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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 15/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 18/03/2019	Foreign Exchange Future	14.41840	14.41840		14.49380	14.49380		9.10	0.00	4,457,174,410.40	309,131	538,443.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.00000	0.00000	0.00000	0.000	12.57	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.00000	0.00000	0.00000	0.000	15.19	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	0.00000	0.00000	0.00010	0.000	25.31	0.00	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	0.00000	0.00000	0.00020	0.000	25.86	0.00	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	0.00040	0.00000	0.00400	0.000	29.88	0.00	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	0.00380	0.00000	0.01100	0.000	31.26	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	0.00560	0.00001	0.01340	0.006	31.54	0.00	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	0.02380	0.00002	0.02850	0.024	32.65	0.00	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	0.02450	0.00002	0.04510	0.025	31.58	0.00	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	0.02550	0.00003	0.05240	0.025	30.07	0.00	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	0.02590	0.00003	0.05590	0.026	29.42	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	0.02750	0.00003	0.07050	0.028	27.27	0.00	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	0.02900	0.00003	0.08590	0.029	25.55	0.00	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	0.02960	0.00003	0.09290	0.030	24.90	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	0.03190	0.00003	0.12210	0.032	22.74	0.00	0.00	0	20,000.00

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 18/03/2019	Foreign Exchange Future	13.50	Put	0.03290	0.00003	0.13720	0.00014	0.033	21.88	0.00	0.00	0	7,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	0.03440	0.00003	0.15970	0.00016	0.034	20.80	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	818.43600	0.81844	893.98740	0.89399	818.436	19.73	1.00	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	0.03600	0.00004	0.18740	0.00019	0.036	19.73	0.00	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	0.03680	0.00004	0.20020	0.00020	0.037	19.30	0.00	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	0.03930	0.00004	0.24630	0.00025	0.039	18.00	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	0.04020	0.00004	0.26480	0.00026	0.040	17.57	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	0.04730	0.00005	0.28510	0.00029	0.047	17.33	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	0.08560	0.00009	0.44080	0.00044	0.086	16.48	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	0.11140	0.00011	0.56170	0.00056	0.111	16.12	0.00	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	0.14560	0.00015	0.71550	0.00072	0.146	15.75	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	0.15940	0.00016	0.77550	0.00078	0.159	15.63	0.00	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	0.23020	0.00023	1.06990	0.00107	0.230	15.15	0.00	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	468.76940	0.46877	545.39670	0.54540	468.769	14.54	0.99	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	419.00130	0.41900	496.17620	0.49618	419.001	13.94	0.99	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	0.60130	0.00060	2.37620	0.00238	0.601	13.94	0.01	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	0.89690	0.00090	3.25720	0.00326	0.897	13.45	0.01	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	223.17510	0.22318	304.89380	0.30489	223.175	11.52	0.93	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	176.56130	0.17656	259.80290	0.25980	176.561	10.91	0.88	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	11.24910	0.01125	19.83830	0.01984	11.249	10.55	0.16	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	13.91490	0.01391	22.84030	0.02284	13.915	10.31	0.19	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	132.31490	0.13231	216.64030	0.21664	132.315	10.31	0.81	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	23.47450	0.02347	32.19750	0.03220	23.474	9.70	0.29	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	62.21700	0.06222	57.55230	0.05755	62.217	9.71	0.57	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	68.84340	0.06884	61.18460	0.06118	68.843	9.87	0.59	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	34.14030	0.03414	98.79920	0.09880	34.140	10.02	0.38	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	28.67600	0.02868	86.99320	0.08699	28.676	10.33	0.33	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	24.08740	0.02409	75.96840	0.07597	24.087	10.64	0.28	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	105.68740	0.10569	82.16840	0.08217	105.687	10.64	0.72	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	130.17100	0.13017	100.96870	0.10097	130.171	11.10	0.78	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	155.96490	0.15596	121.37330	0.12137	155.965	11.56	0.82	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	238.46210	0.23846	190.35520	0.19036	238.462	12.95	0.91	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	325.08400	0.32508	267.60870	0.26761	325.084	14.33	0.95	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	2.30100	0.00230	15.85930	0.01586	2.301	15.26	0.03	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	393.75340	0.39375	331.30120	0.33130	393.753	15.41	0.97	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	403.61700	0.40362	340.58410	0.34058	403.617	15.56	0.97	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	413.49080	0.41349	349.90540	0.34991	413.491	15.72	0.98	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	423.37380	0.42337	359.26260	0.35926	423.374	15.87	0.98	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	0.70890	0.00071	6.34110	0.00634	0.709	18.34	0.01	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	622.17990	0.62218	551.56630	0.55157	622.180	18.95	0.99	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	682.03740	0.68204	610.42100	0.61042	682.037	19.88	0.99	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	702.00010	0.70200	630.10690	0.63011	702.000	20.19	1.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	711.98300	0.71198	639.96060	0.63996	711.983	20.34	1.00	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	0.31270	0.00031	3.23910	0.00324	0.313	20.88	0.00	0.00	0	720.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	771.87850		0.77188		699.21190	0.69921	771.879	21.12	1.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	781.86300		0.78186		709.10580	0.70911	781.863	21.24	1.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	0.23480		0.00023		2.63480	0.00263	0.235	21.47	0.00	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	0.19880		0.00020		2.27560	0.00228	0.199	21.82	0.00	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	901.73670		0.90174		827.82440	0.82782	901.737	22.64	1.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	0.09130		0.00009		1.11510	0.00112	0.091	23.58	0.00	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	0.07180		0.00007		0.88610	0.00089	0.072	24.17	0.00	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	0.06850		0.00007		0.84670	0.00085	0.068	24.29	0.00	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	0.05710		0.00006		0.70710	0.00071	0.057	24.76	0.00	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	0.04780		0.00005		0.59200	0.00059	0.048	25.23	0.00	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	0.02900		0.00003		0.35340	0.00035	0.029	26.64	0.00	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	0.01650		0.00002		0.19220	0.00019	0.016	28.40	0.00	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	0.01540		0.00002		0.17780	0.00018	0.015	28.63	0.00	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	0.01400		0.00001		0.14120	0.00014	0.014	29.53	0.00	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	0.01300		0.00001		0.10330	0.00010	0.013	31.34	0.00	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	0.01230		0.00001		0.08390	0.00008	0.012	33.49	0.00	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	0.01200		0.00001		0.07800	0.00008	0.012	34.32	0.00	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	0.01160		0.00001		0.06660	0.00007	0.012	36.30	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	0.01150		0.00001		0.06060	0.00006	0.011	37.62	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	0.01130		0.00001		0.04950	0.00005	0.011	40.92	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	0.01130		0.00001		0.04860	0.00005	0.011	41.25	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	0.01160		0.00001		0.03760	0.00004	0.012	47.20	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	0.01170		0.00001		0.03740	0.00004	0.012	47.36	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	0.01180		0.00001		0.03640	0.00004	0.012	48.19	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.01190		0.00001		0.03530	0.00004	0.012	49.18	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.01190		0.00001		0.03510	0.00004	0.012	49.34	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.01200		0.00001		0.03500	0.00004	0.012	49.51	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.01230		0.00001		0.03310	0.00003	0.012	51.66	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.01260		0.00001		0.03220	0.00003	0.013	52.81	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	0.02050		0.00002		0.04450	0.00004	0.020	57.58	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.05440		0.00005		0.17320	0.00017	0.054	69.50	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.09980		0.00010		0.37430	0.00037	0.100	79.04	0.00	0.00	0	7,100.00
\$ / R	On 19/03/2019	Any day expiry			14.42010		14.42010		14.49560	14.49560		11.21	0.00	666,992,400.00	46,000	46,000.00
\$ / R	On 19/03/2019	Any day expiry	14.13	Call	296.75490		0.29675		377.65140	0.37765	296.755	13.43	0.93	0.00	0	50,000.00
\$ / R	On 20/03/2019	Any day expiry			14.42180		14.42180		14.49730	14.49730		12.29	0.00	0.00	0	0.00
\$ / R	On 20/03/2019	Any day expiry	14.20	Put	20.33130		0.02033		25.09360	0.02509	20.331	13.69	0.16	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry			14.42520		14.42520		14.50070	14.50070		13.47	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	630.18420		0.63018		704.65960	0.70466	630.184	17.79	0.96	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Put	39.27790		0.03928		32.43130	0.03243	39.278	15.13	0.22	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	264.47790		0.26448		333.13130	0.33313	264.478	15.13	0.78	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.53	Put	172.39200		0.17239		137.14890	0.13715	172.392	14.04	0.64	0.00	0	30,000.00
\$ / R	On 25/03/2019	Any day expiry			14.43030		14.43030		14.50590	14.50590		13.14	0.00	72,533,000.00	5,000	13,500.00
\$ / R	On 25/03/2019	Any day expiry	14.37	Put	100.44410		0.10044		83.05470	0.08305	100.444	13.50	0.42	0.00	0	20,000.00
\$ / R	On 25/03/2019	Any day expiry	14.37	Call	160.74410		0.16074		218.95470	0.21895	160.744	13.50	0.58	0.00	0	20,000.00

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 27/03/2019	Any day expiry										
					14.43370	14.43370	14.50940	14.50940		13.50	0.00	0.00	0	0.00
\$ / R	13.88	Put	On 27/03/2019	Any day expiry	14.33570	0.01434	10.42830	0.01043	14.336	15.37	0.08	0.00	0	32,000.00
\$ / R	14.00	Put	On 27/03/2019	Any day expiry	25.26860	0.02527	19.25540	0.01926	25.269	14.97	0.13	0.00	0	65,000.00
\$ / R			On 28/03/2019	Any day expiry	14.43540	14.43540	14.51110	14.51110		13.62	0.00	0.00	0	0.00
\$ / R	13.84	Call	On 28/03/2019	Any day expiry	608.82900	0.60883	680.03310	0.68003	608.829	15.38	0.93	0.00	0	15,000.00
\$ / R	14.00	Call	On 28/03/2019	Any day expiry	463.53860	0.46354	531.70170	0.53170	463.539	14.92	0.86	0.00	0	6,500.00
\$ / R	14.18	Call	On 28/03/2019	Any day expiry	315.12870	0.31513	378.13320	0.37813	315.129	14.40	0.75	0.00	0	15,000.00
\$ / R	14.50	Put	On 28/03/2019	Any day expiry	184.97370	0.18497	152.92060	0.15292	184.974	13.81	0.56	0.00	0	20,000.00
\$ / R			On 29/03/2019	Any day expiry	14.43710	14.43710	14.51280	14.51280		13.74	0.00	0.00	0	3,409.00
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	0.18620	0.00019	0.26910	0.00027	0.186	17.87	0.00	0.00	0	500.00
\$ / R	13.45	Put	On 29/03/2019	Any day expiry	2.03860	0.00204	1.72590	0.00173	2.039	16.27	0.01	0.00	0	600.00
\$ / R	13.87	Call	On 29/03/2019	Any day expiry	583.65020	0.58365	654.24820	0.65425	583.650	15.01	0.92	0.00	0	600.00
\$ / R	14.20	Put	On 29/03/2019	Any day expiry	68.48630	0.06849	55.30590	0.05531	68.486	14.29	0.27	0.00	0	250.00
\$ / R	14.25	Put	On 29/03/2019	Any day expiry	82.55250	0.08255	67.57800	0.06758	82.553	14.18	0.31	0.00	0	250.00
\$ / R	14.40	Call	On 29/03/2019	Any day expiry	175.25070	0.17525	229.40640	0.22941	175.251	13.85	0.54	0.00	0	600.00
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	75.36450	0.07536	108.66450	0.10866	75.364	14.65	0.29	0.00	0	500.00
\$ / R	15.43	Call	On 29/03/2019	Any day expiry	6.02260	0.00602	10.84900	0.01085	6.023	18.00	0.03	0.00	0	250.00
\$ / R	15.79	Call	On 29/03/2019	Any day expiry	2.05040	0.00205	3.70780	0.00371	2.050	19.76	0.01	0.00	0	250.00
\$ / R			On 01/04/2019	Any day expiry	14.44220	14.44220	14.51810	14.51810		13.77	0.00	0.00	0	10,000.00
\$ / R			On 02/04/2019	Any day expiry	14.44390	14.44390	14.51980	14.51980		13.97	0.00	0.00	0	55.00
\$ / R			On 04/04/2019	Any day expiry	14.44730	14.44730	14.52330	14.52330		14.30	0.00	0.00	0	20,000.00
\$ / R	14.00	Call	On 04/04/2019	Any day expiry	489.25700	0.48926	553.51080	0.55351	489.257	14.01	0.84	0.00	0	30,000.00
\$ / R			On 05/04/2019	Any day expiry	14.44900	14.44900	14.52510	14.52510		14.45	0.00	0.00	0	2,025.00
\$ / R	13.76	Put	On 05/04/2019	Any day expiry	11.38150	0.01138	9.22310	0.00922	11.382	13.09	0.06	0.00	0	100.00
\$ / R	14.20	Put	On 05/04/2019	Any day expiry	91.96930	0.09197	75.95860	0.07596	91.969	13.95	0.30	0.00	0	35,000.00
\$ / R	14.35	Call	On 05/04/2019	Any day expiry	249.77210	0.24977	303.61650	0.30362	249.772	14.25	0.59	0.00	0	100.00
\$ / R			On 15/04/2019	Any day expiry	14.46600	14.46600	14.54260	14.54260		14.69	0.00	14,774,904.00	1,020	1,280.00
\$ / R			On 26/04/2019	Any day expiry	14.48480	14.48480	14.56170	14.56170		15.52	0.00	0.00	0	349.00
\$ / R			On 29/04/2019	Any day expiry	14.48990	14.48990	14.56690	14.56690		15.51	0.00	0.00	0	15.00
\$ / R			On 30/04/2019	Any day expiry	14.49160	14.49160	14.56870	14.56870		15.59	0.00	0.00	0	2,012.00
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	6.89800	0.00690	6.07470	0.00607	6.898	15.51	0.02	0.00	0	3,000.00
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	1,029.78180	1.02978	1,103.88880	1.10389	1,029.782	14.67	0.92	0.00	0	2,500.00
\$ / R	14.20	Put	On 30/04/2019	Any day expiry	182.10490	0.18210	162.33260	0.16233	182.105	15.07	0.34	0.00	0	250.00
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	202.50500	0.20250	181.05340	0.18105	202.505	15.15	0.37	0.00	0	250.00
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	199.42080	0.19942	232.61640	0.23262	199.421	16.67	0.36	0.00	0	500.00
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	68.57170	0.06857	83.34120	0.08334	68.572	18.94	0.14	0.00	0	250.00
\$ / R	15.96	Call	On 30/04/2019	Any day expiry	42.27670	0.04228	52.23720	0.05224	42.277	19.89	0.09	0.00	0	250.00
\$ / R			On 09/05/2019	Any day expiry	14.50700	14.50700	14.58430	14.58430		15.83	0.00	0.00	0	25,000.00
\$ / R	13.72	Call	On 09/05/2019	Any day expiry	856.16200	0.85616	925.03380	0.92503	856.162	14.64	0.84	0.00	0	50,000.00
\$ / R	14.20	Call	On 09/05/2019	Any day expiry	515.73260	0.51573	572.79580	0.57280	515.733	15.32	0.65	0.00	0	50,000.00
\$ / R			On 13/05/2019	Any day expiry	14.51390	14.51390	14.59130	14.59130		15.86	0.00	0.00	0	93.00
\$ / R			On 20/05/2019	Any day expiry	14.52590	14.52590	14.60350	14.60350		16.05	0.00	0.00	0	0.00
\$ / R	14.25	Call	On 20/05/2019	Any day expiry	533.23270	0.53323	587.63850	0.58764	533.233	15.55	0.63	0.00	0	61,000.00
\$ / R	15.25	Call	On 20/05/2019	Any day expiry	179.24120	0.17924	204.02730	0.20403	179.241	17.90	0.27	0.00	0	40,000.00

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 20/05/2019	Any day expiry	15.50	Call	135.85080		0.13585	156.03500	0.15604	135.851	18.51	0.22	0.00	0	21,000.00	
\$ / R	On 29/05/2019	Any day expiry			14.54150		14.54150	14.61920	14.61920		15.99	0.00	0.00	0	387.00	
\$ / R	On 31/05/2019	Any day expiry			14.54500		14.54500	14.62270	14.62270		16.00	0.00	0.00	0	416.00	
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	17.45190		0.01745	17.12090	0.01712	17.452	14.52	0.04	0.00	0	500.00	
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	257.34350		0.25734	234.46990	0.23447	257.343	15.45	0.35	0.00	0	250.00	
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	278.85920		0.27886	254.64370	0.25464	278.859	15.53	0.37	0.00	0	250.00	
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	267.86320		0.26786	299.51970	0.29952	267.863	17.13	0.36	0.00	0	500.00	
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	122.73070		0.12273	139.59070	0.13959	122.731	18.98	0.18	0.00	0	250.00	
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	85.60220		0.08560	98.67070	0.09867	85.602	19.75	0.13	0.00	0	250.00	
\$ / R	On 03/06/2019	Any day expiry			14.55020		14.55020	14.62790	14.62790		15.92	0.00	0.00	0	0.00	
\$ / R	On 04/06/2019	Any day expiry			14.55190		14.55190	14.62970	14.62970		15.93	0.00	0.00	0	74.00	
\$ / R	On 10/06/2019	Any day expiry			14.56230		14.56230	14.64010	14.64010		15.88	0.00	0.00	0	0.00	
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	142.61390		0.14261	129.83070	0.12983	142.614	14.78	0.23	0.00	0	45,000.00	
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	217.05120		0.21705	198.11070	0.19811	217.051	15.12	0.30	0.00	0	18,000.00	
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	251.84480		0.25184	230.65920	0.23066	251.845	15.26	0.34	0.00	0	18,000.00	
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	294.19540		0.29420	270.44060	0.27044	294.195	15.42	0.37	0.00	0	18,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future			14.56920		14.56920	14.64710	14.64710		15.91	0.00	2,285,863,772.40	156,897	483,955.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.57960		0.00058	0.58330	0.00058	0.580	20.97	0.00	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	9.57300		0.00957	9.53200	0.00953	9.573	17.08	0.02	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	15.65730		0.01566	15.88390	0.01588	15.657	15.80	0.03	0.00	0	1,050.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	17.93240		0.01793	18.26330	0.01826	17.932	15.45	0.04	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	22.65160		0.02265	23.19400	0.02319	22.652	14.87	0.05	0.00	0	2,100.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	24.62150		0.02462	25.24830	0.02525	24.622	14.66	0.05	0.00	0	911.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	25.31860		0.02532	25.97470	0.02597	25.319	14.59	0.05	0.00	0	165,703.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	29.15890		0.02916	29.94560	0.02995	29.159	14.25	0.06	0.00	0	14,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	42.09950		0.04210	38.26800	0.03827	42.099	14.36	0.09	0.00	0	30,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	43.17120		0.04317	39.24090	0.03924	43.171	14.37	0.09	0.00	0	4,582.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	48.85330		0.04885	44.39810	0.04440	48.853	14.41	0.10	0.00	0	143,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	55.09290		0.05509	50.06750	0.05007	55.093	14.45	0.11	0.00	0	4,317.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	1,146.68200		1.14668	1,217.55250	1.21755	1,146.682	14.57	0.86	0.00	0	7,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	1,064.96800		1.06497	1,134.25330	1.13425	1,064.968	14.65	0.84	0.00	0	700.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	95.76800		0.09577	87.15330	0.08715	95.768	14.65	0.16	0.00	0	700.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	149.36120		0.14936	136.34920	0.13635	149.361	14.83	0.23	0.00	0	25,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	839.15720		0.83916	901.67930	0.90168	839.157	14.92	0.75	0.00	0	100.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	173.09200		0.17309	157.49350	0.15749	173.092	14.94	0.26	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	785.27830		0.78528	845.99320	0.84599	785.278	15.05	0.72	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	772.18310		0.77218	832.43610	0.83244	772.183	15.08	0.71	0.00	0	23,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	202.98310		0.20298	185.33610	0.18534	202.983	15.08	0.29	0.00	0	301,700.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	224.60320		0.22460	205.53760	0.20554	224.603	15.17	0.31	0.00	0	2,100.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	228.33910		0.22834	209.03480	0.20903	228.339	15.18	0.31	0.00	0	39,589.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	280.35720		0.28036	257.86240	0.25786	280.357	15.38	0.35	0.00	0	13,600.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	302.07110		0.30207	278.31910	0.27832	302.071	15.46	0.37	0.00	0	1,982.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	324.72690		0.32473	299.70180	0.29970	324.727	15.53	0.39	0.00	0	30,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	567.51780		0.56752	619.10940	0.61911	567.518	15.61	0.59	0.00	0	1,050.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	532.09890	0.53210	581.88140	0.58188	532.099	15.71	0.57	0.00	0	30.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	393.10860	0.39311	364.47510	0.36448	393.109	15.74	0.44	0.00	0	31,500.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	458.44310	0.45844	503.42410	0.50342	458.443	15.98	0.51	0.00	0	1,000.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	498.95220	0.49895	463.64980	0.46365	498.952	16.09	0.50	0.00	0	8,203.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	511.07220	0.51107	474.81870	0.47482	511.072	16.14	0.51	0.00	0	1,000.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	392.84210	0.39284	431.92220	0.43192	392.842	16.37	0.46	0.00	0	1,000.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	368.51600	0.36852	405.85030	0.40585	368.516	16.53	0.43	0.00	0	30,000.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	312.52790	0.31253	345.59540	0.34560	312.528	16.94	0.38	0.00	0	17,500.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	285.17680	0.28518	316.02550	0.31603	285.177	17.16	0.35	0.00	0	2,900.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	237.57580	0.23758	264.32750	0.26433	237.576	17.62	0.30	0.00	0	14,000.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	233.25890	0.23326	259.66070	0.25966	233.259	17.66	0.30	0.00	0	1,980.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	197.90370	0.19790	221.14790	0.22115	197.904	18.06	0.26	0.00	0	146,182.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	180.75150	0.18075	202.31270	0.20231	180.752	18.28	0.24	0.00	0	143,800.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	174.34210	0.17434	195.26080	0.19526	174.342	18.37	0.23	0.00	0	39,589.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	151.05540	0.15106	169.57900	0.16958	151.055	18.72	0.21	0.00	0	1,000.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	139.46720	0.13947	156.75620	0.15676	139.467	18.92	0.19	0.00	0	6,800.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	135.82430	0.13582	152.72090	0.15272	135.824	18.99	0.19	0.00	0	911.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	126.61460	0.12661	142.50600	0.14251	126.615	19.17	0.18	0.00	0	5,020.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	116.78890	0.11679	131.90880	0.13191	116.789	19.35	0.16	0.00	0	6,800.00		
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	18.10530	0.01811	22.15770	0.02216	18.105	21.75	0.03	0.00	0	8,203.00		
\$ / R	On 20/06/2019	Any day expiry			14.57970	14.57970	14.65770	14.65770		15.96	0.00	0.00	0	0.00		
\$ / R	On 28/06/2019	Any day expiry			14.59370	14.59370	14.67180	14.67180		15.97	0.00	0.00	0	2,607.00		
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	34.95990	0.03496	33.29360	0.03329	34.960	14.77	0.07	0.00	0	500.00		
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	231.17050	0.23117	211.46050	0.21146	231.170	15.11	0.30	0.00	0	29,000.00		
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	302.55570	0.30256	278.82280	0.27882	302.556	15.38	0.35	0.00	0	250.00		
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	324.42510	0.32443	299.55060	0.29955	324.425	15.45	0.37	0.00	0	250.00		
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	306.12190	0.30612	337.21160	0.33721	306.122	17.17	0.35	0.00	0	500.00		
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	267.46760	0.26747	295.41760	0.29542	267.468	17.51	0.32	0.00	0	29,000.00		
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	158.77520	0.15878	176.76090	0.17676	158.775	18.84	0.20	0.00	0	250.00		
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	117.39020	0.11739	131.95970	0.13196	117.390	19.49	0.15	0.00	0	250.00		
\$ / R	On 01/07/2019	Any day expiry			14.59900	14.59900	14.67710	14.67710		15.92	0.00	0.00	0	55.00		
\$ / R	On 03/07/2019	Any day expiry			14.60250	14.60250	14.68060	14.68060		15.94	0.00	0.00	0	0.00		
\$ / R	On 31/07/2019	Any day expiry			14.65150	14.65150	14.72990	14.72990		15.97	0.00	0.00	0	682.00		
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	55.47030	0.05547	52.00950	0.05201	55.470	14.80	0.09	0.00	0	500.00		
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	346.67190	0.34667	322.50950	0.32251	346.672	15.35	0.35	0.00	0	250.00		
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	368.78990	0.36879	343.65620	0.34366	368.790	15.42	0.37	0.00	0	250.00		
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	348.08980	0.34809	378.76260	0.37876	348.090	17.24	0.35	0.00	0	500.00		
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	197.86840	0.19787	217.54670	0.21755	197.868	18.72	0.22	0.00	0	250.00		
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	152.28590	0.15229	168.63430	0.16863	152.286	19.26	0.17	0.00	0	250.00		
\$ / R	On 01/08/2019	Any day expiry			14.65320	14.65320	14.73160	14.73160		15.98	0.00	0.00	0	55.00		
\$ / R	On 13/08/2019	Any day expiry			14.67430	14.67430	14.75270	14.75270		15.93	0.00	0.00	0	0.00		
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	494.83840	0.49484	465.77580	0.46578	494.838	15.70	0.43	0.00	0	3,147.00		
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	191.92590	0.19193	211.09220	0.21109	191.926	18.88	0.20	0.00	0	3,147.00		
\$ / R	On 30/08/2019	Any day expiry			14.70410	14.70410	14.78200	14.78200		15.99	0.00	0.00	0	1,678.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	73.45040	0.07345	68.54900	0.06855	73.450	14.79	0.10	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	380.57660	0.38058	356.61510	0.35662	380.577	15.33	0.35	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	402.80050	0.40280	377.95960	0.37796	402.801	15.39	0.36	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	374.53570	0.37454	404.34630	0.40435	374.536	17.35	0.34	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	224.88830	0.22489	245.63670	0.24564	224.888	18.69	0.22	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	177.01930	0.17702	194.08330	0.19408	177.019	19.19	0.18	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry	14.70940		14.70940	14.70940	14.78720	14.78720		15.95	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry	14.71290		14.71290	14.71290	14.79060	14.79060		15.96	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.71470	14.71470	14.79240	14.79240		15.96	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	58.84300	0.05884	64.39620	0.06440	58.843	22.89	0.06	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry			14.72870	14.72870	14.75600	14.75600		16.03	0.00	53,372,452.00	3,617	3,617.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.73400	14.73400	14.81160	14.81160		16.00	0.00	18,947,924.00	1,286	27,882.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	4.68440	0.00468	4.59910	0.00460	4.684	18.55	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	38.84840	0.03885	36.37600	0.03638	38.848	15.01	0.06	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	67.84510	0.06785	64.27200	0.06427	67.845	14.77	0.09	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	83.87490	0.08387	79.75340	0.07975	83.875	14.68	0.11	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	100.17220	0.10017	95.51610	0.09552	100.172	14.59	0.13	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	114.38460	0.11438	109.27490	0.10927	114.385	14.53	0.14	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,287.98360	1.28798	1,352.78960	1.35279	1,287.984	14.79	0.78	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	217.81130	0.21781	204.28430	0.20428	217.811	14.82	0.23	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	238.21020	0.23821	223.62800	0.22363	238.210	14.87	0.24	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	303.33340	0.30333	285.52800	0.28553	303.333	15.00	0.29	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	313.98830	0.31399	295.68250	0.29568	313.988	15.02	0.30	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	361.97730	0.36198	340.35400	0.34035	361.977	15.17	0.33	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	400.59420	0.40059	377.34300	0.37734	400.594	15.29	0.35	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	441.43450	0.44143	416.53080	0.41653	441.434	15.41	0.37	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	469.87890	0.46988	443.87260	0.44387	469.879	15.49	0.39	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	519.41970	0.51942	491.56830	0.49157	519.420	15.62	0.41	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	773.97210	0.77397	822.98080	0.82298	773.972	15.67	0.58	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	620.70220	0.62070	589.34780	0.58935	620.702	15.87	0.46	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	738.00990	0.73801	702.53110	0.70253	738.010	16.16	0.50	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	566.86860	0.56687	606.38700	0.60639	566.869	16.39	0.46	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	556.43780	0.55644	595.44420	0.59544	556.438	16.44	0.46	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	513.40170	0.51340	550.25030	0.55025	513.402	16.64	0.43	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,094.14510	1.09415	1,049.92870	1.04993	1,094.145	16.99	0.62	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	413.97130	0.41397	445.14740	0.44515	413.971	17.20	0.36	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,227.70190	1.22770	1,180.37460	1.18037	1,227.702	17.28	0.65	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	334.03770	0.33404	360.03880	0.36004	334.038	17.80	0.30	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	157.38800	0.15739	172.36850	0.17237	157.388	19.52	0.16	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	151.89660	0.15190	166.44450	0.16644	151.897	19.60	0.15	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	147.48410	0.14748	161.68120	0.16168	147.484	19.66	0.15	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	116.30940	0.11631	127.94310	0.12794	116.309	20.18	0.12	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	104.96950	0.10497	115.04060	0.11504	104.970	20.54	0.11	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	101.28290	0.10128	111.05050	0.11105	101.283	20.68	0.10	0.00	0	2,571.00

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	18.47	Call	80.67640	0.08068	88.71860	0.08872	80.676	21.67	0.08	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.75890	14.75890	14.83810	14.83810		15.99	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	89.51150	0.08951	83.49690	0.08350	89.511	14.69	0.11	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	409.56790	0.40957	384.89930	0.38490	409.568	15.28	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	431.87650	0.43188	406.39410	0.40639	431.877	15.34	0.36	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	404.96560	0.40497	435.17420	0.43517	404.966	17.43	0.34	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	254.21530	0.25422	276.09970	0.27610	254.215	18.67	0.23	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	202.65220	0.20265	220.92450	0.22092	202.652	19.15	0.19	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.76250	14.76250	14.84190	14.84190		16.01	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.81470	14.81470	14.89510	14.89510		16.06	0.00	0.00	0	108.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	103.97220	0.10397	96.20530	0.09621	103.972	14.58	0.12	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	436.77250	0.43677	411.13450	0.41113	436.773	15.29	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	459.18740	0.45919	432.80060	0.43280	459.187	15.35	0.35	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	429.38660	0.42939	459.71410	0.45971	429.387	17.63	0.34	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	279.24250	0.27924	302.31860	0.30232	279.243	18.77	0.23	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	227.82290	0.22782	247.53190	0.24753	227.823	19.23	0.20	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.86700	14.86700	14.94830	14.94830		16.11	0.00	0.00	0	52.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	115.15990	0.11516	105.90090	0.10590	115.160	14.44	0.12	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	458.86550	0.45887	432.76170	0.43276	458.866	15.27	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	481.33590	0.48134	454.51250	0.45451	481.336	15.34	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	453.69760	0.45370	484.10940	0.48411	453.698	17.76	0.33	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	302.91410	0.30291	326.56630	0.32657	302.914	18.83	0.24	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	251.52470	0.25152	271.98320	0.27198	251.525	19.27	0.20	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.87230	14.87230	14.95380	14.95380		16.09	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.87590	14.87590	14.95760	14.95760		16.16	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.89190	14.89190	14.97430	14.97430		16.16	0.00	172,746,040.00	11,600	22,743.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	16.18000	0.01618	14.69100	0.01469	16.180	13.53	0.02	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	99.70510	0.09971	88.77270	0.08877	99.705	14.29	0.11	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	120.73490	0.12073	108.83360	0.10883	120.735	14.39	0.12	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	275.15040	0.27515	258.62950	0.25863	275.150	14.88	0.23	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	318.79040	0.31879	300.51780	0.30052	318.790	14.97	0.26	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	366.63190	0.36663	346.54620	0.34655	366.632	15.06	0.28	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	388.43380	0.38843	367.55910	0.36756	388.434	15.10	0.30	0.00	0	15,500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	414.85830	0.41486	393.04930	0.39305	414.858	15.14	0.31	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	418.71910	0.41872	0.00000	0.00000	418.719	15.15	0.31	19,248,757.92	4,150	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	566.67370	0.56667	537.13330	0.53713	566.674	15.53	0.38	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	535.18400	0.53518	569.28720	0.56929	535.184	17.37	0.37	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	445.31740	0.44532	475.18170	0.47518	445.317	17.95	0.32	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	435.37740	0.43538	464.75320	0.46475	435.377	18.02	0.31	0.00	0	15,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	416.27910	0.41628	0.00000	0.00000	416.279	18.16	0.30	37,518,723.65	8,300	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	412.58160	0.41258	440.81850	0.44082	412.582	18.19	0.30	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	329.11240	0.32911	353.69110	0.35369	329.112	18.74	0.25	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	304.13920	0.30414	327.33330	0.32733	304.139	18.93	0.23	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	258.09440	0.25809	278.63720	0.27864	258.094	19.34	0.20	0.00	0	1,000.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	91.13270	0.09113	102.67020	0.10267	91.133	22.31	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.92480	14.92480	15.00720	15.00720		16.13	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	125.13660	0.12514	114.35450	0.11435	125.137	14.25	0.13	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	479.40050	0.47940	455.07130	0.45507	479.401	15.23	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	501.93130	0.50193	475.31380	0.47531	501.931	15.30	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	477.14330	0.47714	507.89250	0.50789	477.143	17.88	0.33	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	327.96440	0.32796	352.36210	0.35236	327.964	18.87	0.24	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	276.75010	0.27675	298.16360	0.29816	276.750	19.30	0.21	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.92850	14.92850	15.01090	15.01090		16.20	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.98160	14.98160	15.06460	15.06460		16.23	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			15.03300	15.03300	15.11710	15.11710		16.26	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			15.03860	15.03860	15.12270	15.12270		16.24	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.06460	15.06460	15.14890	15.14890		16.23	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	18.39710	0.01840	16.94420	0.01694	18.397	12.35	0.03	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	451.65440	0.45165	429.51190	0.42951	451.654	15.16	0.29	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	350.22730	0.35023	374.52970	0.37453	350.227	19.26	0.23	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.09710	15.09710	15.18160	15.18160		16.39	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.14890	15.14890	15.23350	15.23350		16.60	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.21400	15.21400	15.29890	15.29890		16.83	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.23320	15.23320	15.31810	15.31810		16.95	0.00	0.00	0	700.00
\$ / R	On 28/07/2020	Any day expiry			15.32520	15.32520	15.41260	15.41260		16.96	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.42160	15.42160	15.51140	15.51140		16.84	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.41840	14.41840	14.49380	14.49380		9.10	0.00	72,092.00	5	66.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.56920	14.56920	14.64710	14.64710		15.91	0.00	72,846.00	5	470.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.73400	14.73400	14.81160	14.81160		16.00	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.89190	14.89190	14.97430	14.97430		16.16	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.06460	15.06460	15.14890	15.14890		16.23	0.00	0.00	0	0.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.13840	19.13840	19.20120	19.20120		14.88	0.00	35,846,223.20	1,873	38,230.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	0.54890	0.00055	2.19550	0.00220	0.549	25.59	0.00	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	194.51380	0.19451	263.70780	0.26371	194.514	16.23	0.69	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	133.93750	0.13394	118.92790	0.11893	133.938	15.31	0.57	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	3.58740	0.00359	10.23270	0.01023	3.587	24.21	0.02	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	1.82510	0.00183	6.41030	0.00641	1.825	25.74	0.01	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	0.03150	0.00003	0.33790	0.00034	0.031	35.33	0.00	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			19.17450	19.17450	19.23740	19.23740		14.94	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			19.22890	19.22890	19.29290	19.29290		14.62	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			19.26410	19.26410	19.32850	19.32850		14.75	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			19.27370	19.27370	19.33830	19.33830		14.66	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.42230	19.42230	19.48810	19.48810		14.98	0.00	55,800,267.90	2,873	199,973.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	1,539.83230	1.53983	1,602.77550	1.60278	1,539.832	15.19	0.85	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.72910	19.72910	19.79410	19.79410		14.88	0.00	0.00	0	19,514.00
£ / R	On 13/12/2019	Foreign Exchange Future			20.01890	20.01890	20.09140	20.09140		15.05	0.00	20,018.90	1	12,846.00

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	18.75	Put	491.39560		0.49140		478.45990	0.47846	491.396	14.97	0.28	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	414.77670		0.41478		440.57380	0.44057	414.777	16.29	0.26	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.33600		20.33600		20.41270	20.41270		15.17	0.00	0.00	0	4,674.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12940		0.12940		0.12990	0.12990		17.18	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13160		0.13160		0.13220	0.13220		17.61	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13410		0.13410		0.13470	0.13470		17.55	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13650		0.13650		0.13710	0.13710		19.00	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13920		0.13920		0.13980	0.13980		18.96	0.00	0.00	0	0.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.35030		16.35030		16.38700	16.38700		8.06	0.00	294,812,259.30	18,031	32,226.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	352.23200		0.35223		393.25740	0.39326	352.232	12.46	0.97	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			16.38720		16.38720		16.42410	16.42410		12.34	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			16.44310		16.44310		16.48090	16.48090		13.45	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			16.47950		16.47950		16.51760	16.51760		14.25	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry			16.62950		16.62950		16.66870	16.66870		14.68	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.64290		16.64290		16.68220	16.68220		14.68	0.00	43,504,540.60	2,614	121,404.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	53.09570		0.05310		56.07720	0.05608	53.096	13.01	0.10	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	487.57330		0.48757		520.78530	0.52079	487.573	14.67	0.52	0.00	0	300.00
€ / R	On 14/08/2019	Any day expiry			16.84990		16.84990		16.89000	16.89000		14.75	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	105.80890		0.10581		116.93700	0.11694	105.809	18.71	0.11	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.96270		16.96270		17.00160	17.00160		14.75	0.00	56,808,082.30	3,349	43,128.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	172.03060		0.17203		172.36530	0.17237	172.031	13.58	0.18	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	334.68510		0.33469		356.04260	0.35604	334.685	16.60	0.28	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	278.94560		0.27895		298.01450	0.29801	278.946	17.07	0.24	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.26910		17.26910		17.31370	17.31370		14.99	0.00	257,741,317.50	14,925	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	25.05540		0.02506		24.92360	0.02492	25.055	14.45	0.03	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	38.38500		0.03838		36.75380	0.03675	38.385	14.17	0.04	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	237.01060		0.23701		236.84680	0.23685	237.011	13.81	0.20	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	366.45870		0.36646		365.31980	0.36532	366.459	13.98	0.27	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	299.92160		0.29992		318.77380	0.31877	299.922	17.96	0.21	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	216.98980		0.21699		231.94330	0.23194	216.990	18.88	0.16	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			17.48480		17.48480		17.53120	17.53120		15.13	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,401.14160		1.40114		1,443.76590	1.44377	1,401.142	14.25	0.67	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,264.02900		1.26403		1,305.30530	1.30531	1,264.029	14.52	0.62	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	1,219.51870		1.21952		1,260.29660	1.26030	1,219.519	14.61	0.61	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	1,185.92630		1.18593		1,226.30280	1.22630	1,185.926	14.68	0.60	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.60890		17.60890		17.65660	17.65660		15.15	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.47000		96.47000		96.57000	96.57000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			629.93400		629.93400		628.13100	628.13100			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			641.73300		641.73300		639.89800	639.89800			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			655.19600		655.19600		653.32400	653.32400			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
AL7T	On 02/05/2019	Index Future			727.73800		727.73800		724.27800	724.27800			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			741.36900		741.36900		737.84600	737.84600			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			756.92300		756.92300		753.32800	753.32800			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			659.25400		659.25400		655.74800	655.74800			0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future			671.60300		671.60300		668.03200	668.03200			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future			685.69300		685.69300		682.04900	682.04900			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.22030		10.22030		10.22480	10.22480		9.08	0.00	54,239,132.10	5,307	3,689.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.34110		10.34110		10.34680	10.34680		12.00	0.00	24,239,538.40	2,344	17,563.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.47640		10.47640		10.48140	10.48140		11.97	0.00	18,134,648.40	1,731	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.60740		10.60740		10.61560	10.61560		12.22	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	307.85610		0.30786		316.11610	0.31612	307.856	12.85	0.39	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.75150		10.75150		10.76090	10.76090		12.40	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.80260		10.80260		10.88090	10.88090		10.86	0.00	10,802,600.00	1,000	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.93800		10.93800		11.01870	11.01870		13.89	0.00	5,469,000.00	500	900.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.08510		11.08510		11.16550	11.16550		13.83	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.22620		11.22620		11.30910	11.30910		13.69	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.38220		11.38220		11.46640	11.46640		13.61	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.39300		14.39300		14.43770	14.43770		14.67	0.00	1,439,300.00	100	893.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.66350		14.66350		14.71030	14.71030		14.78	0.00	0.00	0	1,393.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.96070		14.96070		15.00670	15.00670		15.21	0.00	0.00	0	100.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.24440		15.24440		15.29600	15.29600		15.83	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.56100		15.56100		15.61580	15.61580		16.15	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.19080		2.19080		2.19600	2.19600		11.05	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.23110		2.23110		2.23670	2.23670		13.92	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.27550		2.27550		2.28080	2.28080		13.83	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.31790		2.31790		2.32390	2.32390		13.78	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.36490		2.36490		2.37130	2.37130		13.98	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

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
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	10.90562		76.63158		10.97810	76.20855			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	11.00970		78.06695		11.08475	77.63611			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.11822		75.90887		11.19615	75.46916			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	11.16236		78.38868		11.23494	77.90583			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.26448		79.85726		11.33958	79.36551			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.37109		77.26683		11.44905	76.76494			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	652.80800		652.80800		649.21400	649.21400			0.00	0.00	0	448.00
GOVI	On 01/08/2019	GOVI	665.03600		665.03600		661.37600	661.37600			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI	678.98900		678.98900		675.25300	675.25300			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.83690		1.83690		1.84650	1.84650		13.47	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.86060		1.86060		1.87020	1.87020		15.72	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.88570		1.88570		1.89510	1.89510		16.08	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.90890		1.90890		1.91880	1.91880		16.03	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	133.95174		133.95174		133.93828	133.93828			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future	135.03651		135.03651		135.02311	135.02311			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.90415		137.90415		137.89069	137.89069			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	100.50915		100.50915		100.52649	100.52649			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future	102.41644		102.41644		102.43422	102.43422			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future	103.48360		103.48360		103.50207	103.50207			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	102.42687		102.42687		102.44428	102.44428			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	104.37051		104.37051		104.38847	104.38847			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	105.40303		105.40303		105.42155	105.42155			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	122.48775		122.48775		122.32676	122.32676			0.00	0.00	0	10,895.00
I2038	On 01/08/2019	Bond Future	123.17291		123.17291		123.00902	123.00902			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future	125.78861		125.78861		125.62157	125.62157			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	114.57664		114.57664		114.38089	114.38089			0.00	0.00	0	12,523.00

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
I2046	On 01/08/2019	Bond Future		116.75071	116.75071		116.55157	116.55157			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		117.48966	117.48966		117.28645	117.28645			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		120.23934	120.23934		120.25950	120.25950			0.00	0.00	0	10,684.00
I2050	On 01/08/2019	Bond Future		120.70320	120.70320		120.72393	120.72393			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		123.26637	123.26637		123.28775	123.28775			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		257.00700	257.00700		256.98300	256.98300			0.00	0.00	0	735.00
IGOV	On 01/08/2019	Index Future		261.88400	261.88400		261.86000	261.86000			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future		267.44400	267.44400		267.42100	267.42100			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14380	0.14380		0.14460	0.14460			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14320	0.14320		0.14440	0.14440			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.14270	0.14270		0.14390	0.14390			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.14180	0.14180		0.14370	0.14370			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13940	0.13940		0.14220	0.14220			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.68760	1.68760		1.68800	1.68800		10.89	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.71090	1.71090		1.71150	1.71150		12.80	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future		1.73620	1.73620		1.73670	1.73670		13.07	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future		1.75990	1.75990		1.76090	1.76090		13.02	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.88230	9.88230		9.87840	9.87840		10.54	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		10.00210	10.00210		9.99960	9.99960		13.02	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		10.13210	10.13210		10.12890	10.12890		13.04	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.25490	10.25490		10.25560	10.25560		13.25	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.38840	10.38840		10.39000	10.39000		13.42	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.34640	1.34640		1.34900	1.34900			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.35290	1.35290		1.35570	1.35570			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future		1.35850	1.35850		1.36110	1.36110			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future		1.36260	1.36260		1.36550	1.36550			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future		1.32740	1.32740		1.32480	1.32480			0.00	6,637.00	5	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future		1.33310	1.33310		1.33050	1.33050			0.00	6,665.50	5	5.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future		1.33900	1.33900		1.33640	1.33640			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future		1.34430	1.34430		1.34170	1.34170			0.00	0.00	0	2,219.00

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			1.34990		1.34990		1.34750	1.34750			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.13400		1.13400		1.13060	1.13060			0.00	5,670.00	5	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.14230		1.14230		1.13890	1.13890			0.00	5,711.50	5	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15130		1.15130		1.14790	1.14790			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.15960		1.15960		1.15620	1.15620			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.16890		1.16890		1.16550	1.16550			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.70253		113.79672		8.78016	113.34485		6.28	0.00	0.00	0	88,059.00
R186	On 02/05/2019	Bond Future	8.50	Call	528.43000		0.52843		404.72000	0.40472	528.430	6.13	0.32	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	799.75000		0.79975		630.97000	0.63097	799.750	6.20	0.43	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	879.11000		0.87911		698.45000	0.69845	879.110	6.22	0.46	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,021.63000		1.02163		820.93000	0.82093	1,021.630	6.25	0.50	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,345.57000		1.34557		1,104.75000	1.10475	1,345.570	6.32	0.59	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	572.99000		0.57299		745.62000	0.74562	572.990	6.39	0.33	0.00	0	8,250.00
R186	On 02/05/2019	Bond Future	9.00	Put	412.68000		0.41268		550.18000	0.55018	412.680	6.47	0.25	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,131.18000		2.13118		1,816.81000	1.81681	2,131.180	6.47	0.75	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	349.67000		0.34967		471.48000	0.47148	349.670	6.53	0.22	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,062.14000		3.06214		2,692.32000	2.69232	3,062.140	6.69	0.86	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,309.32000		3.30932		2,928.67000	2.92867	3,309.320	6.75	0.88	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	3,561.04000		3.56104		3,170.77000	3.17077	3,561.040	6.81	0.89	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	25.50000		0.02550		39.84000	0.03984	25.500	7.36	0.02	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	8.26000		0.00826		13.79000	0.01379	8.260	7.36	0.01	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	5.85000		0.00585		9.96000	0.00996	5.850	7.36	0.01	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	4.35000		0.00435		7.53000	0.00753	4.350	7.36	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.75605		110.62881		8.83743	110.16864		6.87	0.00	0.00	0	10.00
R186	On 01/08/2019	Bond Future	8.30	Call	777.04000		0.77704		658.35000	0.65835	777.040	6.50	0.29	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,865.85000		2.86585		2,585.44000	2.58544	2,865.850	7.14	0.64	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	215.48000		0.21548		260.67000	0.26067	215.480	8.04	0.08	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.80074		112.95075		8.88642	112.48123		6.57	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			300.84229		300.84229		300.95698	300.95698			0.00	0.00	0	2,350.00
R197	On 01/08/2019	Bond Future			298.99561		298.99561		299.11301	299.11301			0.00	0.00	0	40.00
R197	On 07/11/2019	Bond Future			305.34544		305.34544		305.46581	305.46581			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			233.76546		233.76546		233.80518	233.80518			0.00	0.00	0	8,666.00
R202	On 01/08/2019	Bond Future			234.18820		234.18820		234.22904	234.22904			0.00	0.00	0	0.00
R202	On 07/11/2019	Bond Future			239.16149		239.16149		239.20350	239.20350			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
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			7.80387		101.23998		7.89261	100.95258		3.00	0.00	0.00	0	66,540.00
R2023	On 01/08/2019	Bond Future			7.81644		103.13630		7.91225	102.84372		3.32	0.00	0.00	0	0.00
R2023	On 07/11/2019	Bond Future			7.81284		101.36534		7.91748	101.06683		3.23	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future			9.24062		93.76416		9.32298	93.24389		8.76	0.00	0.00	0	45,467.00
R2030	On 02/05/2019	Bond Future	8.90	Call	369.77000		0.36977		272.72000	0.27272	369.770	8.37	0.23	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,772.05000		1.77205	1,470.38000	1.47038	1,772.050	8.93	0.64	0.00	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	57.03000		0.05703	85.61000	0.08561	57.030	10.21	0.04	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.30377		91.51553		9.38926	90.98573		9.58	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	252.01000		0.25201	201.39000	0.20139	252.010	8.51	0.11	0.00	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,700.31000		1.70031	1,484.62000	1.48462	1,700.310	9.48	0.44	0.00	0.00	0	2,025.00
R2030	On 07/11/2019	Bond Future			9.35641		93.43664		9.44532	92.89585		9.33	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/05/2019	Bond Future			9.46467		91.87823		9.54692	91.31342		9.90	0.00	0.00	0	43,357.00
R2032	On 01/08/2019	Bond Future			9.52573		93.59925		9.61081	93.02404		10.36	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.58390		91.40061		9.67216	90.81354		10.61	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/05/2019	Bond Future			9.63367		95.51884		9.70559	94.96930		10.63	0.00	0.00	0	79,541.00
R2035	On 01/08/2019	Bond Future			9.69413		97.30799		9.76840	96.74830		11.15	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.75511		94.84358		9.83200	94.27233		11.48	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/05/2019	Bond Future			9.71076		92.08066		9.78271	91.52698		11.19	0.00	282,227,222.90	3,065	53,731.00
R2037	On 01/08/2019	Bond Future			9.77508		89.55021		9.84936	88.98625		12.31	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.83129		91.43011		9.90802	90.85458		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			9.80075		95.31325		9.87269	94.71878		11.59	0.00	49,372,263.50	518	24,111.00
R2040	On 02/05/2019	Bond Future	9.60	Call	876.62000		0.87662	703.19000	0.70319	876.620	11.36	0.34	0.00	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,763.99000		3.76399	3,324.64000	3.32464	3,763.990	12.42	0.78	0.00	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.86521		92.59306		9.93944	91.98758		12.78	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.92190		94.53681		9.99853	93.91890		12.58	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/05/2019	Bond Future			9.79895		92.59410		9.87081	91.98694		12.17	0.00	0.00	0	37,545.00
R2044	On 01/08/2019	Bond Future			9.86004		89.94813		9.93412	89.32970		13.44	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,242.98000		1.24298	1,081.56000	1.08156	1,242.980	12.89	0.29	0.00	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,008.38000		3.00838	2,709.68000	2.70968	3,008.380	13.59	0.52	0.00	0.00	0	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
R2044	On 01/08/2019	Bond Future	10.53	Put	1,201.87000		1.20187		1,365.57000	1.36557	1,201.870	14.84	0.24	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.91360		91.83640		9.99000	91.20519		13.27	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			9.76507		91.86403		9.83681	91.23843		12.61	0.00	0.00	0	101,942.00
R2048	On 01/08/2019	Bond Future			9.81906		93.58472		9.89290	92.94764		13.30	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.87335		91.10569		9.94952	90.45538		13.77	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			6.37020		102.81503		6.61317	102.65228		0.21	0.00	0.00	0	6,013.00
R207	On 01/08/2019	Bond Future			5.62826		101.09952		6.00720	100.93389		0.22	0.00	5,054,976.00	50	50.00
R207	On 07/11/2019	Bond Future			2.22969		103.22144		3.16795	103.05257		0.04	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			7.03616		100.17253		7.06262	100.12638		1.00	0.00	15,226,224.56	152	14,423.00
R208	On 01/08/2019	Bond Future			6.94527		102.04893		6.97583	102.00210		1.23	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.74896		100.78435		6.78558	100.73674		1.06	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future			9.58062		73.00621		9.65241	72.53729		12.05	0.00	0.00	0	102,053.00
R209	On 02/05/2019	Bond Future	9.35	Call	639.87000		0.63987		512.20000	0.51220	639.870	11.83	0.32	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,841.61000		2.84161		2,504.06000	2.50406	2,841.610	12.89	0.77	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	89.18000		0.08918		123.64000	0.12364	89.180	14.20	0.05	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	37.09000		0.03709		53.94000	0.05394	37.090	14.20	0.03	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.63449		74.37374		9.70838	73.89620		12.68	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,367.12000		1.36712		1,207.67000	1.20767	1,367.120	12.43	0.37	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,950.48000		2.95048		2,686.33000	2.68633	2,950.480	13.10	0.59	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	777.66000		0.77766		885.58000	0.88558	777.660	14.45	0.20	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.68581		72.78080		9.76204	72.29337		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			185.30290		185.30290		185.33476	185.33476			0.00	0.00	0	1,628.00



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 01/08/2019	Bond Future		188.81914	188.81914		188.85197	188.85197			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future		190.19048	190.19048		190.22440	190.22440			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		157.20452	157.20452		157.23222	157.23222			0.00	0.00	0	7,946.00
R212	On 01/08/2019	Bond Future		157.96752	157.96752		157.99601	157.99601			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future		161.32225	161.32225		161.35166	161.35166			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		9.35193	84.66717		9.43406	84.15586		9.68	0.00	0.00	0	29,065.00
R213	On 01/08/2019	Bond Future		9.40855	86.25307		9.49351	85.73232		10.18	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future		9.46511	84.50873		9.55326	83.97722		10.35	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future		9.76523	71.92338		9.83693	71.43598		12.96	0.00	0.00	0	21,863.00
R214	On 01/08/2019	Bond Future		9.81947	73.27060		9.89323	72.77415		13.61	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future		9.87409	71.50774		9.95012	71.00102		14.03	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future		10.65710	10.65710		10.69250	10.69250		10.49	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.78690	10.78690		10.82410	10.82410		13.63	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future		10.92870	10.92870		10.96660	10.96660		13.49	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future		11.06690	11.06690		11.10850	11.10850		13.64	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future		2.63150	2.63150		2.64380	2.64380		11.94	0.00	4,463,024.00	1,696	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.53330	2.53330		2.54400	2.54400		15.88	0.00	4,296,476.80	1,696	30,000.00
TRY / R	On 16/09/2019	Foreign Exchange Future		2.44450	2.44450		2.45270	2.45270		16.49	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future		2.37390	2.37390		2.38130	2.38130		18.19	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>9,018,839,122.72</b>	<b>608,856</b>	<b>10 177 466.00</b>
<b>Grand Total:</b>												<b>9,018,839,122.72</b>	<b>608,856</b>	<b>10 177 466.00</b>