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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 17/04/2019	Any day expiry		14.07800	14.07800	14.01280	14.01280		13.47	0.00	0.00	0	0.00
\$ / R	On 17/04/2019	Any day expiry	14.40	Call	0.87120	0.00087	3.89420	0.00389	0.871	20.19	0.02	0	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.44	Call	0.57580	0.00058	3.05280	0.00305	0.576	21.09	0.01	0	60,000.00
\$ / R	On 17/04/2019	Any day expiry	14.45	Call	0.52070	0.00052	2.87660	0.00288	0.521	21.31	0.01	0	40,000.00
\$ / R	On 23/04/2019	Any day expiry		14.08790	14.08790	14.02260	14.02260		11.37	0.00	0.00	0	0.00
\$ / R	On 23/04/2019	Any day expiry	14.20	Call	49.24300	0.04924	47.54810	0.04755	49.243	12.15	0.32	0	25,000.00
\$ / R	On 23/04/2019	Any day expiry	14.50	Call	9.69340	0.00969	11.31960	0.01132	9.693	14.49	0.08	0	50,000.00
\$ / R	On 23/04/2019	Any day expiry	14.55	Call	7.42280	0.00742	8.90090	0.00890	7.423	14.88	0.06	0	25,000.00
\$ / R	On 26/04/2019	Any day expiry		14.09290	14.09290	14.02740	14.02740		12.10	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry		14.09790	14.09790	14.03230	14.03230		11.87	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry		14.09950	14.09950	14.03400	14.03400		12.00	0.00	28,132,361.80	1,996	4,000.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	0.46590	0.00047	1.02890	0.00103	0.466	15.48	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	616.72870	0.61673	558.36530	0.55837	616.729	13.53	0.95	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.95	Put	73.80100	0.07380	112.49330	0.11249	73.801	12.38	0.33	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Call	92.30910	0.09231	87.36350	0.08736	92.309	12.37	0.39	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	192.80910	0.19281	253.36350	0.25336	192.809	12.37	0.61	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	14.25	Put	226.99590	0.22700	289.65930	0.28966	226.996	12.55	0.66	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.45	Call	34.32930	0.03433	35.92210	0.03592	34.329	13.28	0.18	0.00	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	6.51840	0.00652	8.45200	0.00845	6.518	14.80	0.04	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	0.64050	0.00064	0.77680	0.00078	0.640	19.40	0.00	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	0.20200	0.00020	0.23020	0.00023	0.202	20.81	0.00	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry	14.11100		14.11100	14.11100	14.04520	14.04520		13.61	0.00	4,255,847.10	303	32,500.00
\$ / R	On 07/05/2019	Any day expiry	13.75	Put	51.31510	0.05132	73.13830	0.07314	51.315	13.20	0.20	0.00	0	22,000.00
\$ / R	On 07/05/2019	Any day expiry	13.95	Call	272.14760	0.27215	243.57890	0.24358	272.148	13.43	0.65	0.00	0	20,000.00
\$ / R	On 07/05/2019	Any day expiry	14.03	Call	225.44580	0.22545	203.11420	0.20311	225.446	13.52	0.58	0.00	0	65,000.00
\$ / R	On 09/05/2019	Any day expiry			14.11420	14.11420	14.04850	14.04850		13.97	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	443.94980	0.44395	399.50040	0.39950	443.950	13.15	0.81	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	163.75000	0.16375	150.96920	0.15097	163.750	14.37	0.44	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.12080	14.12080	14.05510	14.05510		14.27	0.00	0.00	0	93.00
\$ / R	On 15/05/2019	Any day expiry			14.12400	14.12400	14.05840	14.05840		14.59	0.00	0.00	0	2.00
\$ / R	On 20/05/2019	Any day expiry			14.13230	14.13230	14.06670	14.06670		14.73	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	205.88610	0.20589	189.07150	0.18907	205.886	15.08	0.44	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	32.93800	0.03294	30.93330	0.03093	32.938	18.35	0.09	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	20.60960	0.02061	19.29060	0.01929	20.610	19.07	0.06	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.14730	14.14730	14.08180	14.08180		14.64	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.15060	14.15060	14.08510	14.08510		14.67	0.00	0.00	0	91.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	13.19800	0.01320	16.59270	0.01659	13.198	14.39	0.04	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	319.70020	0.31970	363.86290	0.36386	319.700	14.83	0.52	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	350.30700	0.35031	396.01650	0.39602	350.307	14.98	0.54	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	77.97810	0.07798	72.07630	0.07208	77.978	17.30	0.17	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	21.23620	0.02124	19.29200	0.01929	21.236	19.06	0.05	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	10.45840	0.01046	9.42270	0.00942	10.458	19.47	0.03	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.15560	14.15560	14.09010	14.09010		14.55	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.15730	14.15730	14.09180	14.09180		14.57	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.16730	14.16730	14.10180	14.10180		14.51	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	163.54830	0.16355	192.37690	0.19238	163.548	13.97	0.32	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	262.98460	0.26298	299.71610	0.29972	262.985	14.36	0.43	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	309.45900	0.30946	350.38020	0.35038	309.459	14.51	0.48	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.17400	14.17400	14.10850	14.10850		14.57	0.00	632,897,448.00	44,652	870,577.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.08430	0.00008	0.10560	0.00011	0.084	20.57	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	2.71560	0.00272	3.23200	0.00323	2.716	15.31	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	6.46060	0.00646	7.39930	0.00740	6.461	14.15	0.02	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	8.17560	0.00818	9.92570	0.00993	8.176	13.83	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	14.41340	0.01441	17.73440	0.01773	14.413	13.73	0.04	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	17.43980	0.01744	21.51290	0.02151	17.440	13.70	0.05	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	18.56310	0.01856	22.91370	0.02291	18.563	13.69	0.05	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	25.15330	0.02515	31.10460	0.03110	25.153	13.63	0.07	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	35.57490	0.03557	43.96140	0.04396	35.575	13.56	0.10	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	37.62030	0.03762	46.47030	0.04647	37.620	13.55	0.10	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	38.67850	0.03868	47.76820	0.04777	38.678	13.54	0.10	0.00	0	4,582.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	42.00290	0.04200		51.83330	0.05183	42.003	13.52	0.11	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	44.34770	0.04435		54.69450	0.05469	44.348	13.51	0.12	0.00	0	143,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	50.68350	0.05068		62.39460	0.06239	50.684	13.48	0.13	0.00	0	4,317.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	749.85470	0.74985		701.97040	0.70197	749.855	13.51	0.82	0.00	0	7,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	99.72940	0.09973		120.57330	0.12057	99.729	13.67	0.22	0.00	0	700.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	673.72940	0.67373		629.07330	0.62907	673.729	13.67	0.78	0.00	0	700.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	172.80550	0.17281		201.40720	0.20141	172.805	14.05	0.32	0.00	0	25,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	474.33180	0.47433		439.79570	0.43980	474.332	14.16	0.64	0.00	0	100.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	204.46930	0.20447		235.76760	0.23577	204.469	14.18	0.36	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	428.86400	0.42886		396.98240	0.39698	428.864	14.29	0.61	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	244.00850	0.24401		278.28140	0.27828	244.008	14.32	0.40	0.00	0	301,700.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	418.00850	0.41801		386.78140	0.38678	418.008	14.32	0.60	0.00	0	15,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	272.65660	0.27266		308.85770	0.30886	272.657	14.42	0.43	0.00	0	2,100.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	277.60790	0.27761		314.12750	0.31413	277.608	14.44	0.44	0.00	0	39,589.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	347.76870	0.34777		389.53430	0.38953	347.769	14.71	0.50	0.00	0	13,600.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	377.71800	0.37772		420.89830	0.42090	377.718	14.85	0.52	0.00	0	1,982.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	408.80810	0.40881		453.33850	0.45334	408.808	14.98	0.55	0.00	0	30,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	264.99860	0.26500		245.31200	0.24531	264.999	15.12	0.43	0.00	0	1,050.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	241.82120	0.24182		223.82600	0.22383	241.821	15.32	0.40	0.00	0	30.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	195.89950	0.19590		181.30650	0.18131	195.900	15.76	0.34	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	639.38160	0.63938		691.22760	0.69123	639.382	15.90	0.68	0.00	0	8,203.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	654.59790	0.65460		706.80410	0.70680	654.598	15.96	0.69	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	176.25380	0.17625		163.13580	0.16314	176.254	15.98	0.31	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	162.81730	0.16282		150.71260	0.15071	162.817	16.15	0.29	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	156.49010	0.15649		144.86380	0.14486	156.490	16.23	0.28	0.00	0	2,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	142.67930	0.14268		132.02150	0.13202	142.679	16.43	0.26	0.00	0	30,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	112.22990	0.11223		103.66280	0.10366	112.230	16.90	0.21	0.00	0	17,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	98.12220	0.09812		90.68360	0.09068	98.122	17.16	0.19	0.00	0	2,900.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	75.15270	0.07515		69.54930	0.06955	75.153	17.66	0.15	0.00	0	14,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	73.18770	0.07319		67.74190	0.06774	73.188	17.72	0.15	0.00	0	1,980.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	57.78160	0.05778		53.55960	0.05356	57.782	18.17	0.12	0.00	0	146,182.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	52.08670	0.05209		46.90950	0.04691	52.087	18.37	0.11	0.00	0	1,380.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	50.75880	0.05076		45.36830	0.04537	50.759	18.42	0.10	0.00	0	143,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	47.49960	0.04750		42.42410	0.04242	47.500	18.45	0.10	0.00	0	39,589.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	45.94020	0.04594		41.01850	0.04102	45.940	18.47	0.10	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	40.84020	0.04084		36.43010	0.03643	40.840	18.52	0.09	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	36.26420	0.03626		32.31920	0.03232	36.264	18.57	0.08	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	31.07560	0.03108		27.66390	0.02766	31.076	18.63	0.07	0.00	0	6,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	29.50470	0.02950		26.25690	0.02626	29.505	18.66	0.07	0.00	0	911.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	25.66880	0.02567		22.82340	0.02282	25.669	18.71	0.06	0.00	0	5,020.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	21.91170	0.02191		19.46590	0.01947	21.912	18.78	0.05	0.00	0	6,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	2.91630	0.00292		2.81260	0.00281	2.916	23.46	0.01	0.00	0	8,203.00	
\$ / R	On 20/06/2019	Any day expiry			14.18400	14.18400		14.11840	14.11840		14.65	0.00	0.00	0	0.00	
\$ / R	On 28/06/2019	Any day expiry			14.19740	14.19740		14.13160	14.13160		14.68	0.00	0.00	0	2,381.00	

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	Any day expiry	13.00	Put	22.00830	0.02201	29.28230	0.02928	22.008	12.96	0.06	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	280.59750	0.28060	314.33200	0.31433	280.598	14.40	0.41	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	373.20220	0.37320	413.27960	0.41328	373.202	14.68	0.49	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	402.69870	0.40270	444.10250	0.44410	402.699	14.81	0.51	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	120.28090	0.12028	111.69210	0.11169	120.281	17.13	0.20	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	99.93240	0.09993	92.83140	0.09283	99.932	17.51	0.17	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	45.92430	0.04592	42.64030	0.04264	45.924	18.67	0.09	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	28.67400	0.02867	26.88260	0.02688	28.674	19.19	0.06	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.20240	14.20240	14.13650	14.13650		14.62	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.20580	14.20580	14.13980	14.13980		14.66	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.25330	14.25330	14.18670	14.18670		14.81	0.00	0.00	0	982.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	44.75910	0.04476	53.31090	0.05331	44.759	13.21	0.09	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	424.40840	0.42441	461.56740	0.46157	424.408	14.73	0.47	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	451.94310	0.45194	491.37190	0.49137	451.943	14.81	0.48	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	166.23040	0.16623	156.30770	0.15631	166.230	17.18	0.23	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	80.02080	0.08002	75.06870	0.07507	80.021	18.71	0.12	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	57.81380	0.05781	54.38230	0.05438	57.814	19.33	0.09	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.25500	14.25500	14.18840	14.18840		14.82	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.27560	14.27560	14.20870	14.20870		14.91	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	609.16850	0.60917	653.22910	0.65323	609.168	15.28	0.55	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	82.55130	0.08255	77.95670	0.07796	82.551	18.93	0.11	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.30480	14.30480	14.23760	14.23760		14.94	0.00	0.00	0	2,216.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	66.88500	0.06689	77.50540	0.07751	66.885	13.42	0.11	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	462.54350	0.46254	499.27760	0.49928	462.543	14.79	0.45	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	489.72880	0.48973	527.53370	0.52753	489.729	14.87	0.47	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	199.46660	0.19947	189.30810	0.18931	199.467	17.34	0.24	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	107.29600	0.10730	101.60190	0.10160	107.296	18.76	0.14	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	81.67560	0.08168	77.44190	0.07744	81.676	19.38	0.11	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.31000	14.31000	14.24270	14.24270		14.89	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.31340	14.31340	14.24610	14.24610		14.92	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.31510	14.31510	14.24780	14.24780		14.92	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	21.15930	0.02116	19.96930	0.01997	21.159	22.94	0.03	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry			14.32890	14.32890	14.26130	14.26130		15.02	0.00	0.00	0	3,757.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.33400	14.33400	14.26650	14.26650		14.99	0.00	7,167,000.00	500	27,488.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	3.13100	0.00313	3.45220	0.00345	3.131	17.96	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	36.57460	0.03657	40.81150	0.04081	36.575	14.17	0.06	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	61.64390	0.06164	69.69380	0.06969	61.644	13.46	0.10	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	81.78950	0.08179	93.40980	0.09341	81.789	13.50	0.13	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	104.56470	0.10456	118.33300	0.11833	104.565	13.59	0.15	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	124.96570	0.12497	140.49530	0.14050	124.966	13.67	0.18	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	919.60120	0.91960	876.50260	0.87650	919.601	14.00	0.72	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	253.75600	0.25376	279.24580	0.27925	253.756	14.07	0.29	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.75	Put	272.73040	0.27273	299.31160	0.29931	272.730	14.14	0.31	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	280.55320	0.28055	307.56910	0.30757	280.553	14.17	0.31	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	292.53090		0.29253		320.19790	0.32020	292.531	14.21	0.32	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	334.58970		0.33459		364.41670	0.36442	334.590	14.36	0.35	0.00	0	5,908.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.92	Put	343.39540		0.34340		373.64690	0.37365	343.395	14.38	0.36	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	365.97370		0.36597		397.28870	0.39729	365.974	14.45	0.37	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	379.90630		0.37991		411.85820	0.41186	379.906	14.50	0.38	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.04	Call	692.93260		0.69293		658.22270	0.65822	692.933	14.55	0.61	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	438.50570		0.43851		472.94810	0.47295	438.506	14.67	0.42	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	485.40830		0.48541		521.66550	0.52167	485.408	14.79	0.44	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.25	Call	591.04700		0.59105		560.59340	0.56059	591.047	14.85	0.54	0.00	0	500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	534.76590		0.53477		573.59480	0.57359	534.766	14.92	0.47	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	569.16460		0.56916		609.93890	0.60994	569.165	15.01	0.49	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	630.15080		0.63015		672.73120	0.67273	630.151	15.20	0.52	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	655.31770		0.65532		698.59510	0.69860	655.318	15.27	0.53	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	489.31770		0.48932		465.09510	0.46510	489.318	15.27	0.47	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	753.44700		0.75345		799.19610	0.79920	753.447	15.55	0.57	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	787.41300		0.78741		833.93240	0.83393	787.413	15.64	0.58	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.75	Call	405.97560		0.40598		385.74490	0.38574	405.976	15.74	0.41	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.82	Put	871.32940		0.87133		919.60900	0.91961	871.329	15.87	0.61	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	892.81400		0.89281		941.51510	0.94152	892.814	15.92	0.61	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	337.09420		0.33709		320.26800	0.32027	337.094	16.20	0.35	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	329.69570		0.32970		313.28220	0.31328	329.696	16.26	0.35	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	299.73950		0.29974		284.86980	0.28487	299.740	16.51	0.32	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,301.64300		1.30164		1,356.51720	1.35652	1,301.643	16.93	0.72	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	233.00900		0.23301		221.54520	0.22155	233.009	17.17	0.26	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,450.91490		1.45091		1,507.36560	1.50737	1,450.915	17.27	0.75	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	180.48130		0.18048		171.39350	0.17139	180.481	17.83	0.20	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	103.79460		0.10379		98.83960	0.09884	103.795	19.11	0.12	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	103.10000		0.10310		98.18250	0.09818	103.100	19.13	0.12	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	76.80970		0.07681		73.47890	0.07348	76.810	19.86	0.09	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	73.94470		0.07394		71.30510	0.07131	73.945	19.96	0.09	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	71.90960		0.07191		69.56640	0.06957	71.910	20.05	0.09	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	58.94840		0.05895		57.46620	0.05747	58.948	20.95	0.07	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	53.64390		0.05364		52.50400	0.05250	53.644	21.41	0.07	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	51.81870		0.05182		50.79410	0.05079	51.819	21.59	0.06	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	41.76280		0.04176		41.35810	0.04136	41.763	22.77	0.05	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.35770		14.35770		14.29050	14.29050		14.99	0.00	0.00	0	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	88.35530		0.08836		100.19350	0.10019	88.355	13.54	0.13	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	493.62900		0.49363		529.76460	0.52976	493.629	14.77	0.44	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	520.49870		0.52050		557.60780	0.55761	520.499	14.84	0.45	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	231.82850		0.23183		221.33500	0.22134	231.828	17.39	0.25	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	134.01870		0.13402		127.87260	0.12787	134.019	18.72	0.15	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	104.62120		0.10462		100.01230	0.10001	104.621	19.34	0.12	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.36110		14.36110		14.29400	14.29400		15.00	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.41120		14.41120		14.34380	14.34380		15.10	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	109.29050	0.10929	122.09970	0.12210	109.290	13.65	0.14	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	522.76260	0.52276	558.92520	0.55893	522.763	14.82	0.42	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	549.41640	0.54942	586.49630	0.58650	549.416	14.89	0.44	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	259.19090	0.25919	248.75470	0.24875	259.191	17.59	0.25	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	158.34930	0.15835	152.39390	0.15239	158.349	18.82	0.16	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	127.37890	0.12738	122.77610	0.12278	127.379	19.40	0.13	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.46220	14.46220	14.39380	14.39380		15.20	0.00	0.00	0	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	127.07540	0.12708	140.87260	0.14087	127.075	13.72	0.15	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	546.16610	0.54617	583.13280	0.58313	546.166	14.85	0.42	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	572.67260	0.57267	610.44770	0.61045	572.673	14.92	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	285.34270	0.28534	275.04790	0.27505	285.343	17.72	0.25	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	181.53680	0.18154	175.64090	0.17564	181.537	18.89	0.17	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	149.02520	0.14903	144.71470	0.14471	149.025	19.44	0.14	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.46740	14.46740	14.39910	14.39910		15.18	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.47090	14.47090	14.40250	14.40250		15.20	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.48670	14.48670	14.41820	14.41820		15.28	0.00	0.00	0	22,753.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	23.52480	0.02352	26.33850	0.02634	23.525	13.85	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	114.54080	0.11454	125.90900	0.12591	114.541	13.80	0.13	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	136.46420	0.13646	149.59030	0.14959	136.464	13.79	0.15	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.03	Put	141.94450	0.14194	156.08530	0.15609	141.945	13.79	0.16	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	315.47360	0.31547	340.56540	0.34057	315.474	14.18	0.29	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	368.63840	0.36864	397.86620	0.39787	368.638	14.31	0.32	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	429.74700	0.42975	461.61490	0.46161	429.747	14.50	0.35	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	457.52370	0.45752	490.50730	0.49051	457.524	14.59	0.36	0.00	0	34,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	491.11420	0.49111	525.37510	0.52538	491.114	14.68	0.38	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	496.01210	0.49601	530.46030	0.53046	496.012	14.70	0.38	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	505.89350	0.50589	540.70170	0.54070	505.893	14.73	0.39	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	510.87250	0.51087	545.86230	0.54586	510.873	14.74	0.39	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.12	Put	515.87680	0.51588	551.04330	0.55104	515.877	14.75	0.39	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	671.72960	0.67173	711.96390	0.71196	671.730	15.16	0.46	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	349.19520	0.34920	337.52280	0.33752	349.195	17.32	0.29	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	293.54260	0.29354	283.24210	0.28324	293.543	17.81	0.25	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	282.80600	0.28281	272.96770	0.27297	282.806	17.91	0.24	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	275.41070	0.27541	265.89520	0.26590	275.411	17.97	0.24	0.00	0	21,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	261.27920	0.26128	252.37690	0.25238	261.279	18.11	0.23	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	258.55400	0.25855	249.77130	0.24977	258.554	18.14	0.22	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	235.47120	0.23547	227.68670	0.22769	235.471	18.38	0.21	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	202.18650	0.20219	195.83460	0.19583	202.187	18.79	0.18	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.99	Call	188.60020	0.18860	182.82490	0.18282	188.600	18.98	0.17	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	185.83180	0.18583	180.17730	0.18018	185.832	19.02	0.17	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	156.23170	0.15623	153.73350	0.15373	156.232	19.51	0.14	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	52.38060	0.05238	50.13410	0.05013	52.381	22.83	0.05	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.51750	14.51750	14.44910	14.44910		15.25	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	145.66950	0.14567	159.35760	0.15936	145.670	13.78	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	567.49240	0.56749	604.02430	0.60402	567.492	14.83	0.41	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	593.79780	0.59380	631.20270	0.63120	593.798	14.90	0.42	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	308.78100	0.30878	299.18920	0.29919	308.781	17.80	0.25	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	204.70410	0.20470	198.94110	0.19894	204.704	18.91	0.18	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	172.14380	0.17214	168.80820	0.16881	172.144	19.46	0.15	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry	14.52090		14.52090	14.52090	14.45250	14.45250		15.25	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry	14.57190		14.57190	14.57190	14.50290	14.50290		15.33	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry	14.62250		14.62250	14.62250	14.55190	14.55190		15.39	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry	14.62780		14.62780	14.62780	14.55710	14.55710		15.44	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.65250	14.65250	14.58150	14.58150		15.44	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	28.05760	0.02806	31.88550	0.03189	28.058	12.61	0.04	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	172.13500	0.17213	189.10320	0.18910	172.135	13.76	0.16	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	196.27190	0.19627	214.98370	0.21498	196.272	13.87	0.18	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	230.83290	0.23083	249.97250	0.24997	230.833	14.02	0.20	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	420.30340	0.42030	448.83700	0.44884	420.303	14.37	0.30	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	517.99610	0.51800	552.26850	0.55227	517.996	14.59	0.35	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	717.68810	0.71769	758.34000	0.75834	717.688	15.11	0.42	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	779.78510	0.77979	822.13000	0.82213	779.785	15.25	0.44	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	868.30810	0.86831	912.81060	0.91281	868.308	15.45	0.47	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	368.92680	0.36893	360.03080	0.36003	368.927	18.01	0.26	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	338.51470	0.33851	330.68480	0.33068	338.515	18.27	0.24	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	308.69400	0.30869	301.90310	0.30190	308.694	18.56	0.22	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	241.37890	0.24138	240.18770	0.24019	241.379	19.52	0.18	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	233.32710	0.23333	232.45100	0.23245	233.327	19.84	0.17	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry	14.68140		14.68140	14.68140	14.61120	14.61120		15.49	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry	14.72880		14.72880	14.72880	14.65970	14.65970		15.57	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry	14.79130		14.79130	14.79130	14.72230	14.72230		15.68	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.80970		14.80970	14.80970	14.74070	14.74070		15.70	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	49.75020	0.04975	55.10480	0.05510	49.750	13.16	0.05	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	681.04050	0.68104	718.11620	0.71812	681.041	14.99	0.37	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	409.02560	0.40903	402.31110	0.40231	409.026	18.62	0.25	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry	14.89510		14.89510	14.89510	14.82630	14.82630		15.85	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future	14.98790		14.98790	14.98790	14.91830	14.91830		15.98	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future	14.17400		14.17400	14.17400	14.10850	14.10850		14.57	0.00	70,870.00	5	454.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future	14.33400		14.33400	14.33400	14.26650	14.26650		14.99	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future	14.48670		14.48670	14.48670	14.41820	14.41820		15.28	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future	14.65250		14.65250	14.65250	14.58150	14.58150		15.44	0.00	0.00	0	0.00
£ / R	On 26/04/2019	Any day expiry	18.40580		18.40580	18.40580	18.40490	18.40490		12.32	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry	18.41510		18.41510	18.41510	18.41410	18.41410		12.42	0.00	0.00	0	27.00
£ / R	On 31/05/2019	Any day expiry	18.51390		18.51390	18.51390	18.51300	18.51300		13.65	0.00	0.00	0	91.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.55760		18.55760	18.55760	18.55660	18.55660		13.68	0.00	195,021,818.40	10,509	118,562.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	732.54710	0.73255	737.29110	0.73729	732.547	13.38	0.72	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	Any day expiry		18.60150	18.60150		18.60030	18.60030		13.67	0.00	316,803.50	17	49.00
£ / R	On 16/09/2019	Foreign Exchange Future		18.85330	18.85330		18.85070	18.85070		13.90	0.00	0.00	0	23,418.00
£ / R	On 16/09/2019	Foreign Exchange Future	19.15	Put	855.66380	0.85566	860.52520	0.86053	855.664	14.21	0.55	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future		19.12970	19.12970		19.12720	19.12720		14.29	0.00	0.00	0	12,845.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	689.55130	0.68955	695.79950	0.69580	689.551	14.12	0.41	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	203.54300	0.20354	206.77240	0.20677	203.543	16.75	0.16	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future		19.43220	19.43220		19.42650	19.42650		14.54	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12720	0.12720		0.12660	0.12660		16.59	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future		0.12960	0.12960		0.12890	0.12890		16.33	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future		0.13190	0.13190		0.13120	0.13120		16.39	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.13450	0.13450		0.13370	0.13370		16.37	0.00	0.00	0	0.00
€ / R	On 26/04/2019	Any day expiry		15.93880	15.93880		15.88140	15.88140		11.15	0.00	0.00	0	1.00
€ / R	On 31/05/2019	Any day expiry		16.05120	16.05120		15.99370	15.99370		13.53	0.00	0.00	0	2.00
€ / R	On 10/06/2019	Any day expiry		16.08350	16.08350		16.02610	16.02610		13.45	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.09650	16.09650		16.03900	16.03900		13.48	0.00	41,963,575.50	2,607	121,323.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	73.50560	0.07351	89.02990	0.08903	73.506	12.53	0.17	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	174.91390	0.17491	166.64070	0.16664	174.914	14.76	0.30	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	789.33400	0.78933	839.69320	0.83969	789.334	14.98	0.73	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry		16.29750	16.29750		16.23820	16.23820		13.67	0.00	0.00	0	0.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.40700	16.40700		16.34670	16.34670		13.78	0.00	0.00	0	42,882.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	227.22900	0.22723	249.75870	0.24976	227.229	12.83	0.26	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.85	Put	311.99640	0.31200	339.11010	0.33911	311.996	13.11	0.33	0.00	0	587.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	158.02220	0.15802	152.81400	0.15281	158.022	16.72	0.17	0.00	0	14,429.00
€ / R	On 13/12/2019	Foreign Exchange Future		16.70250	16.70250		16.64060	16.64060		14.17	0.00	50,107.50	3	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	31.24550	0.03125	33.93990	0.03394	31.246	14.13	0.04	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	48.08650	0.04809	52.24770	0.05225	48.086	13.78	0.06	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.23	Put	56.55810	0.05656	61.44030	0.06144	56.558	13.64	0.07	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	299.82100	0.29982	322.64940	0.32265	299.821	13.11	0.26	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.85	Put	350.01530	0.35002	376.92580	0.37693	350.015	13.17	0.29	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	477.02450	0.47702	508.74860	0.50875	477.024	13.53	0.36	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	167.03470	0.16703	163.72230	0.16372	167.035	18.18	0.14	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.80	Call	166.29340	0.16629	163.00530	0.16301	166.293	18.19	0.14	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	128.39630	0.12840	128.28580	0.12829	128.396	19.62	0.11	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry		16.90930	16.90930		16.84550	16.84550		14.33	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	987.56930	0.98757	962.22140	0.96222	987.569	14.04	0.57	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	876.21090	0.87621	854.27100	0.85427	876.211	14.34	0.53	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	840.95590	0.84096	820.02420	0.82002	840.956	14.45	0.51	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	814.53980	0.81454	794.37390	0.79437	814.540	14.54	0.50	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future		17.02860	17.02860		16.96340	16.96340		14.45	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.35000	96.35000		96.29000	96.29000			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			633.15200		633.15200		634.53800	634.53800			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			644.78600		644.78600		646.28300	646.28300			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			658.00900		658.00900		659.67100	659.67100			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future			670.95900		670.95900		672.80900	672.80900			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			735.05900		735.05900		737.41700	737.41700			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			748.56500		748.56500		751.06600	751.06600			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			763.91700		763.91700		766.62400	766.62400			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future			778.95100		778.95100		781.89300	781.89300			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			664.55400		664.55400		667.31400	667.31400			0.00	0.00	0	370.00
ALBI	On 01/08/2019	Index Future			676.76500		676.76500		679.66600	679.66600			0.00	0.00	0	604.00
ALBI	On 07/11/2019	Index Future			690.64500		690.64500		693.74500	693.74500			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future			704.23700		704.23700		707.56200	707.56200			0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.18160		10.18160		10.13680	10.13680		11.37	0.00	4,123,548.00	405	26,772.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.31640		10.31640		10.26980	10.26980		11.38	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.44680		10.44680		10.39930	10.39930		11.63	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	217.44230	0.21744		204.35330	0.20435		217.442	12.66	0.33	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.58780		10.58780		10.53930	10.53930		11.80	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.62750		10.62750		10.56690	10.56690		12.70	0.00	0.00	0	2,200.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.77110		10.77110		10.70860	10.70860		12.72	0.00	0.00	0	1,165.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.90650		10.90650		10.84390	10.84390		12.88	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.05460		11.05460		10.98960	10.98960		12.95	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.16070		14.16070		14.14360	14.14360		13.79	0.00	0.00	0	1,093.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.44780		14.44780		14.42900	14.42900		14.35	0.00	0.00	0	300.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.72190		14.72190		14.70240	14.70240		14.93	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.02390		15.02390		15.00270	15.00270		15.33	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.15810		2.15810		2.14950	2.14950		12.50	0.00	2,697,625.00	1,250	1,485.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.20100		2.20100		2.19210	2.19210		12.74	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.24200		2.24200		2.23280	2.23280		13.10	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.28720		2.28720		2.27730	2.27730		13.39	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	10.80172		77.24407		10.75183	77.54074			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	10.90693		78.66279		10.85330	78.97645			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.01786		76.48070		10.95930	76.81728			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.11889		77.98648		11.05490	78.34843			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	11.07139		79.00111		11.01649	79.37465			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.17471		80.45210		11.11615	80.84431			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.28373		77.83591		11.22033	78.25338			0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.37918		79.36870		11.31066	79.81348			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	658.09000		658.09000		660.92100	660.92100			0.00	1,052,944,000.00	160	288.00
GOVI	On 01/08/2019	GOVI	670.18200		670.18200		673.15400	673.15400			0.00	1,052,185,740.00	157	159.00
GOVI	On 07/11/2019	GOVI	683.92700		683.92700		687.09800	687.09800			0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	697.38700		697.38700		700.78300	700.78300			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.80900		1.80900		1.80150	1.80150		14.51	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future	1.83280		1.83280		1.82510	1.82510		15.10	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future	1.85540		1.85540		1.84750	1.84750		15.14	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	134.18939		134.18939		134.09500	134.09500			0.00	0.00	0	685.00
I2025	On 01/08/2019	Bond Future	135.25152		135.25152		135.17518	135.17518			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	138.05982		138.05982		138.01086	138.01086			0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	139.33850		139.33850		139.32183	139.32183			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	100.44531		100.44531		100.44531	100.44531			0.00	0.00	0	2,954.00
I2029	On 01/08/2019	Bond Future	102.31507		102.31507		102.32995	102.32995			0.00	0.00	0	1,349.00
I2029	On 07/11/2019	Bond Future	103.34812		103.34812		103.38515	103.38515			0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	105.40570		105.40570		105.46838	105.46838			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	102.18334		102.18334		101.91017	101.91017			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future	104.08540		104.08540		103.82241	103.82241			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future	105.08035		105.08035		104.83385	104.83385			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	107.17241		107.17241		106.94621	106.94621			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	120.60534		120.60534		120.62093	120.62093			0.00	0.00	0	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		121.23518	121.23518		121.26884	121.26884			0.00	52,737,303.30	435	3,450.00
I2038	On 07/11/2019	Bond Future		123.75241	123.75241		123.81279	123.81279			0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future		124.56261	124.56261		124.65419	124.65419			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		112.42030	112.42030		111.99381	111.99381			0.00	0.00	0	11,464.00
I2046	On 01/08/2019	Bond Future		114.51301	114.51301		114.09507	114.09507			0.00	25,192,862.20	220	4,238.00
I2046	On 07/11/2019	Bond Future		115.17587	115.17587		114.77361	114.77361			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		117.46899	117.46899		117.08641	117.08641			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		117.83520	117.83520		117.93645	117.93645			0.00	0.00	0	10,666.00
I2050	On 01/08/2019	Bond Future		118.23766	118.23766		118.35813	118.35813			0.00	24,711,670.94	209	2,839.00
I2050	On 07/11/2019	Bond Future		120.69266	120.69266		120.84099	120.84099			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future		121.25874	121.25874		121.43899	121.43899			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		255.75400	255.75400		255.48000	255.48000			0.00	0.00	0	723.00
IGOV	On 01/08/2019	Index Future		260.51700	260.51700		260.27200	260.27200			0.00	0.00	0	299.00
IGOV	On 07/11/2019	Index Future		265.92700	265.92700		265.73100	265.73100			0.00	0.00	0	0.00
IGOV	On 06/02/2020	Index Future		271.22100	271.22100		271.08400	271.08400			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		0.13910	0.13910		0.13800	0.13800			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13860	0.13860		0.13640	0.13640			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.13840	0.13840		0.13710	0.13710			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13800	0.13800		0.13730	0.13730			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.67540	1.67540		1.66470	1.66470		11.98	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future		1.69970	1.69970		1.68890	1.68890		11.57	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future		1.72220	1.72220		1.71090	1.71090		11.68	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.59400	9.59400		9.54400	9.54400		12.33	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.72010	9.72010		9.66880	9.66880		12.44	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		9.83990	9.83990		9.78860	9.78860		12.62	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		9.96880	9.96880		9.91650	9.91650		12.64	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.33140	1.33140		1.32810	1.32810			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future		1.33740	1.33740		1.33390	1.33390			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future		1.34160	1.34160		1.33810	1.33810			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			1.30930		1.30930		1.31530	1.31530			0.00	460,873.60	352	702.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.31530		1.31530		1.32130	1.32130			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.32050		1.32050		1.32660	1.32660			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.32620		1.32620		1.33230	1.33230			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.13560		1.13560		1.13680	1.13680			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.14460		1.14460		1.14580	1.14580			0.00	0.00	0	143.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.15300		1.15300		1.15410	1.15410			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.16220		1.16220		1.16340	1.16340			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.51454		114.90106		8.46676	115.18404		6.15	0.00	3,791,734.98	33	97,778.00
R186	On 02/05/2019	Bond Future	8.50	Call	548.44000		0.54844		712.91000	0.71291	548.440	6.15	0.48	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	959.12000		0.95912		1,171.67000	1.17167	959.120	6.25	0.66	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Put	283.47000		0.28347		223.03000	0.22303	283.470	6.27	0.30	0.00	0	4,100.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,080.66000		1.08066		1,303.20000	1.30320	1,080.660	6.27	0.70	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,297.78000		1.29778		1,534.87000	1.53487	1,297.780	6.31	0.77	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,777.96000		1.77796		2,036.31000	2.03631	1,777.960	6.41	0.86	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	51.31000		0.05131		39.19000	0.03919	51.310	6.52	0.07	0.00	0	4,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	23.14000		0.02314		17.65000	0.01765	23.140	6.64	0.04	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,845.98000		2.84598		3,123.47000	3.12347	2,845.980	6.64	0.96	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	15.22000		0.01522		11.63000	0.01163	15.220	6.70	0.02	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,962.63000		3.96263		4,244.71000	4.24471	3,962.630	6.88	0.99	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	4,242.65000		4.24265		4,525.09000	4.52509	4,242.650	6.94	1.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	4,522.25000		4.52225		4,804.90000	4.80490	4,522.250	6.99	1.00	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	0.01000		0.00001		0.01000	0.00001	0.010	7.21	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	7.21	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	7.21	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	7.21	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.56608		111.71283		8.51307	112.01780		6.34	0.00	0.00	0	1,056.00
R186	On 01/08/2019	Bond Future	8.30	Call	865.52000		0.86552		983.08000	0.98308	865.520	6.23	0.35	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	1,206.16000		1.20616		1,091.05000	1.09105	1,206.160	6.48	0.42	0.00	0	4,150.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,349.30000		3.34930		3,588.55000	3.58855	3,349.300	6.84	0.75	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	44.55000		0.04455		38.35000	0.03835	44.550	7.38	0.03	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.61025		114.00406		8.55010	114.33938		6.29	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,196.84000		1.19684		1,323.11000	1.32311	1,196.840	6.09	0.35	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,881.04000		1.88104		1,741.95000	1.74195	1,881.040	6.47	0.44	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.64092		110.93973		8.57272	111.30887			0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			301.92867		301.92867		301.84356	301.84356			0.00	0.00	0	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			300.09956		300.09956		300.05691	300.05691			0.00	0.00	0	1,400.00
R197	On 07/11/2019	Bond Future			306.33069		306.33069		306.35146	306.35146			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			304.78285		304.78285		304.87692	304.87692			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			232.12694		232.12694		232.32974	232.32974			0.00	60,353,004.40	260	8,977.00
R202	On 01/08/2019	Bond Future			232.49117		232.49117		232.73179	232.73179			0.00	9,764,629.14	42	2,079.00
R202	On 07/11/2019	Bond Future			237.31823		237.31823		237.61380	237.61380			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			237.98149		237.98149		238.33967	238.33967			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			7.67976		101.64363		7.61433	101.85723		2.74	0.00	144,333,954.60	1,420	60,910.00
R2023	On 01/08/2019	Bond Future			7.69441		103.51049		7.61881	103.74317		2.78	0.00	146,984,895.80	1,420	4,030.00
R2023	On 07/11/2019	Bond Future			7.69622		101.69933		7.60607	101.95846		3.07	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.67646		103.70128		7.56862	103.99034			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			9.08560		94.75423		9.03343	95.09063		8.63	0.00	0.00	0	43,907.00
R2030	On 02/05/2019	Bond Future	8.90	Call	239.64000		0.23964		350.48000	0.35048	239.640	8.52	0.24	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,115.75000		2.11575		2,423.69000	2.42369	2,115.750	9.19	0.87	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	0.11000		0.00011		0.09000	0.00009	0.110	10.14	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.14828		92.48973		9.09190	92.84638		8.93	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	212.21000		0.21221		258.45000	0.25845	212.210	8.13	0.11	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	616.69000		0.61669		716.31000	0.71631	616.690	8.58	0.25	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,821.54000		1.82154		2,017.71000	2.01771	1,821.540	9.09	0.51	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,061.10000		2.06110		2,270.78000	2.27078	2,061.100	9.17	0.55	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	726.76000		0.72676		651.28000	0.65128	726.760	9.89	0.24	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	713.95000		0.71395		639.66000	0.63966	713.950	9.91	0.24	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.20186		94.38691		9.14000	94.77094		8.92	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future			9.24565		92.23546		9.17767	92.65000			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			9.31516		92.91757		9.26797	93.24905		9.79	0.00	0.00	0	42,003.00
R2032	On 01/08/2019	Bond Future			9.37598		94.62414		9.32516	94.97560		9.72	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.43507		92.40265		9.37941	92.78135		10.13	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.48332		94.22188		9.42235	94.63069			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			9.54531		96.20056		9.49318	96.60618		10.55	0.00	606,736,931.92	6,307	55,662.00
R2035	On 01/08/2019	Bond Future			9.60745		97.96750		9.55175	98.39492		10.49	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.67137		95.47163		9.61099	95.92835		10.99	0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.72691		97.35118		9.66139	97.84022			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			9.63595		92.66191		9.57904	93.10791		11.12	0.00	0.00	0	51,935.00
R2037	On 01/08/2019	Bond Future			9.70222		90.10869		9.64169	90.57669		11.59	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.76169		91.95707		9.69659	92.45424		11.61	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.81254		89.50730		9.74244	90.03659			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			9.71085		96.06476		9.65393	96.54559		11.53	0.00	0.00	0	23,777.00
R2040	On 02/05/2019	Bond Future	9.60	Call	516.02000		0.51602		728.35000	0.72835	516.020	11.28	0.34	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	9.65	Put	1,194.41000		1.19441		961.68000	0.96168	1,194.410	11.37	0.58	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.15	Put	75.59000		0.07559		55.98000	0.05598	75.590	12.31	0.07	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,029.13000		4.02913		4,495.94000	4.49594	4,029.130	12.43	0.95	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.77666		93.32371		9.71622	93.82771		12.04	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.83591		95.23815		9.77106	95.77269		12.08	0.00	0.00	0	0.00
R2040	On 06/02/2020	Bond Future			9.88676		92.60231		9.81708	93.17059			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			9.73541		93.13672		9.67333	93.67216		12.14	0.00	0.00	0	38,044.00
R2044	On 01/08/2019	Bond Future			9.79854		90.46702		9.73292	91.02621		12.69	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	940.94000		0.94094		1,110.95000	1.11095	940.940	11.97	0.27	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,774.23000		2.77423		3,101.25000	3.10125	2,774.230	12.87	0.55	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	729.13000		0.72913		640.38000	0.64038	729.130	14.34	0.18	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.85534		92.32279		9.78534	92.91306		12.76	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future			9.90401		89.75496		9.82926	90.37930			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			9.67915		92.62336		9.62169	93.13739		12.57	0.00	0.00	0	101,201.00
R2048	On 01/08/2019	Bond Future			9.73445		94.32452		9.67375	94.86182		12.55	0.00	0.00	0	100.00
R2048	On 07/11/2019	Bond Future			9.79108		91.81745		9.72622	92.38556		13.23	0.00	0.00	0	0.00
R2048	On 06/02/2020	Bond Future			9.84020		93.62501		9.77084	94.22684			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			6.71185		102.58631		6.69808	102.59551		0.18	0.00	0.00	0	6,013.00
R207	On 01/08/2019	Bond Future			6.24684		100.82944		6.19057	100.85395		0.17	0.00	0.00	0	50.00
R207	On 07/11/2019	Bond Future			4.03232		102.89748		3.77166	102.94420		0.06	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			6.84219		100.51166		6.78590	100.61036		0.83	0.00	97,998,868.50	975	14,617.00
R208	On 01/08/2019	Bond Future			6.74423		102.35773		6.66927	102.47320		0.88	0.00	0.00	0	0.00
R208	On 07/11/2019	Bond Future			6.54396		101.05148		6.43718	101.19101		0.92	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			6.21274		103.04075		6.05911	103.20763			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			9.49422		73.57651		9.44179	73.92578		11.95	0.00	1,765,836.24	24	99,298.00
R209	On 02/05/2019	Bond Future	9.35	Call	341.33000		0.34133		479.89000	0.47989	341.330	11.71	0.30	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,991.81000		2.99181		3,328.36000	3.32836	2,991.810	12.87	0.94	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	0.74000		0.00074		0.60000	0.00060	0.740	14.05	0.00	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	0.07000		0.00007		0.06000	0.00006	0.070	14.05	0.00	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.54964		74.92784		9.49400	75.29455		11.93	0.00	0.00	0	32.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,186.38000		1.18638		1,338.07000	1.33807	1,186.380	11.64	0.38	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,898.04000		2.89804		3,146.26000	3.14626	2,898.040	12.40	0.64	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	418.38000		0.41838		374.89000	0.37489	418.380	13.90	0.14	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.60368		73.31136		9.54384	73.70150		12.47	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.64809		74.75476		9.58373	75.17049			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			185.51029		185.51029		185.38353	185.38353			0.00	0.00	0	2,268.00
R210	On 01/08/2019	Bond Future			188.96353		188.96353		188.86176	188.86176			0.00	0.00	0	695.00
R210	On 07/11/2019	Bond Future			190.28761		190.28761		190.22399	190.22399			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			194.07606		194.07606		194.05727	194.05727			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			157.50381		157.50381		157.46569	157.46569			0.00	92,612,240.28	588	8,946.00
R212	On 01/08/2019	Bond Future			158.24800		158.24800		158.23247	158.23247			0.00	0.00	0	1,526.00
R212	On 07/11/2019	Bond Future			161.53389		161.53389		161.55193	161.55193			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future			162.51028		162.51028		162.56765	162.56765			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			9.20454		85.59546		9.15208	85.92921		9.55	0.00	0.00	0	28,739.00
R213	On 01/08/2019	Bond Future			9.26106		87.16757		9.20476	87.52019		9.50	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future			9.31865		85.40196		9.25727	85.78010		9.91	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future			9.36761		87.08316		9.30060	87.48962			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	9.69428		72.41102		9.63686	72.80958		12.91	0.00	4,996,360.38	69	21,077.00
R214	On 01/08/2019	Bond Future	9.75034		73.74099		9.68971	74.15765		12.86	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.80787		71.95386		9.74310	72.39456		13.49	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.85783		73.37036		9.78858	73.83735			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	10.48320		10.48320		10.44390	10.44390		12.72	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.62120		10.62120		10.58080	10.58080		12.65	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.75300		10.75300		10.71200	10.71200		12.94	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.35130		2.35130		2.33480	2.33480		23.26	0.00	0.00	0	3,646.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.23860		2.23860		2.22150	2.22150		23.12	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.14030		2.14030		2.12520	2.12520		23.77	0.00	0.00	0	0.00
Total for Derivatives :												4,294,267,911.08	74,918	9 787 474.00
Grand Total:												4,294,267,911.08	74,918	9 787 474.00