14.18400		14.28	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.08650	14.08650	14.19740	14.19740		14.41	0.00	0.00	0	2,381.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	28.74440	0.02874	22.00830	0.02201	28.744	12.94	0.08	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	323.07330	0.32307	280.59750	0.28060	323.073	14.27	0.46	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	427.12370	0.42712	373.20220	0.37320	427.124	14.67	0.54	0.00	0	250.00

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\$ / R	On 28/06/2019	Any day expiry	14.25	Put	459.03590	0.45904	402.69870	0.40270	459.036	14.80	0.56	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	97.84430	0.09784	120.28090	0.12028	97.844	17.16	0.18	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	80.89430	0.08089	99.93240	0.09993	80.894	17.55	0.15	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	35.00280	0.03500	45.92430	0.04592	35.003	18.56	0.07	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	21.15190	0.02115	28.67400	0.02867	21.152	19.03	0.04	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry	14.09150		14.09150		14.20240			14.34	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry	14.09480		14.09480		14.20580			14.37	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	14.14160		14.14160		14.25330			14.48	0.00	0.00	0	982.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	50.64330	0.05064	44.75910	0.04476	50.643	12.89	0.11	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	472.17490	0.47217	424.40840	0.42441	472.175	14.59	0.51	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	502.89460	0.50289	451.94310	0.45194	502.895	14.71	0.52	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	140.15650	0.14016	166.23040	0.16623	140.156	17.16	0.20	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	65.87060	0.06587	80.02080	0.08002	65.871	18.66	0.10	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	47.35000	0.04735	57.81380	0.05781	47.350	19.30	0.08	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry	14.14330		14.14330		14.25500			14.49	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry	14.16350		14.16350		14.27560			14.50	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	668.33170	0.66833	609.16850	0.60917	668.332	15.21	0.58	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	69.30830	0.06931	82.55130	0.08255	69.308	18.93	0.10	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry	14.19200		14.19200		14.30480			14.64	0.00	0.00	0	2,216.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	73.94080	0.07394	66.88500	0.06689	73.941	13.09	0.13	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	508.13740	0.50814	462.54350	0.46254	508.137	14.64	0.48	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	538.08310	0.53808	489.72880	0.48973	538.083	14.74	0.50	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	172.93860	0.17294	199.46660	0.19947	172.939	17.36	0.21	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	91.80170	0.09180	107.29600	0.10730	91.802	18.78	0.12	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	69.81030	0.06981	81.67560	0.08168	69.810	19.41	0.09	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry	14.19700		14.19700		14.31000			14.60	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry	14.20040		14.20040		14.31340			14.62	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry	14.20200		14.20200		14.31510			14.63	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	16.47220	0.01647	21.15930	0.02116	16.472	22.68	0.02	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry	14.21540		14.21540		14.32890			14.65	0.00	0.00	0	3,757.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.22050		14.22050		14.33400			14.62	0.00	1,777,562.50	125	27,613.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	2.88500	0.00289	3.13100	0.00313	2.885	17.42	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	36.96110	0.03696	36.57460	0.03657	36.961	13.62	0.07	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	65.82700	0.06583	61.64390	0.06164	65.827	13.05	0.11	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	89.65780	0.08966	81.78950	0.08179	89.658	13.17	0.14	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	114.92390	0.11492	104.56470	0.10456	114.924	13.29	0.17	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	137.52170	0.13752	124.96570	0.12497	137.522	13.37	0.19	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	831.73150	0.83173	919.60120	0.91960	831.731	13.81	0.69	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	281.00690	0.28101	253.75600	0.25376	281.007	13.88	0.32	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.75	Put	301.63480	0.30163	272.73040	0.27273	301.635	13.95	0.34	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	310.12330	0.31012	280.55320	0.28055	310.123	13.98	0.34	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.80	Put	323.10830	0.32311	292.53090	0.29253	323.108	14.03	0.35	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	368.58720	0.36859	334.58970	0.33459	368.587	14.18	0.38	0.00	0	5,908.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.92	Put	378.08250	0.37808	343.39540	0.34340	378.083	14.21	0.39	0.00	0	2,149.00

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	13.97	Put	402.39560	0.40240	365.97370	0.36597	402.396	14.28	0.41	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	417.37870	0.41738	379.90630	0.37991	417.379	14.33	0.41	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.04	Call	618.30660	0.61831	692.93260	0.69293	618.307	14.39	0.57	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	480.19650	0.48020	438.50570	0.43851	480.197	14.50	0.45	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	530.43370	0.53043	485.40830	0.48541	530.434	14.64	0.48	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.25	Call	524.65430	0.52465	591.04700	0.59105	524.654	14.72	0.51	0.00	0	500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	584.46690	0.58447	534.76590	0.53477	584.467	14.82	0.50	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	621.79880	0.62180	569.16460	0.56916	621.799	14.93	0.52	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	686.23670	0.68624	630.15080	0.63015	686.237	15.13	0.55	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	712.76120	0.71276	655.31770	0.65532	712.761	15.21	0.56	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	433.26120	0.43326	489.31770	0.48932	433.261	15.21	0.44	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	815.80990	0.81581	753.44700	0.75345	815.810	15.50	0.60	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	851.35180	0.85135	787.41300	0.78741	851.352	15.60	0.61	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.75	Call	357.96190	0.35796	405.97560	0.40598	357.962	15.70	0.38	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.82	Put	938.92810	0.93893	871.32940	0.87133	938.928	15.83	0.64	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	961.29590	0.96130	892.81400	0.89281	961.296	15.89	0.64	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	296.35570	0.29636	337.09420	0.33709	296.356	16.18	0.32	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	289.78800	0.28979	329.69570	0.32970	289.788	16.24	0.32	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	263.12600	0.26313	299.73950	0.29974	263.126	16.50	0.29	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,383.52700	1.38353	1,301.64300	1.30164	1,383.527	16.93	0.75	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	204.05110	0.20405	233.00900	0.23301	204.051	17.19	0.23	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,536.42160	1.53642	1,450.91490	1.45091	1,536.422	17.29	0.77	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	157.10370	0.15710	180.48130	0.18048	157.104	17.84	0.19	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	90.18360	0.09018	103.79460	0.10379	90.184	19.16	0.11	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	89.58130	0.08958	103.10000	0.10310	89.581	19.18	0.11	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	67.33690	0.06734	76.80970	0.07681	67.337	19.97	0.08	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	65.26720	0.06527	73.94470	0.07394	65.267	20.10	0.08	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	63.61330	0.06361	71.90960	0.07191	63.613	20.21	0.08	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	52.11720	0.05212	58.94840	0.05895	52.117	21.10	0.06	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	47.41670	0.04742	53.64390	0.05364	47.417	21.56	0.06	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	45.79980	0.04580	51.81870	0.05182	45.800	21.73	0.06	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	36.89500	0.03689	41.76280	0.04176	36.895	22.91	0.05	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.24420	14.24420	14.35770	14.35770		14.71	0.00	0.00	0	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	96.15610	0.09616	88.35530	0.08836	96.156	13.22	0.14	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	537.94890	0.53795	493.62900	0.49363	537.949	14.64	0.47	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	566.55510	0.56656	520.49870	0.52050	566.555	14.71	0.48	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	204.49130	0.20449	231.82850	0.23183	204.491	17.42	0.22	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	117.52120	0.11752	134.01870	0.13402	117.521	18.77	0.14	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	91.88140	0.09188	104.62120	0.10462	91.881	19.40	0.11	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.24760	14.24760	14.36110	14.36110		14.73	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.29710	14.29710	14.41120	14.41120		14.85	0.00	0.00	0	153.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	118.23920	0.11824	109.29050	0.10929	118.239	13.36	0.15	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	566.31230	0.56631	522.76260	0.52276	566.312	14.70	0.45	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	594.55910	0.59456	549.41640	0.54942	594.559	14.78	0.47	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	15.87	Call	231.00500	0.23101	259.19090	0.25919	231.005	17.60	0.23	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	141.16680	0.14117	158.34930	0.15835	141.167	18.88	0.15	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	113.76990	0.11377	127.37890	0.12738	113.770	19.48	0.12	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.34690	14.34690	14.46220	14.46220		15.00	0.00	0.00	0	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	137.74390	0.13774	127.07540	0.12708	137.744	13.48	0.16	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	590.99460	0.59099	546.16610	0.54617	590.995	14.78	0.44	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	619.02020	0.61902	572.67260	0.57267	619.020	14.85	0.45	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	257.76500	0.25776	285.34270	0.28534	257.765	17.78	0.23	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	164.29090	0.16429	181.53680	0.18154	164.291	18.99	0.16	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	136.52420	0.13652	149.02520	0.14903	136.524	19.61	0.13	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.35210	14.35210	14.46740	14.46740		14.99	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.35560	14.35560	14.47090	14.47090		15.01	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.37110	14.37110	14.48670	14.48670		15.03	0.00	0.00	0	22,753.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	27.10270	0.02710	23.52480	0.02352	27.103	13.80	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	122.66980	0.12267	114.54080	0.11454	122.670	13.52	0.14	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	146.83130	0.14683	136.46420	0.13646	146.831	13.54	0.17	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.03	Put	153.41530	0.15342	141.94450	0.14194	153.415	13.56	0.17	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	341.87230	0.34187	315.47360	0.31547	341.872	14.02	0.31	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	401.76690	0.40177	368.63840	0.36864	401.767	14.22	0.34	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	467.00910	0.46700	429.74700	0.42975	467.009	14.43	0.37	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	496.57430	0.49657	457.52370	0.45752	496.574	14.52	0.39	0.00	0	34,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	532.25300	0.53225	491.11420	0.49111	532.253	14.62	0.41	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	537.45520	0.53746	496.01210	0.49601	537.455	14.63	0.41	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	547.93160	0.54793	505.89350	0.50589	547.932	14.66	0.41	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	553.21030	0.55321	510.87250	0.51087	553.210	14.68	0.42	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.12	Put	558.50980	0.55851	515.87680	0.51588	558.510	14.69	0.42	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	723.29400	0.72329	671.72960	0.67173	723.294	15.13	0.48	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	318.41390	0.31841	349.19520	0.34920	318.414	17.41	0.27	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	266.38090	0.26638	293.54260	0.29354	266.381	17.87	0.23	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	256.65010	0.25665	282.80600	0.28281	256.650	17.97	0.23	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	249.95200	0.24995	275.41070	0.27541	249.952	18.04	0.22	0.00	0	21,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	237.16670	0.23717	261.27920	0.26128	237.167	18.18	0.21	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	234.70540	0.23471	258.55400	0.25855	234.705	18.21	0.21	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	213.85230	0.21385	235.47120	0.23547	213.852	18.46	0.19	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	183.84860	0.18385	202.18650	0.20219	183.849	18.89	0.17	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.99	Call	171.62070	0.17162	188.60020	0.18860	171.621	19.08	0.16	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	169.13250	0.16913	185.83180	0.18583	169.133	19.13	0.16	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	145.54760	0.14555	156.23170	0.15623	145.548	19.75	0.13	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	46.32810	0.04633	52.38060	0.05238	46.328	22.83	0.05	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.40200	14.40200	14.51750	14.51750		15.07	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	156.54210	0.15654	145.66950	0.14567	156.542	13.55	0.17	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	611.91960	0.61192	567.49240	0.56749	611.920	14.78	0.43	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	639.67650	0.63968	593.79780	0.59380	639.677	14.85	0.44	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	281.65300	0.28165	308.78100	0.30878	281.653	17.87	0.24	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	186.94520	0.18695	204.70410	0.20470	186.945	19.01	0.16	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	159.95220	0.15995	172.14380	0.17214	159.952	19.67	0.14	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.40540	14.40540	14.52090	14.52090		15.08	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.45570	14.45570	14.57190	14.57190		15.19	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.50470	14.50470	14.62250	14.62250		15.28	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.51000	14.51000	14.62780	14.62780		15.27	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.53450	14.53450	14.65250	14.65250		15.34	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	32.15850	0.03216	28.05760	0.02806	32.158	12.57	0.04	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	188.27100	0.18827	172.13500	0.17213	188.271	13.68	0.17	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	213.99680	0.21400	196.27190	0.19627	213.997	13.79	0.19	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	249.24990	0.24925	230.83290	0.23083	249.250	13.89	0.21	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	451.56880	0.45157	420.30340	0.42030	451.569	14.28	0.32	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	558.87640	0.55888	517.99610	0.51800	558.876	14.59	0.37	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	768.98420	0.76898	717.68810	0.71769	768.984	15.13	0.45	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	833.95830	0.83396	779.78510	0.77979	833.958	15.28	0.47	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	926.19170	0.92619	868.30810	0.86831	926.192	15.49	0.49	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	343.25650	0.34326	368.92680	0.36893	343.257	18.14	0.25	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	315.19240	0.31519	338.51470	0.33851	315.192	18.41	0.23	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	287.71210	0.28771	308.69400	0.30869	287.712	18.70	0.21	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	230.73330	0.23073	241.37890	0.24138	230.733	19.83	0.17	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	223.48620	0.22349	233.32710	0.23333	223.486	20.15	0.16	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry			14.56440	14.56440	14.68140	14.68140		15.35	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.61280	14.61280	14.72880	14.72880		15.42	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.67500	14.67500	14.79130	14.79130		15.61	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.69330	14.69330	14.80970	14.80970		15.63	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	52.29090	0.05229	49.75020	0.04975	52.291	12.96	0.06	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	726.57420	0.72657	681.04050	0.68104	726.574	15.02	0.39	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	385.34520	0.38535	409.02560	0.40903	385.345	18.74	0.24	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			14.77840	14.77840	14.89510	14.89510		15.79	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.87050	14.87050	14.98790	14.98790		15.87	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.06330	14.06330	14.17400	14.17400		14.35	0.00	0.00	0	454.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.22050	14.22050	14.33400	14.33400		14.62	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.37110	14.37110	14.48670	14.48670		15.03	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.53450	14.53450	14.65250	14.65250		15.34	0.00	0.00	0	0.00
£ / R	On 26/04/2019	Any day expiry			18.24650	18.24650	18.40580	18.40580		11.93	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			18.25590	18.25590	18.41510	18.41510		11.98	0.00	0.00	0	27.00
£ / R	On 31/05/2019	Any day expiry			18.35370	18.35370	18.51390	18.51390		13.22	0.00	0.00	0	91.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.39690	18.39690	18.55760	18.55760		13.30	0.00	827,860.50	45	118,564.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	609.70210	0.60970	732.54710	0.73255	609.702	13.08	0.67	0.00	0	1,000.00
£ / R	On 28/06/2019	Any day expiry			18.44040	18.44040	18.60150	18.60150		13.34	0.00	0.00	0	49.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.68780	18.68780	18.85330	18.85330		13.68	0.00	0.00	0	23,418.00
£ / R	On 16/09/2019	Foreign Exchange Future	19.15	Put	945.20610	0.94521	855.66380	0.85566	945.206	14.16	0.59	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 13/12/2019	Foreign Exchange Future			18.96110		18.96110		19.12970	19.12970		14.13	0.00	0.00	0	12,845.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	754.12770		0.75413		689.55130	0.68955	754.128	14.03	0.44	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	180.23790		0.18024		203.54300	0.20354	180.238	16.85	0.14	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.25770		19.25770		19.43220	19.43220		14.47	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12610		0.12610		0.12720	0.12720		16.92	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.12850		0.12850		0.12960	0.12960		16.49	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13080		0.13080		0.13190	0.13190		16.60	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13330		0.13330		0.13450	0.13450		16.57	0.00	0.00	0	0.00
€ / R	On 26/04/2019	Any day expiry			15.81980		15.81980		15.93880	15.93880		10.59	0.00	0.00	0	1.00
€ / R	On 31/05/2019	Any day expiry			15.93170		15.93170		16.05120	16.05120		13.26	0.00	0.00	0	2.00
€ / R	On 10/06/2019	Any day expiry			15.96390		15.96390		16.08350	16.08350		13.11	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.97680		15.97680		16.09650	16.09650		13.26	0.00	718,956.00	45	121,278.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	90.36310		0.09036		73.50560	0.07351	90.363	12.34	0.20	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	141.38880		0.14139		174.91390	0.17491	141.389	14.87	0.26	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	878.87850		0.87888		789.33400	0.78933	878.879	15.10	0.77	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry			16.17550		16.17550		16.29750	16.29750		13.50	0.00	0.00	0	0.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.28310		16.28310		16.40700	16.40700		13.62	0.00	16,478,497.20	1,012	41,870.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	257.31890		0.25732		227.22900	0.22723	257.319	12.75	0.29	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.85	Put	350.22990		0.35023		311.99640	0.31200	350.230	13.04	0.36	0.00	0	587.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	138.28500		0.13829		158.02220	0.15802	138.285	16.81	0.16	0.00	0	14,429.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.57490		16.57490		16.70250	16.70250		14.00	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	33.73860		0.03374		31.24550	0.03125	33.739	13.93	0.04	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	51.27200		0.05127		48.08650	0.04809	51.272	13.53	0.06	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.23	Put	60.06140		0.06006		56.55810	0.05656	60.061	13.37	0.07	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	328.26370		0.32826		299.82100	0.29982	328.264	12.99	0.29	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.85	Put	386.02790		0.38603		350.01530	0.35002	386.028	13.14	0.32	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	522.15140		0.52215		477.02450	0.47702	522.151	13.51	0.39	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	152.43330		0.15243		167.03470	0.16703	152.433	18.31	0.13	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.80	Call	151.76690		0.15177		166.29340	0.16629	151.767	18.32	0.13	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	120.56360		0.12056		128.39630	0.12840	120.564	19.89	0.10	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			16.78000		16.78000		16.90930	16.90930		14.25	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	915.27150		0.91527		987.56930	0.98757	915.271	14.07	0.55	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	810.98770		0.81099		876.21090	0.87621	810.988	14.39	0.50	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	777.95960		0.77796		840.95590	0.84096	777.960	14.50	0.49	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	753.25170		0.75325		814.53980	0.81454	753.252	14.59	0.47	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			16.89840		16.89840		17.02860	17.02860		14.34	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.31000		96.31000		96.35000	96.35000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			633.98700		633.98700		633.15200	633.15200			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			645.63300		645.63300		644.78600	644.78600			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			658.87300		658.87300		658.00900	658.00900			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 06/02/2020	Index Future	671.83900	671.83900	671.83900	670.95900	670.95900				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	737.57500	737.57500	737.57500	735.05900	735.05900				0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	751.12500	751.12500	751.12500	748.56500	748.56500				0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	766.52800	766.52800	766.52800	763.91700	763.91700				0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	781.61200	781.61200	781.61200	778.95100	778.95100				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	667.38400	667.38400	667.38400	664.55400	664.55400				0.00	1,588,373,920.00	238	370.00
ALBI	On 01/08/2019	Index Future	679.64400	679.64400	679.64400	676.76500	676.76500				0.00	1,617,552,720.00	238	794.00
ALBI	On 07/11/2019	Index Future	693.58100	693.58100	693.58100	690.64500	690.64500				0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	707.23000	707.23000	707.23000	704.23700	704.23700				0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.11080	10.11080	10.11080	10.18160	10.18160			10.78	0.00	0.00	0	26,772.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.24390	10.24390	10.24390	10.31640	10.31640			11.07	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.37380	10.37380	10.37380	10.44680	10.44680			11.33	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	192.57530	0.19258	217.44230	0.21744	192.575	12.62	0.30	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	10.51420	10.51420	10.51420	10.58780	10.58780			11.58	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	10.56930	10.56930	10.56930	10.62750	10.62750			12.28	0.00	0.00	0	2,200.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	10.71080	10.71080	10.71080	10.77110	10.77110			12.54	0.00	0.00	0	1,165.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	10.84440	10.84440	10.84440	10.90650	10.90650			12.78	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	10.98990	10.98990	10.98990	11.05460	11.05460			12.90	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.01700	14.01700	14.01700	14.16070	14.16070			13.43	0.00	0.00	0	1,093.00
CHF / R	On 16/09/2019	Foreign Exchange Future	14.29940	14.29940	14.29940	14.44780	14.44780			14.15	0.00	0.00	0	300.00
CHF / R	On 13/12/2019	Foreign Exchange Future	14.56900	14.56900	14.56900	14.72190	14.72190			14.79	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	14.86720	14.86720	14.86720	15.02390	15.02390			15.26	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.14110	2.14110	2.14110	2.15810	2.15810			12.31	0.00	0.00	0	1,485.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.18350	2.18350	2.18350	2.20100	2.20100			12.59	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.22400	2.22400	2.22400	2.24200	2.24200			12.61	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.26870	2.26870	2.26870	2.28720	2.28720			13.04	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	10.73520	77.64000	10.73520	10.80172	77.24407				0.00	27,174,000.00	350	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 01/08/2019	Bond Future		10.83810	79.06569		10.90693	78.66279			0.00	27,672,991.50	350	350.00
ES33	On 07/11/2019	Bond Future		10.94640	76.89172		11.01786	76.48070			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future		11.04486	78.40545		11.11889	77.98648			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		11.00991	79.41962		11.07139	79.00111			0.00	390,665,110.78	4,919	0.00
ES42	On 01/08/2019	Bond Future		11.11114	80.87802		11.17471	80.45210			0.00	397,838,980.38	4,919	4,919.00
ES42	On 07/11/2019	Bond Future		11.21776	78.27039		11.28373	77.83591			0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future		11.31094	79.81166		11.37918	79.36870			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		660.99600	660.99600		658.09000	658.09000			0.00	1,031,153,760.00	156	134.00
GOVI	On 01/08/2019	GOVI		673.13900	673.13900		670.18200	670.18200			0.00	1,036,634,060.00	154	313.00
GOVI	On 07/11/2019	GOVI		686.94300	686.94300		683.92700	683.92700			0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI		700.46100	700.46100		697.38700	697.38700			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.79480	1.79480		1.80900	1.80900		14.34	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future		1.81840	1.81840		1.83280	1.83280		14.33	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future		1.84080	1.84080		1.85540	1.85540		15.10	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		134.38198	134.38198		134.18939	134.18939			0.00	22,979,318.58	171	643.00
I2025	On 01/08/2019	Bond Future		135.44722	135.44722		135.25152	135.25152			0.00	20,317,083.00	150	150.00
I2025	On 07/11/2019	Bond Future		138.25936	138.25936		138.05982	138.05982			0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future		139.54181	139.54181		139.33850	139.33850			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		100.69640	100.69640		100.44531	100.44531			0.00	0.00	0	2,954.00
I2029	On 01/08/2019	Bond Future		102.57049	102.57049		102.31507	102.31507			0.00	0.00	0	1,349.00
I2029	On 07/11/2019	Bond Future		103.60880	103.60880		103.34812	103.34812			0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future		105.67128	105.67128		105.40570	105.40570			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		102.77363	102.77363		102.18334	102.18334			0.00	32,887,561.60	320	5,770.00
I2033	On 01/08/2019	Bond Future		104.68646	104.68646		104.08540	104.08540			0.00	33,499,667.20	320	320.00
I2033	On 07/11/2019	Bond Future		105.69367	105.69367		105.08035	105.08035			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future		107.79771	107.79771		107.17241	107.17241			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		120.58532	120.58532		120.60534	120.60534			0.00	120,585,320.00	1,000	10,413.00
I2038	On 01/08/2019	Bond Future		121.21427	121.21427		121.23518	121.23518			0.00	121,214,270.00	1,000	4,450.00
I2038	On 07/11/2019	Bond Future		123.73093	123.73093		123.75241	123.75241			0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future		124.54071	124.54071		124.56261	124.56261			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
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	112.82215		112.82215		112.42030	112.42030			0.00	17,374,611.10	154	11,310.00
I2046	On 01/08/2019	Bond Future	114.92194		114.92194		114.51301	114.51301			0.00	0.00	0	4,238.00
I2046	On 07/11/2019	Bond Future	115.59308		115.59308		115.17587	115.17587			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future	117.89440		117.89440		117.46899	117.46899			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	117.81597		117.81597		117.83520	117.83520			0.00	0.00	0	10,666.00
I2050	On 01/08/2019	Bond Future	118.21740		118.21740		118.23766	118.23766			0.00	0.00	0	2,839.00
I2050	On 07/11/2019	Bond Future	120.67177		120.67177		120.69266	120.69266			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future	121.23743		121.23743		121.25874	121.25874			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	256.58500		256.58500		255.75400	255.75400			0.00	7,697,550.00	3	720.00
IGOV	On 01/08/2019	Index Future	261.36300		261.36300		260.51700	260.51700			0.00	0.00	0	299.00
IGOV	On 07/11/2019	Index Future	266.78900		266.78900		265.92700	265.92700			0.00	0.00	0	0.00
IGOV	On 06/02/2020	Index Future	272.10100		272.10100		271.22100	271.22100			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	0.13750		0.13750		0.13910	0.13910			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.13570		0.13570		0.13860	0.13860			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.13520		0.13520		0.13840	0.13840			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.13650		0.13650		0.13800	0.13800			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.66180		1.66180		1.67540	1.67540		10.90	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future	1.68570		1.68570		1.69970	1.69970		11.54	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future	1.70780		1.70780		1.72220	1.72220		11.69	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.46090		9.46090		9.59400	9.59400		11.92	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	9.58620		9.58620		9.72010	9.72010		12.25	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	9.70640		9.70640		9.83990	9.83990		12.39	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	9.83550		9.83550		9.96880	9.96880		12.52	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.32550		1.32550		1.33140	1.33140			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future	1.33130		1.33130		1.33740	1.33740			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future	1.33550		1.33550		1.34160	1.34160			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future	1.30810		1.30810		1.30930	1.30930			0.00	0.00	0	702.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future	1.31410		1.31410		1.31530	1.31530			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future	1.31940		1.31940		1.32050	1.32050			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
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.32500		1.32500		1.32620	1.32620			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.13610		1.13610		1.13560	1.13560			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.14500		1.14500		1.14460	1.14460			0.00	0.00	0	143.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.15330		1.15330		1.15300	1.15300			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.16260		1.16260		1.16220	1.16220			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.46352		115.20326		8.51454	114.90106		6.10	0.00	490,765,887.60	4,260	97,778.00
R186	On 02/05/2019	Bond Future	8.50	Call	682.42000		0.68242		548.44000	0.54844	682.420	6.10	0.56	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,151.23000		1.15123		959.12000	0.95912	1,151.230	6.20	0.74	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Put	186.64000		0.18664		283.47000	0.28347	186.640	6.23	0.22	0.00	0	4,100.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,286.03000		1.28603		1,080.66000	1.08066	1,286.030	6.23	0.78	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,523.35000		1.52335		1,297.78000	1.29778	1,523.350	6.27	0.83	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	2,035.32000		2.03532		1,777.96000	1.77796	2,035.320	6.37	0.91	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	27.14000		0.02714		51.31000	0.05131	27.140	6.48	0.04	0.00	0	4,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	11.11000		0.01111		23.14000	0.02314	11.110	6.60	0.02	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	3,136.15000		3.13615		2,845.98000	2.84598	3,136.150	6.60	0.98	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	6.97000		0.00697		15.22000	0.01522	6.970	6.66	0.01	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	4,262.42000		4.26242		3,962.63000	3.96263	4,262.420	6.85	1.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	4,543.30000		4.54330		4,242.65000	4.24265	4,543.300	6.91	1.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	4,823.47000		4.82347		4,522.25000	4.52225	4,823.470	6.96	1.00	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	0.00000		0.00000		0.01000	0.00001	0.000	7.17	0.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.17	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.17	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.17	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.51266		112.02017		8.56608	111.71283		6.36	0.00	477,205,924.20	4,260	5,316.00
R186	On 01/08/2019	Bond Future	8.30	Call	973.31000		0.97331		865.52000	0.86552	973.310	6.24	0.38	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	1,080.70000		1.08070		1,206.16000	1.20616	1,080.700	6.50	0.39	0.00	0	4,150.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,582.42000		3.58242		3,349.30000	3.34930	3,582.420	6.86	0.78	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	37.04000		0.03704		44.55000	0.04455	37.040	7.41	0.02	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.55402		114.31749		8.61025	114.00406		6.23	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,289.13000		1.28913		1,196.84000	1.19684	1,289.130	6.04	0.37	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,723.53000		1.72353		1,881.04000	1.88104	1,723.530	6.41	0.42	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.58189		111.25915		8.64092	110.93973		6.72	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			302.60725		302.60725		301.92867	301.92867			0.00	45,391,087.50	150	2,500.00
R197	On 01/08/2019	Bond Future			300.78968		300.78968		300.09956	300.09956			0.00	45,118,452.00	150	1,550.00
R197	On 07/11/2019	Bond Future			307.03467		307.03467		306.33069	306.33069			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			305.50043		305.50043		304.78285	304.78285			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
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		234.19798	234.19798		232.12694	232.12694			0.00	93,679,192.00	400	8,977.00
R202	On 01/08/2019	Bond Future		234.59991	234.59991		232.49117	232.49117			0.00	93,839,964.00	400	2,479.00
R202	On 07/11/2019	Bond Future		239.47056	239.47056		237.31823	237.31823			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future		240.17611	240.17611		237.98149	237.98149			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		7.64909	101.74368		7.67976	101.64363		2.59	0.00	2,765,291,478.72	27,179	34,244.00
R2023	On 01/08/2019	Bond Future		7.66140	103.61201		7.69441	103.51049		2.70	0.00	2,771,103,207.45	26,745	30,262.00
R2023	On 07/11/2019	Bond Future		7.66022	101.80271		7.69622	101.69933		3.07	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future		7.63714	103.80655		7.67646	103.70128		2.95	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		9.02453	95.14818		9.08560	94.75423		8.60	0.00	1,607,718,797.46	16,897	38,615.00
R2030	On 02/05/2019	Bond Future	8.90	Call	328.87000	0.32887	239.64000	0.23964	328.870	8.49	0.31	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,455.72000	2.45572	2,115.75000	2.11575	2,455.720	9.16	0.92	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	0.03000	0.00003	0.11000	0.00011	0.030	10.11	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future		9.08493	92.89059		9.14828	92.48973		8.94	0.00	1,569,572,299.23	16,897	16,897.00
R2030	On 01/08/2019	Bond Future	8.35	Call	233.04000	0.23304	212.21000	0.21221	233.040	7.90	0.12	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	661.34000	0.66134	616.69000	0.61669	661.340	8.25	0.27	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,975.61000	1.97561	1,821.54000	1.82154	1,975.610	8.84	0.55	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,229.69000	2.22969	2,061.10000	2.06110	2,229.690	8.91	0.59	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	569.87000	0.56987	726.76000	0.72676	569.870	9.49	0.21	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	558.89000	0.55889	713.95000	0.71395	558.890	9.51	0.20	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future		9.13600	94.79585		9.20186	94.38691		8.89	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future		9.17729	92.65232		9.24565	92.23546		9.77	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		9.25917	93.31105		9.31516	92.91757		9.78	0.00	1,524,422,623.85	16,337	25,666.00
R2032	On 01/08/2019	Bond Future		9.31811	95.02451		9.37598	94.62414		9.71	0.00	1,520,772,258.04	16,004	16,004.00
R2032	On 07/11/2019	Bond Future		9.37506	92.81103		9.43507	92.40265		10.13	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future		9.42123	94.63822		9.48332	94.22188		10.77	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		9.49434	96.59713		9.54531	96.20056		10.57	0.00	1,420,364,199.52	14,704	49,138.00
R2035	On 01/08/2019	Bond Future		9.55486	98.37098		9.60745	97.96750		10.51	0.00	1,367,946,847.88	13,906	13,876.00
R2035	On 07/11/2019	Bond Future		9.61694	95.88320		9.67137	95.47163		11.01	0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future		9.67067	97.77072		9.72691	97.35118		11.75	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		9.56987	93.18009		9.63595	92.66191		11.14	0.00	1,300,141,795.77	13,953	51,254.00
R2037	On 01/08/2019	Bond Future		9.63405	90.63602		9.70222	90.10869		11.61	0.00	1,174,733,455.22	12,961	12,961.00
R2037	On 07/11/2019	Bond Future		9.69126	92.49513		9.76169	91.95707		11.63	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 06/02/2020	Bond Future			9.73992		90.05571		9.81254	89.50730		13.02	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			9.65483		96.53796		9.71085	96.06476		11.53	0.00	0.00	0	23,777.00
R2040	On 02/05/2019	Bond Future	9.60	Call	669.24000		0.66924		516.02000	0.51602	669.240	11.28	0.42	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	9.65	Put	908.20000		0.90820	1,194.41000	1.19441	908.200	11.37	0.50	0.00	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.15	Put	41.19000		0.04119	75.59000	0.07559	41.190	12.31	0.04	0.00	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,476.78000		4.47678	4,029.13000	4.02913	4,476.780	12.43	0.97	0.00	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.71890		93.80527		9.77666	93.32371		12.04	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.77629		95.72940		9.83591	95.23815		12.08	0.00	0.00	0	0.00
R2040	On 06/02/2020	Bond Future			9.82532		93.10310		9.88676	92.60231		13.57	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			9.67441		93.66280		9.73541	93.13672		12.13	0.00	0.00	0	38,044.00
R2044	On 01/08/2019	Bond Future			9.73569		91.00249		9.79854	90.46702		12.68	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,084.53000		1.08453	940.94000	0.94094	1,084.530	11.97	0.30	0.00	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,062.41000		3.06241	2,774.23000	2.77423	3,062.410	12.86	0.58	0.00	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	627.83000		0.62783	729.13000	0.72913	627.830	14.34	0.16	0.00	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.79053		92.86907		9.85534	92.32279		12.75	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future			9.83730		90.31180		9.90401	89.75496		14.35	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			9.61323		93.21350		9.67915	92.62336		12.55	0.00	0.00	0	101,201.00
R2048	On 01/08/2019	Bond Future			9.66663		94.92521		9.73445	94.32452		12.53	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.72115		92.43023		9.79108	91.81745		13.22	0.00	0.00	0	0.00
R2048	On 06/02/2020	Bond Future			9.76821		94.24979		9.84020	93.62501		14.20	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			6.71350		102.58521		6.71185	102.58631		0.18	0.00	0.00	0	6,013.00
R207	On 01/08/2019	Bond Future			6.25027		100.82794		6.24684	100.82944		0.17	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future			4.04187		102.89576		4.03232	102.89748		0.07	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			6.81724		100.55540		6.84219	100.51166		0.83	0.00	276,929,571.60	2,754	14,469.00
R208	On 01/08/2019	Bond Future			6.71554		102.40190		6.74423	102.35773		0.88	0.00	282,014,832.60	2,754	2,606.00
R208	On 07/11/2019	Bond Future			6.50958		101.09637		6.54396	101.05148		0.92	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			6.17072		103.08635		6.21274	103.04075		0.87	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/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			9.42829		74.01610		9.49422	73.57651		11.95	0.00	4,877,586,973.90	65,899	34,847.00
R209	On 02/05/2019	Bond Future	9.35	Call	470.77000		0.47077		341.33000	0.34133	470.770	11.70	0.39	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,403.48000		3.40348		2,991.81000	2.99181	3,403.480	12.86	0.96	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	0.23000		0.00023		0.74000	0.00074	0.230	14.05	0.00	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	0.02000		0.00002		0.07000	0.00007	0.020	14.05	0.00	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.48181		75.37525		9.54964	74.92784		11.95	0.00	4,967,153,599.75	65,899	65,899.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,358.22000		1.35822		1,186.38000	1.18638	1,358.220	11.67	0.41	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,186.11000		3.18611		2,898.04000	2.89804	3,186.110	12.42	0.67	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	355.69000		0.35569		418.38000	0.41838	355.690	13.92	0.12	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.53371		73.76784		9.60368	73.31136		12.49	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.57610		75.22000		9.64809	74.75476		13.32	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			186.50284		186.50284		185.51029	185.51029			0.00	67,141,022.40	360	2,251.00
R210	On 01/08/2019	Bond Future			189.97393		189.97393		188.96353	188.96353			0.00	68,390,614.80	360	1,055.00
R210	On 07/11/2019	Bond Future			191.31870		191.31870		190.28761	190.28761			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			195.12742		195.12742		194.07606	194.07606			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			157.66190		157.66190		157.50381	157.50381			0.00	157,661,900.00	1,000	7,946.00
R212	On 01/08/2019	Bond Future			158.40848		158.40848		158.24800	158.24800			0.00	158,408,480.00	1,000	1,526.00
R212	On 07/11/2019	Bond Future			161.69740		161.69740		161.53389	161.53389			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future			162.67682		162.67682		162.51028	162.51028			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			9.14357		85.98352		9.20454	85.59546		9.51	0.00	0.00	0	28,739.00
R213	On 01/08/2019	Bond Future			9.19804		87.56241		9.26106	87.16757		9.52	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future			9.25328		85.80476		9.31865	85.40196		9.88	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future			9.29992		87.49376		9.36761	87.08316		10.42	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			9.63337		72.83392		9.69428	72.41102		12.91	0.00	0.00	0	21,077.00
R214	On 01/08/2019	Bond Future			9.68772		74.17140		9.75034	73.74099		12.86	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future			9.74334		72.39292		9.80787	71.95386		13.50	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 06/02/2020	Bond Future	9.79144		73.81797		9.85783	73.37036		14.42	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	10.40890		10.40890		10.48320	10.48320		12.24	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.54540		10.54540		10.62120	10.62120		12.43	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.67550		10.67550		10.75300	10.75300		12.81	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.36900		2.36900		2.35130	2.35130		22.63	0.00	0.00	0	3,646.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.26510		2.26510		2.23860	2.23860		22.61	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.17390		2.17390		2.14030	2.14030		23.32	0.00	0.00	0	0.00

Total for Derivatives : **36,659,396,595.43** **413,810** **9 728 428.00**

Grand Total: **36,659,396,595.43** **413,810** **9 728 428.00**