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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 18/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 23/04/2019	Any day expiry	14.07470	14.07470	13.97780	13.97780		11.06	0.00	0.00	0	0.00
\$ / R	14.20	Call	36.53630	0.03654	24.56560	0.02457	36.536	12.86	0.28	0.00	0	25,000.00	
\$ / R	14.50	Call	7.27680	0.00728	5.19300	0.00519	7.277	16.46	0.06	0.00	0	50,000.00	
\$ / R	14.55	Call	5.71910	0.00572	4.09390	0.00409	5.719	17.07	0.05	0.00	0	25,000.00	
\$ / R		On 26/04/2019	Any day expiry	14.07960	14.07960	13.98280	13.98280		12.18	0.00	0.00	0	349.00
\$ / R		On 29/04/2019	Any day expiry	14.08440	14.08440	13.98770	13.98770		11.95	0.00	0.00	0	15.00
\$ / R		On 30/04/2019	Any day expiry	14.08600	14.08600	13.98940	13.98940		12.13	0.00	0.00	0	4,000.00
\$ / R	13.00	Put	0.33970	0.00034	0.71140	0.00071	0.340	16.02	0.00	0.00	0	3,000.00	
\$ / R	13.49	Call	601.97300	0.60197	511.21910	0.51122	601.973	13.84	0.96	0.00	0	2,500.00	
\$ / R	13.95	Put	70.64280	0.07064	108.74910	0.10875	70.643	12.55	0.33	0.00	0	734.00	
\$ / R	14.20	Call	80.29920	0.08030	56.61810	0.05662	80.299	12.65	0.37	0.00	0	734.00	
\$ / R	14.20	Put	194.29920	0.19430	267.21810	0.26722	194.299	12.65	0.63	0.00	0	250.00	
\$ / R	14.25	Put	230.12740	0.23013	306.93150	0.30693	230.127	12.91	0.69	0.00	0	250.00	
\$ / R	14.45	Call	29.52020	0.02952	20.26630	0.02027	29.520	13.94	0.16	0.00	0	734.00	
\$ / R	14.84	Call	6.04970	0.00605	4.30500	0.00431	6.050	16.01	0.04	0.00	0	500.00	
\$ / R	15.61	Call	0.54020	0.00054	0.38930	0.00039	0.540	20.77	0.00	0.00	0	250.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	0.17960		0.00018		0.12990	0.00013	0.180	22.42	0.00	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry			14.09740		14.09740		14.00070	14.00070		13.04	0.00	0.00	0	50,000.00
\$ / R	On 07/05/2019	Any day expiry	13.75	Put	45.71600		0.04572		72.22700	0.07223	45.716	12.95	0.20	0.00	0	22,000.00
\$ / R	On 07/05/2019	Any day expiry	13.95	Call	249.97510		0.24998		196.92580	0.19693	249.975	13.00	0.64	0.00	0	20,000.00
\$ / R	On 07/05/2019	Any day expiry	14.03	Call	202.55420		0.20255		158.31560	0.15832	202.554	13.02	0.57	0.00	0	65,000.00
\$ / R	On 09/05/2019	Any day expiry			14.10060		14.10060		14.00390	14.00390		13.39	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	425.33240		0.42533		354.58370	0.35458	425.332	12.93	0.82	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	141.22680		0.14123		113.59290	0.11359	141.227	13.79	0.42	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.10750		14.10750		14.01040	14.01040		13.65	0.00	0.00	0	93.00
\$ / R	On 15/05/2019	Any day expiry			14.11090		14.11090		14.01360	14.01360		13.95	0.00	0.00	0	2.00
\$ / R	On 17/05/2019	Any day expiry			14.11440		14.11440		14.06440	14.06440		14.19	0.00	0.00	0	0.00
\$ / R	On 17/05/2019	Any day expiry	14.40	Call	128.75880		0.12876		0.00000	0.00000	128.759	15.32	0.33	185,143,761.60	40,000	40,000.00
\$ / R	On 17/05/2019	Any day expiry	15.10	Call	28.42390		0.02842		0.00000	0.00000	28.424	17.52	0.09	50,519,324.80	40,000	40,000.00
\$ / R	On 20/05/2019	Any day expiry			14.11950		14.11950		14.02180	14.02180		14.17	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	186.81300		0.18681		157.34000	0.15734	186.813	14.72	0.42	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	25.73360		0.02573		22.41200	0.02241	25.734	17.97	0.08	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	15.25710		0.01526		13.34380	0.01334	15.257	18.63	0.05	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.13480		14.13480		14.03670	14.03670		14.44	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.13820		14.13820		14.04010	14.04010		14.48	0.00	0.00	0	91.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	12.10760		0.01211		15.90500	0.01591	12.108	14.35	0.04	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	316.14030		0.31614		378.05720	0.37806	316.140	14.65	0.52	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	347.20070		0.34720		411.62920	0.41163	347.201	14.81	0.55	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	70.07620		0.07008		59.68740	0.05969	70.076	17.22	0.16	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	18.02350		0.01802		14.89570	0.01490	18.023	18.99	0.05	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	8.56560		0.00857		7.09600	0.00710	8.566	19.39	0.02	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.14340		14.14340		14.04500	14.04500		14.37	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.14510		14.14510		14.04670	14.04670		14.40	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.15530		14.15530		14.05670	14.05670		14.36	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	158.40830		0.15841		197.26530	0.19727	158.408	13.76	0.32	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	259.01110		0.25901		310.25770	0.31026	259.011	14.19	0.44	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	306.19880		0.30620		364.25040	0.36425	306.199	14.36	0.49	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.16210		14.16210		14.06330	14.06330		14.42	0.00	354,888,063.90	25,059	873,343.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.05690		0.00006		0.07230	0.00007	0.057	20.32	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	2.13610		0.00214		3.01210	0.00301	2.136	15.04	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	5.59750		0.00560		7.86960	0.00787	5.598	13.99	0.02	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	7.25040		0.00725		10.88090	0.01088	7.250	13.70	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	12.90080		0.01290		18.41070	0.01841	12.901	13.57	0.04	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	15.66550		0.01567		21.99530	0.02200	15.665	13.53	0.05	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	16.69470		0.01669		23.31850	0.02332	16.695	13.51	0.05	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	22.76690		0.02277		31.01930	0.03102	22.767	13.44	0.07	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	32.46170		0.03246		43.04970	0.04305	32.462	13.34	0.09	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	34.37640		0.03438		45.39620	0.04540	34.376	13.33	0.10	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	35.36770		0.03537		46.60920	0.04661	35.368	13.32	0.10	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	38.48880		0.03849		50.41260	0.05041	38.489	13.30	0.11	0.00	0	122,704.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	40.69550		0.04070		53.08970	0.05309	40.696	13.28	0.11	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	46.67370		0.04667		60.30270	0.06030	46.674	13.24	0.12	0.00	0	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	733.02170		0.73302		657.06860	0.65707	733.022	13.26	0.83	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	94.55200		0.09455		122.07990	0.12208	94.552	13.44	0.22	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	656.65200		0.65665		585.37990	0.58538	656.652	13.44	0.79	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	167.78030		0.16778		206.84830	0.20685	167.780	13.85	0.32	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	457.65740		0.45766		401.51040	0.40151	457.657	13.98	0.64	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	199.73800		0.19974		242.90320	0.24290	199.738	13.99	0.36	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	412.58960		0.41259		360.50700	0.36051	412.590	14.12	0.60	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	239.75060		0.23975		287.47450	0.28747	239.751	14.15	0.41	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	401.85060		0.40185		350.77450	0.35077	401.851	14.15	0.59	0.00	0	15,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	268.79160		0.26879		319.75070	0.31975	268.792	14.26	0.44	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	273.81310		0.27381		325.51730	0.32552	273.813	14.28	0.44	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	344.95670		0.34496		404.87570	0.40488	344.957	14.57	0.51	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	375.29740		0.37530		437.45790	0.43746	375.297	14.71	0.53	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	406.79940		0.40680		471.11220	0.47111	406.799	14.86	0.55	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	251.51830		0.25152		219.08610	0.21909	251.518	15.00	0.42	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	228.95920		0.22896		199.24590	0.19925	228.959	15.21	0.39	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	184.50200		0.18450		160.30540	0.16031	184.502	15.67	0.33	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	640.34340		0.64034		716.47800	0.71648	640.343	15.82	0.69	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	655.74270		0.65574		732.46560	0.73247	655.743	15.88	0.69	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	165.58970		0.16559		143.80070	0.14380	165.590	15.91	0.30	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	152.69600		0.15270		132.57010	0.13257	152.696	16.08	0.28	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	146.63660		0.14664		127.29710	0.12730	146.637	16.17	0.27	0.00	0	2,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	133.43890		0.13344		115.51530	0.11552	133.439	16.37	0.25	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	104.16280		0.10416		90.07320	0.09007	104.163	16.85	0.20	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	90.76490		0.09076		78.52300	0.07852	90.765	17.11	0.18	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	69.08210		0.06908		59.86130	0.05986	69.082	17.63	0.14	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	67.23580		0.06724		58.27510	0.05828	67.236	17.68	0.14	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	52.81200		0.05281		45.00820	0.04501	52.812	18.15	0.11	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	47.50630		0.04751		39.24620	0.03925	47.506	18.36	0.10	0.00	0	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	46.27160		0.04627		37.91560	0.03792	46.272	18.41	0.10	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	43.20220		0.04320		35.38020	0.03538	43.202	18.44	0.09	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	41.73540		0.04174		34.17150	0.03417	41.735	18.46	0.09	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	36.95070		0.03695		30.23900	0.03024	36.951	18.51	0.08	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	32.67370		0.03267		26.73130	0.02673	32.674	18.55	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	27.84420		0.02784		22.78050	0.02278	27.844	18.62	0.06	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	26.38720		0.02639		21.59060	0.02159	26.387	18.64	0.06	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	22.84110		0.02284		18.69800	0.01870	22.841	18.69	0.05	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	19.38460		0.01938		15.88340	0.01588	19.385	18.76	0.05	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	1.02010		0.00102		2.49340	0.00249	1.020	21.45	0.00	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.17230		14.17230		14.07330	14.07330		14.36	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.18570		14.18570		14.08650	14.08650		14.50	0.00	0.00	0	2,381.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	21.79200		0.02179		28.74440	0.02874	21.792	13.02	0.06	0.00	0	500.00

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\$ / R	On 28/06/2019	Any day expiry	14.02	Put	275.42060	0.27542	323.07330	0.32307	275.421	14.19	0.41	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	369.29860	0.36930	427.12370	0.42712	369.299	14.50	0.49	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	399.15320	0.39915	459.03590	0.45904	399.153	14.64	0.52	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	112.27850	0.11228	97.84430	0.09784	112.279	17.05	0.20	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	92.87670	0.09288	80.89430	0.08089	92.877	17.44	0.17	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	41.47370	0.04147	35.00280	0.03500	41.474	18.58	0.08	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	25.26290	0.02526	21.15190	0.02115	25.263	19.05	0.05	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry	14.19070		14.19070	14.19070	14.09150	14.09150		14.44	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry	14.19410		14.19410	14.19410	14.09480	14.09480		14.47	0.00	0.00	0	0.00
\$ / R	On 04/07/2019	Any day expiry	14.19570		14.19570	14.19570	14.21270	14.21270		14.46	0.00	2,487,222.50	175	175.00
\$ / R	On 31/07/2019	Any day expiry	14.24130		14.24130	14.24130	14.14160	14.14160		14.62	0.00	0.00	0	982.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	38.91220	0.03891	50.64330	0.05064	38.912	12.77	0.09	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	419.71300	0.41971	472.17490	0.47217	419.713	14.54	0.47	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	447.63300	0.44763	502.89460	0.50289	447.633	14.62	0.49	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	157.90960	0.15791	140.15650	0.14016	157.910	17.09	0.22	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	74.76630	0.07477	65.87060	0.06587	74.766	18.62	0.11	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	53.62520	0.05363	47.35000	0.04735	53.625	19.25	0.08	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry	14.24300		14.24300	14.24300	14.14330	14.14330		14.63	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry	14.26340		14.26340	14.26340	14.16350	14.16350		14.65	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	607.67010	0.60767	668.33170	0.66833	607.670	15.16	0.55	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	78.26020	0.07826	69.30830	0.06931	78.260	18.90	0.11	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry	14.29260		14.29260	14.29260	14.19200	14.19200		14.81	0.00	0.00	0	2,216.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	61.35180	0.06135	73.94080	0.07394	61.352	13.10	0.11	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	459.49880	0.45950	508.13740	0.50814	459.499	14.65	0.45	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	487.07590	0.48708	538.08310	0.53808	487.076	14.73	0.47	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	192.61550	0.19262	172.93860	0.17294	192.615	17.32	0.23	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	102.92390	0.10292	91.80170	0.09180	102.924	18.76	0.13	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	78.22560	0.07823	69.81030	0.06981	78.226	19.39	0.10	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry	14.29780		14.29780	14.29780	14.19700	14.19700		14.77	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry	14.30130		14.30130	14.30130	14.20040	14.20040		14.80	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry	14.30300		14.30300	14.30300	14.20200	14.20200		14.80	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	12.58960	0.01259	16.47220	0.01647	12.590	21.41	0.02	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry	14.31680		14.31680	14.31680	14.21540	14.21540		14.83	0.00	0.00	0	3,757.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.32200		14.32200	14.32200	14.22050	14.22050		14.81	0.00	0.00	0	27,613.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	2.61170	0.00261	2.88500	0.00289	2.612	17.67	0.00	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	33.62000	0.03362	36.96110	0.03696	33.620	13.93	0.06	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	56.53990	0.05654	65.82700	0.06583	56.540	13.16	0.10	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	76.10580	0.07611	89.65780	0.08966	76.106	13.20	0.12	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	98.57440	0.09857	114.92390	0.11492	98.574	13.32	0.15	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	118.84450	0.11884	137.52170	0.13752	118.845	13.41	0.17	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	901.93930	0.90194	831.73150	0.83173	901.939	13.80	0.72	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	248.23040	0.24823	281.00690	0.28101	248.230	13.88	0.29	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.75	Put	267.37230	0.26737	301.63480	0.30163	267.372	13.96	0.31	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	275.26700	0.27527	310.12330	0.31012	275.267	13.99	0.32	0.00	0	28,500.00

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 16/09/2019	Foreign Exchange Future	13.80	Put	287.36120	0.28736	323.10830	0.32311	287.361	14.03	0.32	0.00	0	14,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	329.86520	0.32987	368.58720	0.36859	329.865	14.19	0.35	0.00	0	5,908.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	13.92	Put	338.76960	0.33877	378.08250	0.37808	338.770	14.22	0.36	0.00	0	2,149.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	361.61030	0.36161	402.39560	0.40240	361.610	14.30	0.38	0.00	0	800.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	375.71030	0.37571	417.37870	0.41738	375.710	14.34	0.38	0.00	0	1,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.04	Call	676.96770	0.67697	618.30660	0.61831	676.968	14.40	0.60	0.00	0	1,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	435.03890	0.43504	480.19650	0.48020	435.039	14.53	0.42	0.00	0	177.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	482.54490	0.48254	530.43370	0.53043	482.545	14.67	0.45	0.00	0	2,700.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.25	Call	576.46440	0.57646	524.65430	0.52465	576.464	14.73	0.54	0.00	0	500.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	532.54950	0.53255	584.46690	0.58447	532.549	14.81	0.47	0.00	0	9,783.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	568.11260	0.56811	621.79880	0.62180	568.113	14.92	0.49	0.00	0	111.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	629.69480	0.62969	686.23670	0.68624	629.695	15.12	0.52	0.00	0	17,287.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	655.11010	0.65511	712.76120	0.71276	655.110	15.19	0.53	0.00	0	14,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	477.11010	0.47711	433.26120	0.43326	477.110	15.19	0.47	0.00	0	14,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	754.17070	0.75417	815.80990	0.81581	754.171	15.49	0.57	0.00	0	3,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	788.45020	0.78845	851.35180	0.85135	788.450	15.58	0.58	0.00	0	1,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.75	Call	395.32650	0.39533	357.96190	0.35796	395.327	15.68	0.40	0.00	0	1,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.82	Put	873.12040	0.87312	938.92810	0.93893	873.120	15.82	0.61	0.00	0	1,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	894.79340	0.89479	961.29590	0.96130	894.793	15.87	0.62	0.00	0	3,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	327.99570	0.32800	296.35570	0.29636	327.996	16.17	0.35	0.00	0	750.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	320.77630	0.32078	289.78800	0.28979	320.776	16.22	0.34	0.00	0	177.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	291.45990	0.29146	263.12600	0.26313	291.460	16.48	0.31	0.00	0	111.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,306.34530	1.30635	1,383.52700	1.38353	1,306.345	16.91	0.73	0.00	0	5,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	226.25930	0.22626	204.05110	0.20405	226.259	17.16	0.25	0.00	0	28,500.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,456.36830	1.45637	1,536.42160	1.53642	1,456.368	17.26	0.76	0.00	0	2,571.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	175.04740	0.17505	157.10370	0.15710	175.047	17.83	0.20	0.00	0	1,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	100.41090	0.10041	90.18360	0.09018	100.411	19.13	0.12	0.00	0	2,149.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	99.73550	0.09974	89.58130	0.08958	99.735	19.15	0.12	0.00	0	14,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	74.25640	0.07426	67.33690	0.06734	74.256	19.90	0.09	0.00	0	17,287.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	71.48430	0.07148	65.26720	0.06527	71.484	19.99	0.09	0.00	0	9,783.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	69.00920	0.06901	63.61330	0.06361	69.009	20.06	0.09	0.00	0	800.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	50.82240	0.05082	52.11720	0.05212	50.822	20.49	0.06	0.00	0	5,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	43.56400	0.04356	47.41670	0.04742	43.564	20.71	0.06	0.00	0	2,700.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	41.10190	0.04110	45.79980	0.04580	41.102	20.80	0.05	0.00	0	2,571.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	27.97550	0.02798	36.89500	0.03689	27.976	21.36	0.04	0.00	0	1,200.00	
\$ / R	On 30/09/2019	Any day expiry			14.34610	14.34610	14.24420	14.24420		14.90	0.00	0.00	0	98.00	
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	82.59570	0.08260	96.15610	0.09616	82.596	13.26	0.13	0.00	0	500.00	
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	491.33830	0.49134	537.94890	0.53795	491.338	14.67	0.44	0.00	0	250.00	
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	518.58940	0.51859	566.55510	0.56656	518.589	14.75	0.45	0.00	0	250.00	
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	226.01680	0.22602	204.49130	0.20449	226.017	17.40	0.24	0.00	0	500.00	
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	130.57330	0.13057	117.52120	0.11752	130.573	18.76	0.15	0.00	0	250.00	
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	101.97140	0.10197	91.88140	0.09188	101.971	19.39	0.12	0.00	0	250.00	
\$ / R	On 02/10/2019	Any day expiry			14.34950	14.34950	14.24760	14.24760		14.92	0.00	0.00	0	55.00	
\$ / R	On 31/10/2019	Any day expiry			14.39930	14.39930	14.29710	14.29710		15.05	0.00	0.00	0	153.00	

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	13.00	Put	103.92430	0.10392		118.23920	0.11824	103.924	13.42	0.14	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	521.36280	0.52136		566.31230	0.56631	521.363	14.74	0.43	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	548.36380	0.54836		594.55910	0.59456	548.364	14.82	0.44	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	253.94010	0.25394		231.00500	0.23101	253.940	17.61	0.25	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	155.11710	0.15512		141.16680	0.14117	155.117	18.87	0.16	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	124.84040	0.12484		113.76990	0.11377	124.840	19.46	0.13	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.44950	14.44950		14.34690	14.34690		15.19	0.00	0.00	0	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	122.72310	0.12272		137.74390	0.13774	122.723	13.55	0.15	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	546.75290	0.54675		590.99460	0.59099	546.753	14.81	0.42	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	573.59590	0.57360		619.02020	0.61902	573.596	14.88	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	281.29690	0.28130		257.76500	0.25776	281.297	17.78	0.25	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	179.19270	0.17919		164.29090	0.16429	179.193	18.97	0.17	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	147.25080	0.14725		136.52420	0.13652	147.251	19.53	0.14	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.45480	14.45480		14.35210	14.35210		15.17	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.45830	14.45830		14.35560	14.35560		15.19	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.47410	14.47410		14.37110	14.37110		15.21	0.00	289,482.00	20	22,753.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	22.71050	0.02271		27.10270	0.02710	22.711	13.77	0.03	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	111.27230	0.11127		122.66980	0.12267	111.272	13.66	0.13	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	132.74370	0.13274		146.83130	0.14683	132.744	13.65	0.15	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.03	Put	138.11610	0.13812		153.41530	0.15342	138.116	13.64	0.16	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	313.52890	0.31353		341.87230	0.34187	313.529	14.10	0.29	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	367.43530	0.36744		401.76690	0.40177	367.435	14.24	0.32	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	429.32260	0.42932		467.00910	0.46701	429.323	14.45	0.35	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	457.45940	0.45746		496.57430	0.49657	457.459	14.54	0.37	0.00	0	34,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	491.48610	0.49149		532.25300	0.53225	491.486	14.65	0.38	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	496.44760	0.49645		537.45520	0.53746	496.448	14.66	0.39	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	506.45700	0.50646		547.93160	0.54793	506.457	14.69	0.39	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	511.50040	0.51150		553.21030	0.55321	511.500	14.71	0.39	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.12	Put	516.56500	0.51657		558.50980	0.55851	516.565	14.72	0.39	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	674.38870	0.67439		723.29400	0.72329	674.389	15.15	0.46	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	345.31330	0.34531		318.41390	0.31841	345.313	17.39	0.29	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	290.02760	0.29003		266.38090	0.26638	290.028	17.88	0.25	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	279.46410	0.27946		256.65010	0.25665	279.464	17.97	0.24	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	272.19000	0.27219		249.95200	0.24995	272.190	18.04	0.24	0.00	0	21,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	258.29600	0.25830		237.16670	0.23717	258.296	18.18	0.23	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	255.61480	0.25561		234.70540	0.23471	255.615	18.21	0.22	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	232.92530	0.23293		213.85230	0.21385	232.925	18.46	0.21	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	200.21470	0.20021		183.84860	0.18385	200.215	18.88	0.18	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.99	Call	186.86510	0.18687		171.62070	0.17162	186.865	19.07	0.17	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	184.14610	0.18415		169.13250	0.16913	184.146	19.11	0.17	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	154.88210	0.15488		145.54760	0.14555	154.882	19.60	0.14	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	33.83890	0.03384		46.32810	0.04633	33.839	21.24	0.04	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.50560	14.50560		14.40200	14.40200		15.27	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	142.31220	0.14231		156.54210	0.15654	142.312	13.66	0.16	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	14.20	Put	569.25090	0.56925	611.91960	0.61192	569.251	14.82	0.41	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	595.87980	0.59588	639.67650	0.63968	595.880	14.90	0.42	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	306.53720	0.30654	281.65300	0.28165	306.537	17.89	0.25	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	203.55810	0.20356	186.94520	0.18695	203.558	19.01	0.18	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	170.08450	0.17008	159.95220	0.15995	170.085	19.53	0.15	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry	14.50910		14.50910	14.50910	14.40540	14.40540		15.28	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry	14.55930		14.55930	14.55930	14.45570	14.45570		15.38	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry	14.60730		14.60730	14.60730	14.50470	14.50470		15.46	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry	14.61250		14.61250	14.61250	14.51000	14.51000		15.45	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.63690	14.63690	14.53450	14.53450		15.51	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	27.52560	0.02753	32.15850	0.03216	27.526	12.55	0.04	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	172.29320	0.17229	188.27100	0.18827	172.293	13.74	0.16	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	196.63770	0.19664	213.99680	0.21400	196.638	13.85	0.18	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	230.81920	0.23082	249.24990	0.24925	230.819	13.98	0.20	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	423.56650	0.42357	451.56880	0.45157	423.567	14.39	0.31	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	522.83290	0.52283	558.87640	0.55888	522.833	14.62	0.35	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	725.14300	0.72514	768.98420	0.76898	725.143	15.17	0.43	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	787.98770	0.78799	833.95830	0.83396	787.988	15.32	0.45	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	877.49960	0.87750	926.19170	0.92619	877.500	15.53	0.47	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	368.58110	0.36858	343.25650	0.34326	368.581	18.15	0.26	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	338.44440	0.33844	315.19240	0.31519	338.444	18.41	0.24	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	308.88850	0.30889	287.71210	0.28771	308.888	18.70	0.22	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	236.84050	0.23684	230.73330	0.23073	236.840	19.53	0.18	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	223.43160	0.22343	223.48620	0.22349	223.432	19.69	0.17	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry			14.66860	14.66860	14.56440	14.56440		15.52	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.71850	14.71850	14.61280	14.61280		15.59	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.78010	14.78010	14.67500	14.67500		15.77	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.79820	14.79820	14.69330	14.69330		15.79	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	47.91460	0.04791	52.29090	0.05229	47.915	13.05	0.05	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	686.82250	0.68682	726.57420	0.72657	686.823	15.05	0.38	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	410.98270	0.41098	385.34520	0.38535	410.983	18.76	0.25	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			14.88280	14.88280	14.77840	14.77840		15.95	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.97580	14.97580	14.87050	14.87050		16.07	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.16210	14.16210	14.06330	14.06330		14.42	0.00	0.00	0	454.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.32200	14.32200	14.22050	14.22050		14.81	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.47410	14.47410	14.37110	14.37110		15.21	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.63690	14.63690	14.53450	14.53450		15.51	0.00	0.00	0	0.00
£ / R	On 26/04/2019	Any day expiry			18.32030	18.32030	18.24650	18.24650		11.47	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			18.32950	18.32950	18.25590	18.25590		11.84	0.00	0.00	0	27.00
£ / R	On 31/05/2019	Any day expiry			18.42930	18.42930	18.35370	18.35370		13.41	0.00	0.00	0	91.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.47330	18.47330	18.39690	18.39690		13.43	0.00	22,537,426.00	1,220	118,564.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	661.32570	0.66133	609.70210	0.60970	661.326	13.17	0.70	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 28/06/2019			18.51720		18.51720		18.44040	18.44040		13.48	0.00	0.00	0	49.00
£ / R	On 16/09/2019			18.76760		18.76760		18.68780	18.68780		13.89	0.00	0.00	0	23,418.00
£ / R	On 16/09/2019	19.15	Put	903.89130		0.90389		945.20610	0.94521	903.891	14.31	0.57	0.00	0	500.00
£ / R	On 13/12/2019			19.04220		19.04220		18.96110	18.96110		14.38	0.00	0.00	0	12,845.00
£ / R	On 13/12/2019	18.75	Put	729.29180		0.72929		754.12770	0.75413	729.292	14.23	0.42	0.00	0	500.00
£ / R	On 13/12/2019	22.13	Call	194.91250		0.19491		180.23790	0.18024	194.913	16.96	0.15	0.00	0	500.00
£ / R	On 16/03/2020			19.33820		19.33820		19.25770	19.25770		14.71	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019			0.12710		0.12710		0.12610	0.12610		16.71	0.00	0.00	0	0.00
¥ / R	On 16/09/2019			0.12950		0.12950		0.12850	0.12850		16.35	0.00	0.00	0	0.00
¥ / R	On 13/12/2019			0.13180		0.13180		0.13080	0.13080		16.42	0.00	0.00	0	0.00
¥ / R	On 16/03/2020			0.13440		0.13440		0.13330	0.13330		16.40	0.00	0.00	0	0.00
€ / R	On 26/04/2019			15.83930		15.83930		15.81980	15.81980		10.76	0.00	0.00	0	1.00
€ / R	On 31/05/2019			15.95270		15.95270		15.93170	15.93170		13.29	0.00	0.00	0	2.00
€ / R	On 10/06/2019			15.98540		15.98540		15.96390	15.96390		13.26	0.00	0.00	0	0.00
€ / R	On 14/06/2019			15.99850		15.99850		15.97680	15.97680		13.29	0.00	9,295,128.50	581	121,201.00
€ / R	On 14/06/2019	15.35	Put	84.30630		0.08431		90.36310	0.09036	84.306	12.34	0.19	0.00	0	570.00
€ / R	On 14/06/2019	16.64	Call	145.30920		0.14531		141.38880	0.14139	145.309	14.92	0.26	0.00	0	300.00
€ / R	On 14/06/2019	16.73	Put	860.63180		0.86063		878.87850	0.87888	860.632	15.15	0.76	0.00	0	500.00
€ / R	On 14/08/2019			16.19810		16.19810		16.17550	16.17550		13.57	0.00	0.00	0	0.00
€ / R	On 16/09/2019			16.30730		16.30730		16.28310	16.28310		13.72	0.00	8,153,650.00	500	42,370.00
€ / R	On 16/09/2019	15.62	Put	250.63010		0.25063		257.31890	0.25732	250.630	12.80	0.29	0.00	0	14,429.00
€ / R	On 16/09/2019	15.85	Put	342.62090		0.34262		350.22990	0.35023	342.621	13.11	0.35	0.00	0	587.00
€ / R	On 16/09/2019	18.27	Call	143.59400		0.14359		138.28500	0.13829	143.594	16.92	0.16	0.00	0	14,429.00
€ / R	On 13/12/2019			16.60000		16.60000		16.57490	16.57490		14.18	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	13.73	Put	32.51710		0.03252		33.73860	0.03374	32.517	13.95	0.04	0.00	0	17,150.00
€ / R	On 13/12/2019	14.09	Put	50.06710		0.05007		51.27200	0.05127	50.067	13.58	0.06	0.00	0	136,646.00
€ / R	On 13/12/2019	14.23	Put	58.90580		0.05891		60.06140	0.06006	58.906	13.43	0.07	0.00	0	61,500.00
€ / R	On 13/12/2019	15.70	Put	324.48240		0.32448		328.26370	0.32826	324.482	13.09	0.28	0.00	0	136,646.00
€ / R	On 13/12/2019	15.85	Put	381.85660		0.38186		386.02790	0.38603	381.857	13.24	0.31	0.00	0	61,500.00
€ / R	On 13/12/2019	16.15	Put	516.88040		0.51688		522.15140	0.52215	516.880	13.62	0.38	0.00	0	17,150.00
€ / R	On 13/12/2019	19.79	Call	156.93710		0.15694		152.43330	0.15243	156.937	18.39	0.13	0.00	0	136,646.00
€ / R	On 13/12/2019	19.80	Call	156.24710		0.15625		151.76690	0.15177	156.247	18.40	0.13	0.00	0	61,500.00
€ / R	On 13/12/2019	20.62	Call	106.73990		0.10674		120.56360	0.12056	106.740	19.23	0.09	0.00	0	17,150.00
€ / R	On 10/02/2020			16.80340		16.80340		16.78000	16.78000		14.39	0.00	0.00	0	0.00
€ / R	On 10/02/2020	16.65	Call	934.74350		0.93474		915.27150	0.91527	934.744	14.20	0.55	0.00	0	21,000.00
€ / R	On 10/02/2020	16.91	Call	829.48980		0.82949		810.98770	0.81099	829.490	14.52	0.51	0.00	0	15,000.00
€ / R	On 10/02/2020	17.00	Call	796.04420		0.79604		777.95960	0.77796	796.044	14.63	0.49	0.00	0	15,000.00
€ / R	On 10/02/2020	17.07	Call	771.00210		0.77100		753.25170	0.75325	771.002	14.72	0.48	0.00	0	15,000.00
€ / R	On 16/03/2020			16.92000		16.92000		16.89840	16.89840		14.47	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021			96.30000		96.30000		96.31000	96.31000			0.00	0.00	0	51.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 02/05/2019	Index Future			634.11900		634.11900		633.98700	633.98700			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			645.76500		645.76500		645.63300	645.63300			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			659.00700		659.00700		658.87300	658.87300			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future			671.97400		671.97400		671.83900	671.83900			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			738.38400		738.38400		737.57500	737.57500			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			751.94600		751.94600		751.12500	751.12500			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			767.36400		767.36400		766.52800	766.52800			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future			782.46400		782.46400		781.61200	781.61200			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			669.29700		669.29700		667.38400	667.38400			0.00	0.00	0	370.00
ALBI	On 01/08/2019	Index Future			681.59000		681.59000		679.64400	679.64400			0.00	0.00	0	794.00
ALBI	On 07/11/2019	Index Future			695.56600		695.56600		693.58100	693.58100			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future			709.25300		709.25300		707.23000	707.23000			0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.13890		10.13890		10.11080	10.11080		10.96	0.00	5,079,588.90	501	26,771.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.27320		10.27320		10.24390	10.24390		11.15	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.40390		10.40390		10.37380	10.37380		11.55	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	204.22900	0.20423		192.57530	0.19258		204.229	12.73	0.31	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.54290		10.54290		10.51420	10.51420		11.84	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.60310		10.60310		10.56930	10.56930		12.42	0.00	2,650,775.00	250	1,950.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.74610		10.74610		10.71080	10.71080		12.72	0.00	2,686,525.00	250	1,415.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.88110		10.88110		10.84440	10.84440		12.95	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.02550		11.02550		10.98990	10.98990		13.07	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.04530		14.04530		14.01700	14.01700		13.70	0.00	1,404,530.00	100	1,193.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.32980		14.32980		14.29940	14.29940		14.42	0.00	2,149,470.00	150	450.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.60010		14.60010		14.56900	14.56900		15.09	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			14.89650		14.89650		14.86720	14.86720		15.59	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.14350		2.14350		2.14110	2.14110		12.39	0.00	0.00	0	1,485.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.18630		2.18630		2.18350	2.18350		12.73	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.22680		2.22680		2.22400	2.22400		13.19	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.27110		2.27110		2.26870	2.26870		13.18	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	10.68882		77.91782		10.73520	77.64000			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	10.79013		79.34832		10.83810	79.06569			0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.89662		77.17995		10.94640	76.89172			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.99329		78.69929		11.04486	78.40545			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	10.95350		79.80694		11.00991	79.41962			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.05283		81.27216		11.11114	80.87802			0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.15726		78.67247		11.21776	78.27039			0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.24839		80.22148		11.31094	79.81166			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	662.99000		662.99000		660.99600	660.99600			0.00	510,502,300.00	77	134.00
GOVI	On 01/08/2019	GOVI	675.16700		675.16700		673.13900	673.13900			0.00	506,375,250.00	75	388.00
GOVI	On 07/11/2019	GOVI	689.01100		689.01100		686.94300	686.94300			0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	702.56900		702.56900		700.46100	700.46100			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.80710		1.80710		1.79480	1.79480		14.22	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.83110		1.83110		1.81840	1.81840		15.03	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.85360		1.85360		1.84080	1.84080		15.15	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	134.71911		134.71911		134.38198	134.38198			0.00	0.00	0	643.00
I2025	On 01/08/2019	Bond Future	135.79008		135.79008		135.44722	135.44722			0.00	116,779,468.80	860	1,010.00
I2025	On 07/11/2019	Bond Future	138.60913		138.60913		138.25936	138.25936			0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	139.89841		139.89841		139.54181	139.54181			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	101.21791		101.21791		100.69640	100.69640			0.00	158,709,682.88	1,568	2,954.00
I2029	On 01/08/2019	Bond Future	103.10134		103.10134		102.57049	102.57049			0.00	266,104,558.54	2,581	3,930.00
I2029	On 07/11/2019	Bond Future	104.15048		104.15048		103.60880	103.60880			0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.22368		106.22368		105.67128	105.67128			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	103.61339		103.61339		102.77363	102.77363			0.00	948,684,198.84	9,156	2,184.00
I2033	On 01/08/2019	Bond Future	105.54137		105.54137		104.68646	104.68646			0.00	966,336,783.72	9,156	6,090.00
I2033	On 07/11/2019	Bond Future	106.56615		106.56615		105.69367	105.69367			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	108.68739		108.68739		107.79771	107.79771			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	121.45674		121.45674		120.58532	120.58532			0.00	603,882,911.28	4,972	10,413.00

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 01/08/2019	Bond Future	122.10146		122.10146		121.21427	121.21427			0.00	607,088,459.12	4,972	9,422.00
I2038	On 07/11/2019	Bond Future	124.63645		124.63645		123.73093	123.73093			0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	125.46384		125.46384		124.54071	124.54071			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	113.01416		113.01416		112.82215	112.82215			0.00	58,202,292.40	515	11,310.00
I2046	On 01/08/2019	Bond Future	115.11727		115.11727		114.92194	114.92194			0.00	59,285,394.05	515	4,753.00
I2046	On 07/11/2019	Bond Future	115.79230		115.79230		115.59308	115.59308			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future	118.09735		118.09735		117.89440	117.89440			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	119.37442		119.37442		117.81597	117.81597			0.00	271,338,056.66	2,273	10,666.00
I2050	On 01/08/2019	Bond Future	119.80464		119.80464		118.21740	118.21740			0.00	272,315,946.72	2,273	5,112.00
I2050	On 07/11/2019	Bond Future	122.29165		122.29165		120.67177	120.67177			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future	122.88941		122.88941		121.23743	121.23743			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	257.75700		257.75700		256.58500	256.58500			0.00	1,105,777,530.00	429	316.00
IGOV	On 01/08/2019	Index Future	262.55500		262.55500		261.36300	261.36300			0.00	1,100,105,450.00	419	718.00
IGOV	On 07/11/2019	Index Future	268.00600		268.00600		266.78900	266.78900			0.00	0.00	0	0.00
IGOV	On 06/02/2020	Index Future	273.34100		273.34100		272.10100	272.10100			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	0.13870		0.13870		0.13750	0.13750			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.13660		0.13660		0.13570	0.13570			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.13710		0.13710		0.13520	0.13520			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.13680		0.13680		0.13650	0.13650			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.66640		1.66640		1.66180	1.66180		10.87	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future	1.69050		1.69050		1.68570	1.68570		11.59	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future	1.71270		1.71270		1.70780	1.70780		11.75	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.46750		9.46750		9.46090	9.46090		12.07	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	9.59380		9.59380		9.58620	9.58620		12.47	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	9.71410		9.71410		9.70640	9.70640		12.62	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	9.84110		9.84110		9.83550	9.83550		12.75	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.32910		1.32910		1.32550	1.32550			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future	1.33510		1.33510		1.33130	1.33130			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future	1.33930		1.33930		1.33550	1.33550			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 14/06/2019	Foreign Exchange Future			1.30440		1.30440		1.30810	1.30810			0.00	0.00	0	702.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.31040		1.31040		1.31410	1.31410			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.31560		1.31560		1.31940	1.31940			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.32120		1.32120		1.32500	1.32500			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.12970		1.12970		1.13610	1.13610			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.13860		1.13860		1.14500	1.14500			0.00	0.00	0	143.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.14690		1.14690		1.15330	1.15330			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.15600		1.15600		1.16260	1.16260			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.45783		115.23703		8.46352	115.20326		6.10	0.00	3,488,340,135.13	30,271	87,758.00
R186	On 02/05/2019	Bond Future	8.50	Call	682.64000		0.68264		682.42000	0.68242	682.640	6.10	0.57	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,160.85000		1.16085		1,151.23000	1.15123	1,160.850	6.20	0.76	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Put	165.00000		0.16500		186.64000	0.18664	165.000	6.23	0.21	0.00	0	4,100.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,298.16000		1.29816		1,286.03000	1.28603	1,298.160	6.23	0.79	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,539.58000		1.53958		1,523.35000	1.52335	1,539.580	6.27	0.85	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	2,058.49000		2.05849		2,035.32000	2.03532	2,058.490	6.37	0.92	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	21.36000		0.02136		27.14000	0.02714	21.360	6.48	0.04	0.00	0	4,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	8.26000		0.00826		11.11000	0.01111	8.260	6.60	0.02	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	3,167.07000		3.16707		3,136.15000	3.13615	3,167.070	6.60	0.98	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	5.03000		0.00503		6.97000	0.00697	5.030	6.66	0.01	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	4,295.65000		4.29565		4,262.42000	4.26242	4,295.650	6.85	1.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	4,576.73000		4.57673		4,543.30000	4.54330	4,576.730	6.91	1.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	4,857.02000		4.85702		4,823.47000	4.82347	4,857.020	6.96	1.00	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	0.00000		0.00000		0.00000	0.00000	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			8.50677		112.05412		8.51266	112.02017		6.36	0.00	4,780,901,083.92	42,666	35,084.00
R186	On 01/08/2019	Bond Future	8.30	Call	979.42000		0.97942		973.31000	0.97331	979.420	6.24	0.38	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	1,060.60000		1.06060		1,080.70000	1.08070	1,060.600	6.50	0.38	0.00	0	4,150.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,603.05000		3.60305		3,582.42000	3.58242	3,603.050	6.86	0.78	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	35.22000		0.03522		37.04000	0.03704	35.220	7.41	0.02	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.54785		114.35195		8.55402	114.31749		6.23	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,297.16000		1.29716		1,289.13000	1.28913	1,297.160	6.04	0.37	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,703.86000		1.70386		1,723.53000	1.72353	1,703.860	6.41	0.42	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.57544		111.29412		8.58189	111.25915		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			302.67467		302.67467		302.60725	302.60725			0.00	287,540,936.50	950	2,500.00

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
R197	On 01/08/2019	Bond Future			300.85726		300.85726		300.78968	300.78968			0.00	285,814,397.00	950	2,500.00
R197	On 07/11/2019	Bond Future			307.10310		307.10310		307.03467	307.03467			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			305.56979		305.56979		305.50043	305.50043			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			236.02278		236.02278		234.19798	234.19798			0.00	1,987,075,784.82	8,419	7,085.00
R202	On 01/08/2019	Bond Future			236.45764		236.45764		234.59991	234.59991			0.00	1,910,341,273.56	8,079	9,006.00
R202	On 07/11/2019	Bond Future			241.36659		241.36659		239.47056	239.47056			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			242.10952		242.10952		240.17611	240.17611			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			7.64373		101.76118		7.64909	101.74368		2.59	0.00	25,440,295.00	250	34,298.00
R2023	On 01/08/2019	Bond Future			7.65572		103.62949		7.66140	103.61201		2.70	0.00	28,705,368.73	277	30,512.00
R2023	On 07/11/2019	Bond Future			7.65407		101.82039		7.66022	101.80271		3.07	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.63048		103.82440		7.63714	103.80655		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			8.99364		95.34830		9.02453	95.14818		8.60	0.00	236,940,525.50	2,485	38,615.00
R2030	On 02/05/2019	Bond Future	8.90	Call	375.41000		0.37541		328.87000	0.32887	375.410	8.49	0.35	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,633.10000		2.63310		2,455.72000	2.45572	2,633.100	9.16	0.94	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	0.01000		0.00001		0.03000	0.00003	0.010	10.11	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.05292		93.09403		9.08493	92.89059		8.94	0.00	231,338,664.55	2,485	19,382.00
R2030	On 01/08/2019	Bond Future	8.35	Call	254.84000		0.25484		233.04000	0.23304	254.840	7.90	0.13	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	710.94000		0.71094		661.34000	0.66134	710.940	8.25	0.28	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,080.40000		2.08040		1,975.61000	1.97561	2,080.400	8.84	0.56	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,342.45000		2.34245		2,229.69000	2.22969	2,342.450	8.91	0.60	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	522.68000		0.52268		569.87000	0.56987	522.680	9.49	0.19	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	512.43000		0.51243		558.89000	0.55889	512.430	9.51	0.19	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.10274		95.00328		9.13600	94.79585		8.89	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future			9.14279		92.86365		9.17729	92.65232		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			9.23335		93.49329		9.25917	93.31105		9.78	0.00	238,033,916.34	2,546	23,120.00
R2032	On 01/08/2019	Bond Future			9.29145		95.20977		9.31811	95.02451		9.71	0.00	247,735,821.54	2,602	18,550.00
R2032	On 07/11/2019	Bond Future			9.34743		92.99991		9.37506	92.81103		10.13	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.39266		94.83068		9.42123	94.63822		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			9.44341		96.99585		9.49434	96.59713		10.57	0.00	76,141,742.25	785	48,826.00
R2035	On 01/08/2019	Bond Future			9.50232		98.77662		9.55486	98.37098		10.51	0.00	77,539,646.70	785	14,661.00
R2035	On 07/11/2019	Bond Future			9.56256		96.29704		9.61694	95.88320		11.01	0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.61450		98.19251		9.67067	97.77072		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

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 02/05/2019	Bond Future			9.51890		93.58287		9.56987	93.18009		11.14	0.00	1,179,986,407.83	12,609	39,167.00
R2037	On 01/08/2019	Bond Future			9.58148		91.04588		9.63405	90.63602		11.61	0.00	1,147,997,500.92	12,609	25,570.00
R2037	On 07/11/2019	Bond Future			9.63698		92.91314		9.69126	92.49513		11.63	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.68395		90.48185		9.73992	90.05571		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			9.60387		96.97173		9.65483	96.53796		11.53	0.00	1,155,418,162.95	11,915	16,022.00
R2040	On 02/05/2019	Bond Future	9.60	Call	838.64000		0.83864		669.24000	0.66924	838.640	11.28	0.50	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	9.65	Put	677.24000		0.67724		908.20000	0.90820	677.240	11.37	0.42	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.15	Put	21.28000		0.02128		41.19000	0.04119	21.280	12.31	0.02	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,896.31000		4.89631		4,476.78000	4.47678	4,896.310	12.43	0.98	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.66637		94.24667		9.71890	93.80527		12.04	0.00	1,564,211,981.99	16,597	16,547.00
R2040	On 07/11/2019	Bond Future			9.72208		96.17966		9.77629	95.72940		12.08	0.00	0.00	0	0.00
R2040	On 06/02/2020	Bond Future			9.76947		93.56207		9.82532	93.10310		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			9.61344		94.19372		9.67441	93.66280		12.13	0.00	1,403,392,234.28	14,899	24,898.00
R2044	On 01/08/2019	Bond Future			9.67290		91.54276		9.73569	91.00249		12.68	0.00	1,254,685,068.56	13,706	13,146.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,245.65000		1.24565		1,084.53000	1.08453	1,245.650	11.97	0.33	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,373.45000		3.37345		3,062.41000	3.06241	3,373.450	12.86	0.61	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	537.14000		0.53714		627.83000	0.62783	537.140	14.34	0.14	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.72579		93.42030		9.79053	92.86907		12.75	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future			9.77067		90.87374		9.83730	90.31180		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			9.56241		93.67302		9.61323	93.21350		12.55	0.00	2,976,085,518.42	31,771	86,735.00
R2048	On 01/08/2019	Bond Future			9.61437		95.39282		9.66663	94.92521		12.53	0.00	3,149,775,523.58	33,019	31,621.00
R2048	On 07/11/2019	Bond Future			9.66727		92.90732		9.72115	92.43023		13.22	0.00	0.00	0	0.00
R2048	On 06/02/2020	Bond Future			9.71277		94.73611		9.76821	94.24979		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			6.71510		102.58414		6.71350	102.58521		0.18	0.00	0.00	0	6,013.00
R207	On 01/08/2019	Bond Future			6.25364		100.82648		6.25027	100.82794		0.17	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future			4.05130		102.89407		4.04187	102.89576		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			6.80256		100.58114		6.81724	100.55540		0.83	0.00	0.00	0	14,469.00
R208	On 01/08/2019	Bond Future			6.69876		102.42775		6.71554	102.40190		0.88	0.00	0.00	0	2,606.00
R208	On 07/11/2019	Bond Future			6.48953		101.12257		6.50958	101.09637		0.92	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			6.14625		103.11292		6.17072	103.08635		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

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/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			9.38248		74.32382		9.42829	74.01610		11.95	0.00	449,510,463.36	6,048	32,935.00
R209	On 02/05/2019	Bond Future	9.35	Call	576.60000		0.57660		470.77000	0.47077	576.600	11.70	0.45	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,698.40000		3.69840		3,403.48000	3.40348	3,698.400	12.86	0.98	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	0.08000		0.00008		0.23000	0.00023	0.080	14.05	0.00	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	0.00000		0.00000		0.02000	0.00002	0.000	14.05	0.00	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.43470		75.68834		9.48181	75.37525		11.95	0.00	386,464,664.04	5,106	69,981.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,482.22000		1.48222		1,358.22000	1.35822	1,482.220	11.67	0.44	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,391.92000		3.39192		3,186.11000	3.18611	3,391.920	12.42	0.70	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	313.78000		0.31378		355.69000	0.35569	313.780	13.92	0.11	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.48513		74.08722		9.53371	73.76784		12.49	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.52612		75.54554		9.57610	75.22000		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			186.54391		186.54391		186.50284	186.50284			0.00	98,122,096.66	526	2,251.00
R210	On 01/08/2019	Bond Future			190.01513		190.01513		189.97393	189.97393			0.00	206,546,446.31	1,087	2,142.00
R210	On 07/11/2019	Bond Future			191.36044		191.36044		191.31870	191.31870			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			195.16972		195.16972		195.12742	195.12742			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			157.92375		157.92375		157.66190	157.66190			0.00	0.00	0	7,946.00
R212	On 01/08/2019	Bond Future			158.67463		158.67463		158.40848	158.40848			0.00	0.00	0	1,526.00
R212	On 07/11/2019	Bond Future			161.96883		161.96883		161.69740	161.69740			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future			162.95342		162.95342		162.67682	162.67682			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			9.11780		86.14826		9.14357	85.98352		9.51	0.00	156,703,684.94	1,819	27,702.00
R213	On 01/08/2019	Bond Future			9.17143		87.72988		9.19804	87.56241		9.52	0.00	159,580,651.72	1,819	1,819.00
R213	On 07/11/2019	Bond Future			9.22570		85.97548		9.25328	85.80476		9.88	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future			9.27137		87.66774		9.29992	87.49376		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

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 02/05/2019	Bond Future	9.57752		73.22521		9.63337	72.83392		12.91	0.00	901,402,335.10	12,310	11,003.00
R214	On 01/08/2019	Bond Future	9.63032		74.56957		9.68772	74.17140		12.86	0.00	410,356,343.71	5,503	4,114.00
R214	On 07/11/2019	Bond Future	9.68419		72.79918		9.74334	72.39292		13.50	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.73060		74.23210		9.79144	73.81797		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	10.45590		10.45590		10.40890	10.40890		12.34	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.59370		10.59370		10.54540	10.54540		12.57	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.72490		10.72490		10.67550	10.67550		12.87	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.35840		2.35840		2.36900	2.36900		22.45	0.00	0.00	0	3,646.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.25460		2.25460		2.26510	2.26510		22.56	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.16070		2.16070		2.17390	2.17390		23.26	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>38,700,901,907.12</b>	<b>433,540</b>	<b>9 873 813.00</b>
<b>Grand Total:</b>												<b>38,700,901,907.12</b>	<b>433,540</b>	<b>9 873 813.00</b>