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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 23/04/2019

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	14.28190	14.28190		14.07470	14.07470		14.05	0.00	356,618,500.00	25,000	0.00	
\$ / R	On 26/04/2019	Any day expiry	14.32590	14.32590		14.07960	14.07960		13.84	0.00	454,560.00	32	349.00	
\$ / R	On 29/04/2019	Any day expiry	14.33090	14.33090		14.08440	14.08440		12.47	0.00	0.00	0	15.00	
\$ / R	On 30/04/2019	Any day expiry	14.33260	14.33260		14.08600	14.08600		12.61	0.00	0.00	0	4,000.00	
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	0.00000	0.00000	0.33970	0.00034	0.000	14.61	0.00	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	842.96370	0.84296	601.97300	0.60197	842.964	16.36	1.00	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.95	Put	12.70260	0.01270	70.64280	0.07064	12.703	14.82	0.09	0.00	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Call	185.15940	0.18516	80.29920	0.08030	185.159	13.44	0.69	0.00	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	52.55940	0.05256	194.29920	0.19430	52.559	13.44	0.31	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	67.80420	0.06780	230.12740	0.23013	67.804	13.16	0.37	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.45	Call	57.58390	0.05758	29.52020	0.02952	57.584	13.35	0.33	0.00	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	8.57700	0.00858	6.04970	0.00605	8.577	16.22	0.06	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	0.22080	0.00022	0.54020	0.00054	0.221	21.11	0.00	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	0.00980	0.00001	0.17960	0.00018	0.010	20.80	0.00	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry	14.34430	14.34430		14.09740	14.09740		12.95	0.00	496,881,000.00	35,000	85,000.00	
\$ / R	On 07/05/2019	Any day expiry	13.75	Put	10.56740	0.01057	45.71600	0.04572	10.567	14.10	0.06	0.00	0	22,000.00

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 07/05/2019	Any day expiry	13.95	Call	423.77890	0.42378	249.97510	0.24998	423.779	13.72	0.85	0.00	0	20,000.00
\$ / R	On 07/05/2019	Any day expiry	14.03	Call	356.96580	0.35697	202.55420	0.20255	356.966	13.57	0.80	0.00	0	65,000.00
\$ / R	On 09/05/2019	Any day expiry			14.34760	14.34760	14.10060	14.10060		13.49	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	638.27020	0.63827	425.33240	0.42533	638.270	13.81	0.94	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	246.16490	0.24616	141.22680	0.14123	246.165	13.57	0.65	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.35430	14.35430	14.10750	14.10750		13.88	0.00	0.00	0	93.00
\$ / R	On 15/05/2019	Any day expiry			14.35770	14.35770	14.11090	14.11090		14.27	0.00	0.00	0	2.00
\$ / R	On 17/05/2019	Any day expiry			14.36120	14.36120	14.11440	14.11440		14.57	0.00	0.00	0	0.00
\$ / R	On 17/05/2019	Any day expiry	13.75	Put	18.15760	0.01816	0.00000	0.00000	18.158	12.50	0.08	24,182,067.00	20,000	20,000.00
\$ / R	On 17/05/2019	Any day expiry	14.40	Call	198.41120	0.19841	128.75880	0.12876	198.411	14.77	0.48	0.00	0	40,000.00
\$ / R	On 17/05/2019	Any day expiry	15.10	Call	43.72400	0.04372	28.42390	0.02842	43.724	17.50	0.14	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry			14.36630	14.36630	14.11950	14.11950		14.55	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	284.59190	0.28459	186.81300	0.18681	284.592	14.28	0.59	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	37.20370	0.03720	25.73360	0.02573	37.204	17.75	0.11	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	20.72840	0.02073	15.25710	0.01526	20.728	18.34	0.07	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.38180	14.38180	14.13480	14.13480		14.92	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.38520	14.38520	14.13820	14.13820		14.93	0.00	0.00	0	91.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	5.83620	0.00584	12.10760	0.01211	5.836	15.67	0.02	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	184.41240	0.18441	316.14030	0.31614	184.412	14.51	0.38	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	207.07030	0.20707	347.20070	0.34720	207.070	14.61	0.41	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	101.28810	0.10129	70.07620	0.07008	101.288	17.01	0.23	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	27.70760	0.02771	18.02350	0.01802	27.708	19.30	0.07	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	13.40660	0.01341	8.56560	0.00857	13.407	19.77	0.04	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.39040	14.39040	14.14340	14.14340		14.78	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.39210	14.39210	14.14510	14.14510		14.79	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.40240	14.40240	14.15530	14.15530		14.70	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	80.37550	0.08038	158.40830	0.15841	80.376	13.60	0.20	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	149.51250	0.14951	259.01110	0.25901	149.513	14.04	0.31	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	184.42480	0.18442	306.19880	0.30620	184.425	14.21	0.36	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.40930	14.40930	14.16210	14.16210		14.74	0.00	5,333,487,120.60	370,142	841,092.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.03910	0.00004	0.05690	0.00006	0.039	21.94	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	1.23770	0.00124	2.13610	0.00214	1.238	16.35	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	3.33140	0.00333	5.59750	0.00560	3.331	15.35	0.01	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	4.33990	0.00434	7.25040	0.00725	4.340	15.08	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	6.77890	0.00678	12.90080	0.01290	6.779	14.61	0.02	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	8.04920	0.00805	15.66550	0.01567	8.049	14.49	0.03	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	8.56350	0.00856	16.69470	0.01669	8.564	14.46	0.03	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	11.61130	0.01161	22.76690	0.02277	11.611	14.31	0.04	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	16.54050	0.01654	32.46170	0.03246	16.540	14.14	0.05	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	17.52380	0.01752	34.37640	0.03438	17.524	14.11	0.05	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	18.03450	0.01803	35.36770	0.03537	18.035	14.09	0.05	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	19.64770	0.01965	38.48880	0.03849	19.648	14.05	0.06	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	20.79350	0.02079	40.69550	0.04070	20.793	14.02	0.06	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	23.92120	0.02392	46.67370	0.04667	23.921	13.95	0.07	0.00	0	4,317.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	945.22960	0.94523	733.02170	0.73302	945.230	13.73	0.90	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	46.58640	0.04659	94.55200	0.09455	46.586	13.58	0.12	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	855.88640	0.85589	656.65200	0.65665	855.886	13.58	0.88	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	88.34630	0.08835	167.78030	0.16778	88.346	13.67	0.21	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	616.33640	0.61634	457.65740	0.45766	616.336	13.81	0.76	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	109.90560	0.10991	199.73800	0.19974	109.906	13.82	0.24	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	560.72950	0.56073	412.58960	0.41259	560.729	13.95	0.73	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	138.04750	0.13805	239.75060	0.23975	138.048	13.99	0.28	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	547.34750	0.54735	401.85060	0.40185	547.348	13.99	0.72	0.00	0	15,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	159.16640	0.15917	268.79160	0.26879	159.166	14.10	0.31	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	162.87140	0.16287	273.81310	0.27381	162.871	14.12	0.32	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	215.91160	0.21591	344.95670	0.34496	215.912	14.36	0.38	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	238.71600	0.23872	375.29740	0.37530	238.716	14.46	0.41	0.00	0	1,982.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	262.84180	0.26284	406.79940	0.40680	262.842	14.55	0.43	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	347.57030	0.34757	251.51830	0.25152	347.570	14.64	0.54	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	315.80100	0.31580	228.95920	0.22896	315.801	14.80	0.51	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	254.84580	0.25485	184.50200	0.18450	254.846	15.27	0.43	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	458.86410	0.45886	640.34340	0.64034	458.864	15.42	0.59	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	472.48530	0.47249	655.74270	0.65574	472.485	15.48	0.60	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	228.65730	0.22866	165.58970	0.16559	228.657	15.51	0.40	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	210.72050	0.21072	152.69600	0.15270	210.720	15.69	0.37	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	202.27080	0.20227	146.63660	0.14664	202.271	15.78	0.36	0.00	0	2,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	183.82000	0.18382	133.43890	0.13344	183.820	15.98	0.33	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	143.71060	0.14371	104.16280	0.10416	143.711	16.52	0.27	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	125.39350	0.12539	90.76490	0.09076	125.394	16.82	0.24	0.00	0	2,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	94.95900	0.09496	69.08210	0.06908	94.959	17.36	0.19	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	92.34210	0.09234	67.23580	0.06724	92.342	17.41	0.18	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	71.89930	0.07190	52.81200	0.05281	71.899	17.89	0.15	0.00	0	146,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	64.39080	0.06439	47.50630	0.04751	64.391	18.10	0.13	0.00	0	1,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	62.64710	0.06265	46.27160	0.04627	62.647	18.15	0.13	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	59.30590	0.05931	43.20220	0.04320	59.306	18.26	0.12	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	57.70690	0.05771	41.73540	0.04174	57.707	18.31	0.12	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	52.46400	0.05246	36.95070	0.03695	52.464	18.50	0.11	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	47.72870	0.04773	32.67370	0.03267	47.729	18.68	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	41.67910	0.04168	27.84420	0.02784	41.679	18.85	0.09	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	39.58460	0.03958	26.38720	0.02639	39.585	18.87	0.09	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	34.46510	0.03447	22.84110	0.02284	34.465	18.94	0.08	0.00	0	5,020.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	29.44310	0.02944	19.38460	0.01938	29.443	19.02	0.07	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	1.35180	0.00135	1.02010	0.00102	1.352	21.55	0.00	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.41960	14.41960	14.17230	14.17230		14.63	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.43350	14.43350	14.18570	14.18570		14.72	0.00	0.00	0	2,381.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	9.54080	0.00954	21.79200	0.02179	9.541	13.25	0.03	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	170.01670	0.17002	275.42060	0.27542	170.017	13.97	0.30	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	242.63920	0.24264	369.29860	0.36930	242.639	14.29	0.38	0.00	0	250.00

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\$ / R	On 28/06/2019	Any day expiry	14.25	Put	265.57020	0.26557	399.15320	0.39915	265.570	14.38	0.41	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	149.75220	0.14975	112.27850	0.11228	149.752	16.69	0.25	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	123.35400	0.12335	92.87670	0.09288	123.354	17.09	0.21	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	57.67480	0.05767	41.47370	0.04147	57.675	18.57	0.11	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	34.09410	0.03409	25.26290	0.02526	34.094	18.93	0.07	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.43870	14.43870	14.19070	14.19070		14.64	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.44220	14.44220	14.19410	14.19410		14.67	0.00	0.00	0	0.00
\$ / R	On 04/07/2019	Any day expiry			14.44390	14.44390	14.19570	14.19570		14.65	0.00	0.00	0	175.00
\$ / R	On 31/07/2019	Any day expiry			14.49110	14.49110	14.24130	14.24130		14.71	0.00	0.00	0	982.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	19.40090	0.01940	38.91220	0.03891	19.401	12.74	0.05	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	294.48920	0.29449	419.71300	0.41971	294.489	14.24	0.38	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	317.56950	0.31757	447.63300	0.44763	317.570	14.32	0.40	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	198.87710	0.19888	157.90960	0.15791	198.877	16.66	0.27	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	94.89450	0.09489	74.76630	0.07477	94.895	18.35	0.14	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	67.50870	0.06751	53.62520	0.05363	67.509	18.98	0.10	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.49280	14.49280	14.24300	14.24300		14.72	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.51400	14.51400	14.26340	14.26340		14.74	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	454.17560	0.45418	607.67010	0.60767	454.176	14.71	0.47	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	97.03690	0.09704	78.26020	0.07826	97.037	18.59	0.13	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.54400	14.54400	14.29260	14.29260		14.89	0.00	0.00	0	2,216.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	37.94120	0.03794	61.35180	0.06135	37.941	13.28	0.07	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	336.12150	0.33612	459.49880	0.45950	336.122	14.35	0.37	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	359.36370	0.35936	487.07590	0.48708	359.364	14.43	0.39	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	235.12630	0.23513	192.61550	0.19262	235.126	16.88	0.28	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	125.67250	0.12567	102.92390	0.10292	125.673	18.42	0.16	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	94.76420	0.09476	78.22560	0.07823	94.764	19.05	0.12	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.54930	14.54930	14.29780	14.29780		14.84	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.55280	14.55280	14.30130	14.30130		14.87	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.55450	14.55450	14.30300	14.30300		14.87	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	16.63900	0.01664	12.58960	0.01259	16.639	21.50	0.02	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry			14.56860	14.56860	14.31680	14.31680		14.90	0.00	0.00	0	3,757.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.57390	14.57390	14.32200	14.32200		14.87	0.00	6,703,994.00	460	27,588.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	1.87700	0.00188	2.61170	0.00261	1.877	18.25	0.00	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	23.89970	0.02390	33.62000	0.03362	23.900	14.48	0.04	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	39.47530	0.03948	56.53990	0.05654	39.475	13.64	0.07	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	48.32020	0.04832	76.10580	0.07611	48.320	13.30	0.08	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	60.13020	0.06013	98.57440	0.09857	60.130	13.16	0.10	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	74.35880	0.07436	118.84450	0.11884	74.359	13.25	0.12	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,080.33950	1.08034	901.93930	0.90194	1,080.339	13.62	0.79	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	169.85420	0.16985	248.23040	0.24823	169.854	13.66	0.22	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.75	Put	184.02600	0.18403	267.37230	0.26737	184.026	13.71	0.24	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	189.90760	0.18991	275.26700	0.27527	189.908	13.73	0.24	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.80	Put	198.96150	0.19896	287.36120	0.28736	198.962	13.76	0.25	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	232.12700	0.23213	329.86520	0.32987	232.127	13.88	0.28	0.00	0	5,908.00

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	13.92	Put	239.34260	0.23934	338.76960	0.33877	239.343	13.91	0.29	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	257.97190	0.25797	361.61030	0.36161	257.972	13.98	0.30	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	269.55380	0.26955	375.71030	0.37571	269.554	14.03	0.31	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.04	Call	819.36470	0.81936	676.96770	0.67697	819.365	14.09	0.68	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	318.89830	0.31890	435.03890	0.43504	318.898	14.21	0.35	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	359.05360	0.35905	482.54490	0.48254	359.054	14.35	0.37	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.25	Call	701.65890	0.70166	576.46440	0.57646	701.659	14.41	0.61	0.00	0	500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	401.86980	0.40187	532.54950	0.53255	401.870	14.49	0.40	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	431.86510	0.43187	568.11260	0.56811	431.865	14.58	0.42	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	484.37830	0.48438	629.69480	0.62969	484.378	14.73	0.45	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	506.24720	0.50625	655.11010	0.65511	506.247	14.79	0.46	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	580.14720	0.58015	477.11010	0.47711	580.147	14.79	0.54	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	594.00670	0.59401	754.17070	0.75417	594.007	15.06	0.50	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	624.94990	0.62495	788.45020	0.78845	624.950	15.16	0.52	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.75	Call	480.48050	0.48048	395.32650	0.39533	480.481	15.26	0.47	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.82	Put	701.99400	0.70199	873.12040	0.87312	701.994	15.39	0.55	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	721.84620	0.72185	894.79340	0.89479	721.846	15.45	0.56	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	398.35090	0.39835	327.99570	0.32800	398.351	15.74	0.41	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	389.51040	0.38951	320.77630	0.32078	389.510	15.80	0.40	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	353.50560	0.35351	291.45990	0.29146	353.506	16.05	0.37	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,106.51610	1.10652	1,306.34530	1.30635	1,106.516	16.48	0.68	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	273.18970	0.27319	226.25930	0.22626	273.190	16.73	0.30	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,249.55380	1.24955	1,456.36830	1.45637	1,249.554	16.83	0.71	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	211.11830	0.21112	175.04740	0.17505	211.118	17.43	0.24	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	120.39260	0.12039	100.41090	0.10041	120.393	18.78	0.14	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	119.55850	0.11956	99.73550	0.09974	119.559	18.80	0.14	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	88.13150	0.08813	74.25640	0.07426	88.131	19.54	0.11	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	84.72040	0.08472	71.48430	0.07148	84.720	19.63	0.10	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	81.99590	0.08200	69.00920	0.06901	81.996	19.72	0.10	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	61.99640	0.06200	50.82240	0.05082	61.996	20.30	0.08	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	52.88980	0.05289	43.56400	0.04356	52.890	20.51	0.07	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	49.80180	0.04980	41.10190	0.04110	49.802	20.59	0.06	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	33.39540	0.03340	27.97550	0.02798	33.395	21.12	0.04	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.59850	14.59850	14.34610	14.34610		14.96	0.00	0.00	0	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	56.56970	0.05657	82.59570	0.08260	56.570	13.52	0.09	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	369.80230	0.36980	491.33830	0.49134	369.802	14.36	0.37	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	393.09380	0.39309	518.58940	0.51859	393.094	14.44	0.38	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	270.07440	0.27007	226.01680	0.22602	270.074	16.97	0.28	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	155.57650	0.15558	130.57330	0.13057	155.576	18.39	0.17	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	120.61920	0.12062	101.97140	0.10197	120.619	19.02	0.14	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.60200	14.60200	14.34950	14.34950		14.98	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.65290	14.65290	14.39930	14.39930		15.08	0.00	0.00	0	153.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	75.02790	0.07503	103.92430	0.10392	75.028	13.68	0.10	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	400.97620	0.40098	521.36280	0.52136	400.976	14.43	0.36	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	424.31660	0.42432		548.36380	0.54836	424.317	14.50	0.38	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	298.30420	0.29830		253.94010	0.25394	298.304	17.19	0.28	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	181.73980	0.18174		155.11710	0.15512	181.740	18.50	0.18	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	145.37190	0.14537		124.84040	0.12484	145.372	19.08	0.15	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.70470	14.70470		14.44950	14.44950		15.21	0.00	0.00	0	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	90.50860	0.09051		122.72310	0.12272	90.509	13.74	0.11	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	426.68030	0.42668		546.75290	0.54675	426.680	14.49	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	450.09850	0.45010		573.59590	0.57360	450.098	14.56	0.37	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	327.45710	0.32746		281.29690	0.28130	327.457	17.39	0.28	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	207.99940	0.20800		179.19270	0.17919	207.999	18.62	0.19	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	170.06820	0.17007		147.25080	0.14725	170.068	19.17	0.16	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.71010	14.71010		14.45480	14.45480		15.20	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.71380	14.71380		14.45830	14.45830		15.21	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.73010	14.73010		14.47410	14.47410		15.30	0.00	0.00	0	22,753.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	16.11690	0.01612		22.71050	0.02271	16.117	14.03	0.02	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	80.43290	0.08043		111.27230	0.11127	80.433	13.75	0.10	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	96.50050	0.09650		132.74370	0.13274	96.500	13.71	0.12	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.03	Put	100.54730	0.10055		138.11610	0.13812	100.547	13.70	0.12	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	235.75260	0.23575		313.52890	0.31353	235.753	13.95	0.23	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	279.46110	0.27946		367.43530	0.36744	279.461	14.05	0.26	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	328.02950	0.32803		429.32260	0.42932	328.029	14.16	0.29	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	350.35170	0.35035		457.45940	0.45746	350.352	14.21	0.31	0.00	0	34,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	379.62370	0.37962		491.48610	0.49149	379.624	14.31	0.32	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	383.91830	0.38392		496.44760	0.49645	383.918	14.32	0.33	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	392.58400	0.39258		506.45700	0.50646	392.584	14.35	0.33	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	396.95510	0.39696		511.50040	0.51150	396.955	14.37	0.33	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.12	Put	401.35710	0.40136		516.56500	0.51657	401.357	14.38	0.34	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	540.40530	0.54041		674.38870	0.67439	540.405	14.81	0.40	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	399.54800	0.39955		345.31330	0.34531	399.548	16.97	0.33	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	336.97020	0.33697		290.02760	0.29003	336.970	17.52	0.28	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	325.25420	0.32525		279.46410	0.27946	325.254	17.63	0.27	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	316.66270	0.31666		272.19000	0.27219	316.663	17.70	0.27	0.00	0	21,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	300.24170	0.30024		258.29600	0.25830	300.242	17.84	0.25	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	297.07600	0.29708		255.61480	0.25561	297.076	17.87	0.25	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	270.24180	0.27024		232.92530	0.23293	270.242	18.11	0.23	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	231.53810	0.23154		200.21470	0.20021	231.538	18.53	0.20	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.99	Call	215.73900	0.21574		186.86510	0.18687	215.739	18.72	0.19	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	212.52300	0.21252		184.14610	0.18415	212.523	18.76	0.19	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	178.12270	0.17812		154.88210	0.15488	178.123	19.25	0.16	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	42.83150	0.04283		33.83890	0.03384	42.831	21.34	0.04	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.76280	14.76280		14.50560	14.50560		15.28	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	104.72960	0.10473		142.31220	0.14231	104.730	13.71	0.12	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	449.62200	0.44962		569.25090	0.56925	449.622	14.49	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	473.02130	0.47302		595.87980	0.59588	473.021	14.56	0.36	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	354.82020	0.35482	306.53720	0.30654	354.820	17.54	0.28	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	234.21610	0.23422	203.55810	0.20356	234.216	18.67	0.20	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	195.13990	0.19514	170.08450	0.17008	195.140	19.19	0.17	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.76640	14.76640	14.50910	14.50910		15.28	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.81920	14.81920	14.55930	14.55930		15.37	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.87090	14.87090	14.60730	14.60730		15.44	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.87640	14.87640	14.61250	14.61250		15.50	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.90200	14.90200	14.63690	14.63690		15.49	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	18.18180	0.01818	27.52560	0.02753	18.182	12.54	0.03	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	124.93720	0.12494	172.29320	0.17229	124.937	13.53	0.12	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	143.87080	0.14387	196.63770	0.19664	143.871	13.62	0.14	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	171.33050	0.17133	230.81920	0.23082	171.330	13.75	0.16	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	335.12300	0.33512	423.56650	0.42357	335.123	14.21	0.26	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	417.78140	0.41778	522.83290	0.52283	417.781	14.36	0.30	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	592.87410	0.59287	725.14300	0.72514	592.874	14.80	0.38	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	649.71920	0.64972	787.98770	0.78799	649.719	14.96	0.40	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	731.34530	0.73135	877.49960	0.87750	731.345	15.16	0.43	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	418.90910	0.41891	368.58110	0.36858	418.909	17.80	0.29	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	384.06710	0.38407	338.44440	0.33844	384.067	18.06	0.27	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	349.88000	0.34988	308.88850	0.30889	349.880	18.35	0.25	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	267.89190	0.26789	236.84050	0.23684	267.892	19.20	0.19	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	253.45190	0.25345	223.43160	0.22343	253.452	19.39	0.18	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry			14.93320	14.93320	14.66860	14.66860		15.56	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.98310	14.98310	14.71850	14.71850		15.62	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.04750	15.04750	14.78010	14.78010		15.74	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.06640	15.06640	14.79820	14.79820		15.76	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	36.62070	0.03662	47.91460	0.04791	36.621	13.20	0.04	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	566.82120	0.56682	686.82250	0.68682	566.821	14.72	0.33	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	458.07750	0.45808	410.98270	0.41098	458.078	18.41	0.28	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			15.15390	15.15390	14.88280	14.88280		15.91	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.24970	15.24970	14.97580	14.97580		16.04	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.40930	14.40930	14.16210	14.16210		14.74	0.00	0.00	0	454.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.57390	14.57390	14.32200	14.32200		14.87	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.73010	14.73010	14.47410	14.47410		15.30	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.90200	14.90200	14.63690	14.63690		15.49	0.00	0.00	0	0.00
£ / R	On 26/04/2019	Any day expiry			18.54050	18.54050	18.32030	18.32030		12.67	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			18.55000	18.55000	18.32950	18.32950		11.50	0.00	0.00	0	27.00
£ / R	On 31/05/2019	Any day expiry			18.65110	18.65110	18.42930	18.42930		13.85	0.00	0.00	0	91.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.69550	18.69550	18.47330	18.47330		13.79	0.00	777,975,841.50	41,613	118,644.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	816.41130	0.81641	661.32570	0.66133	816.411	13.36	0.78	0.00	0	1,000.00
£ / R	On 28/06/2019	Any day expiry			18.74010	18.74010	18.51720	18.51720		13.74	0.00	0.00	0	49.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.99480	18.99480	18.76760	18.76760		13.96	0.00	0.00	0	23,418.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 16/09/2019	Foreign Exchange Future	19.15	Put	759.68000		0.75968		903.89130	0.90389	759.680	14.12	0.52	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.27260		19.27260		19.04220	19.04220		14.39	0.00	0.00	0	12,845.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	623.26000		0.62326		729.29180	0.72929	623.260	14.16	0.38	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	217.49590		0.21750		194.91250	0.19491	217.496	16.76	0.17	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.57720		19.57720		19.33820	19.33820		14.72	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12930		0.12930		0.12710	0.12710		16.18	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13170		0.13170		0.12950	0.12950		16.27	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13410		0.13410		0.13180	0.13180		16.44	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13670		0.13670		0.13440	0.13440		17.81	0.00	0.00	0	0.00
€ / R	On 26/04/2019	Any day expiry			16.05730		16.05730		15.83930	15.83930		12.29	0.00	15,971.00	1	1.00
€ / R	On 31/05/2019	Any day expiry			16.17200		16.17200		15.95270	15.95270		13.50	0.00	0.00	0	2.00
€ / R	On 10/06/2019	Any day expiry			16.20510		16.20510		15.98540	15.98540		13.39	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.21830		16.21830		15.99850	15.99850		13.40	0.00	83,053,914.30	5,121	116,987.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	42.89140		0.04289		84.30630	0.08431	42.891	12.35	0.11	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	188.25840		0.18826		145.30920	0.14531	188.258	14.58	0.33	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	678.61700		0.67862		860.63180	0.86063	678.617	14.82	0.70	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry			16.42220		16.42220		16.19810	16.19810		13.54	0.00	0.00	0	0.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.53270		16.53270		16.30730	16.30730		13.75	0.00	0.00	0	42,370.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	177.26060		0.17726		250.63010	0.25063	177.261	12.54	0.23	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.85	Put	251.30940		0.25131		342.62090	0.34262	251.309	12.82	0.29	0.00	0	587.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	168.23630		0.16824		143.59400	0.14359	168.236	16.67	0.19	0.00	0	14,429.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.82960		16.82960		16.60000	16.60000		14.20	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	26.38580		0.02639		32.51710	0.03252	26.386	14.32	0.03	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	39.99460		0.03999		50.06710	0.05007	39.995	13.89	0.05	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.23	Put	46.82960		0.04683		58.90580	0.05891	46.830	13.73	0.06	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	253.03460		0.25303		324.48240	0.32448	253.035	12.95	0.24	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.85	Put	299.28300		0.29928		381.85660	0.38186	299.283	13.03	0.27	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	412.51570		0.41252		516.88040	0.51688	412.516	13.31	0.33	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	174.77600		0.17478		156.93710	0.15694	174.776	18.10	0.15	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.80	Call	173.98870		0.17399		156.24710	0.15625	173.989	18.11	0.15	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	119.32740		0.11933		106.73990	0.10674	119.327	19.00	0.10	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			17.03880		17.03880		16.80340	16.80340		14.39	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,044.96380		1.04496		934.74350	0.93474	1,044.964	13.90	0.60	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	927.84730		0.92785		829.48980	0.82949	927.847	14.22	0.55	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	890.40970		0.89041		796.04420	0.79604	890.410	14.33	0.53	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	862.37700		0.86238		771.00210	0.77100	862.377	14.41	0.52	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.15970		17.15970		16.92000	16.92000		14.47	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.39000		96.39000		96.30000	96.30000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			632.24200		632.24200		634.11900	634.11900			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			643.78300		643.78300		645.76500	645.76500			0.00	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 07/11/2019	Index Future			656.99400		656.99400		659.00700	659.00700			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future			669.88300		669.88300		671.97400	671.97400			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			734.31400		734.31400		738.38400	738.38400			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			747.71800		747.71800		751.94600	751.94600			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			763.06200		763.06200		767.36400	767.36400			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future			778.03100		778.03100		782.46400	782.46400			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			664.75900		664.75900		669.29700	669.29700			0.00	319,084,320.00	48	418.00
ALBI	On 01/08/2019	Index Future			676.89400		676.89400		681.59000	681.59000			0.00	324,909,120.00	48	842.00
ALBI	On 07/11/2019	Index Future			690.78400		690.78400		695.56600	695.56600			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future			704.33600		704.33600		709.25300	709.25300			0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.22910		10.22910		10.13890	10.13890		11.13	0.00	10,229.10	1	26,771.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.36620		10.36620		10.27320	10.27320		11.09	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.49840		10.49840		10.40390	10.40390		11.49	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	223.38800		0.22339		204.22900	0.20423	223.388	12.48	0.34	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.64290		10.64290		10.54290	10.54290		11.79	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.75970		10.75970		10.60310	10.60310		12.78	0.00	0.00	0	1,950.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.90640		10.90640		10.74610	10.74610		12.82	0.00	0.00	0	1,415.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.04370		11.04370		10.88110	10.88110		12.99	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.19570		11.19570		11.02550	11.02550		13.03	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.17780		14.17780		14.04530	14.04530		13.95	0.00	0.00	0	1,193.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.46660		14.46660		14.32980	14.32980		14.36	0.00	0.00	0	450.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.74090		14.74090		14.60010	14.60010		15.07	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.04520		15.04520		14.89650	14.89650		15.53	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.17300		2.17300		2.14350	2.14350		12.17	0.00	0.00	0	1,485.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.21650		2.21650		2.18630	2.18630		12.41	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.25770		2.25770		2.22680	2.22680		12.95	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.30340		2.30340		2.27110	2.27110		13.33	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 02/05/2019	Bond Future		10.78826	77.32394		10.68882	77.91782			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		10.89438	78.73602		10.79013	79.34832			0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future		11.00453	76.55712		10.89662	77.17995			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future		11.10585	78.06004		10.99329	78.69929			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		11.05796	79.09221		10.95350	79.80694			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.16205	80.53661		11.05283	81.27216			0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future		11.27033	77.92383		11.15726	78.67247			0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future		11.36600	79.45392		11.24839	80.22148			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		658.34300	658.34300		662.99000	662.99000			0.00	0.00	0	134.00
GOVI	On 01/08/2019	GOVI		670.36100	670.36100		675.16700	675.16700			0.00	0.00	0	388.00
GOVI	On 07/11/2019	GOVI		684.11700	684.11700		689.01100	689.01100			0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI		697.53800	697.53800		702.56900	702.56900			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.83870	1.83870		1.80710	1.80710		14.92	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future		1.86320	1.86320		1.83110	1.83110		14.65	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future		1.88630	1.88630		1.85360	1.85360		15.34	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		134.69348	134.69348		134.71911	134.71911			0.00	47,008,024.52	349	294.00
I2025	On 01/08/2019	Bond Future		135.75093	135.75093		135.79008	135.79008			0.00	47,105,572.71	347	1,357.00
I2025	On 07/11/2019	Bond Future		138.57250	138.57250		138.60913	138.60913			0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future		139.85355	139.85355		139.89841	139.89841			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		101.28910	101.28910		101.21791	101.21791			0.00	0.00	0	2,954.00
I2029	On 01/08/2019	Bond Future		103.16405	103.16405		103.10134	103.10134			0.00	0.00	0	3,930.00
I2029	On 07/11/2019	Bond Future		104.21693	104.21693		104.15048	104.15048			0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future		106.28586	106.28586		106.22368	106.22368			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		103.59413	103.59413		103.61339	103.61339			0.00	0.00	0	2,184.00
I2033	On 01/08/2019	Bond Future		105.51166	105.51166		105.54137	105.54137			0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future		106.53834	106.53834		106.56615	106.56615			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future		108.65331	108.65331		108.68739	108.68739			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		121.43477	121.43477		121.45674	121.45674			0.00	257,927,451.48	2,124	8,289.00
I2038	On 01/08/2019	Bond Future		122.06734	122.06734		122.10146	122.10146			0.00	257,928,289.42	2,113	11,535.00
I2038	On 07/11/2019	Bond Future		124.60458	124.60458		124.63645	124.63645			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 06/02/2020	Bond Future		125.42469	125.42469		125.46384	125.46384			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		112.99393	112.99393		113.01416	113.01416			0.00	676,155,677.12	5,984	11,310.00
I2046	On 01/08/2019	Bond Future		115.08557	115.08557		115.11727	115.11727			0.00	688,672,050.88	5,984	10,737.00
I2046	On 07/11/2019	Bond Future		115.76275	115.76275		115.79230	115.79230			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		118.06096	118.06096		118.09735	118.09735			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		119.72109	119.72109		119.37442	119.37442			0.00	693,424,553.28	5,792	7,487.00
I2050	On 01/08/2019	Bond Future		120.14600	120.14600		119.80464	119.80464			0.00	694,564,026.00	5,781	10,893.00
I2050	On 07/11/2019	Bond Future		122.64315	122.64315		122.29165	122.29165			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future		123.24136	123.24136		122.88941	122.88941			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		257.72800	257.72800		257.75700	257.75700			0.00	208,759,680.00	81	235.00
IGOV	On 01/08/2019	Index Future		262.49600	262.49600		262.55500	262.55500			0.00	212,621,760.00	81	799.00
IGOV	On 07/11/2019	Index Future		267.95000	267.95000		268.00600	268.00600			0.00	0.00	0	0.00
IGOV	On 06/02/2020	Index Future		273.26800	273.26800		273.34100	273.34100			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		0.14090	0.14090		0.13870	0.13870			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13990	0.13990		0.13660	0.13660			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.13890	0.13890		0.13710	0.13710			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13760	0.13760		0.13680	0.13680			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.68650	1.68650		1.66640	1.66640		11.69	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future		1.71120	1.71120		1.69050	1.69050		11.30	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future		1.73370	1.73370		1.71270	1.71270		12.07	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.57600	9.57600		9.46750	9.46750		12.41	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.70490	9.70490		9.59380	9.59380		12.42	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		9.82640	9.82640		9.71410	9.71410		12.66	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		9.95760	9.95760		9.84110	9.84110		12.71	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.34120	1.34120		1.32910	1.32910			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future		1.34740	1.34740		1.33510	1.33510			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future		1.35180	1.35180		1.33930	1.33930			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future		1.29750	1.29750		1.30440	1.30440			0.00	0.00	0	702.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future		1.30330	1.30330		1.31040	1.31040			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 13/12/2019	Foreign Exchange Future			1.30840		1.30840		1.31560	1.31560			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.31370		1.31370		1.32120	1.32120			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.12550		1.12550		1.12970	1.12970			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.13440		1.13440		1.13860	1.13860			0.00	0.00	0	143.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.14250		1.14250		1.14690	1.14690			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.15150		1.15150		1.15600	1.15600			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.54795		114.70375		8.45783	115.23703		6.10	0.00	3,676,599,298.75	32,053	74,107.00
R186	On 02/05/2019	Bond Future	8.50	Call	311.67000		0.31167		682.64000	0.68264	311.670	6.10	0.40	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	688.52000		0.68852		1,160.85000	1.16085	688.520	6.20	0.65	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Put	208.95000		0.20895		165.00000	0.16500	208.950	6.23	0.29	0.00	0	4,100.00
R186	On 02/05/2019	Bond Future	8.65	Call	808.83000		0.80883		1,298.16000	1.29816	808.830	6.23	0.71	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,029.01000		1.02901		1,539.58000	1.53958	1,029.010	6.27	0.79	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,526.61000		1.52661		2,058.49000	2.05849	1,526.610	6.37	0.90	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	17.69000		0.01769		21.36000	0.02136	17.690	6.48	0.04	0.00	0	4,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	5.21000		0.00521		8.26000	0.00826	5.210	6.60	0.01	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,630.74000		2.63074		3,167.07000	3.16707	2,630.740	6.60	0.99	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	2.71000		0.00271		5.03000	0.00503	2.710	6.66	0.01	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,761.65000		3.76165		4,295.65000	4.29565	3,761.650	6.85	1.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	4,043.00000		4.04300		4,576.73000	4.57673	4,043.000	6.91	1.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	4,323.48000		4.32348		4,857.02000	4.85702	4,323.480	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			8.60316		111.50016		8.50677	112.05412		6.36	0.00	3,737,708,363.52	33,522	54,474.00
R186	On 01/08/2019	Bond Future	8.30	Call	751.14000		0.75114		979.42000	0.97942	751.140	6.24	0.32	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	1,250.10000		1.25010		1,060.60000	1.06060	1,250.100	6.50	0.44	99,555,697.24	2,050	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,149.94000		3.14994		3,603.05000	3.60305	3,149.940	6.86	0.74	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	42.19000		0.04219		35.22000	0.03522	42.190	7.41	0.03	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.64887		113.78946		8.54785	114.35195		6.23	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,075.58000		1.07558		1,297.16000	1.29716	1,075.580	6.04	0.33	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,923.03000		1.92303		1,703.86000	1.70386	1,923.030	6.41	0.46	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.68267		110.71454		8.57544	111.29412		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			303.22713		303.22713		302.67467	302.67467			0.00	11,522,630.94	38	2,462.00
R197	On 01/08/2019	Bond Future			301.39096		301.39096		300.85726	300.85726			0.00	11,452,856.48	38	2,500.00
R197	On 07/11/2019	Bond Future			307.65544		307.65544		307.10310	307.10310			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 06/02/2020	Bond Future			306.11675		306.11675		305.56979	305.56979			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			235.97902		235.97902		236.02278	236.02278			0.00	80,232,866.80	340	7,085.00
R202	On 01/08/2019	Bond Future			236.39045		236.39045		236.45764	236.45764			0.00	80,372,753.00	340	9,346.00
R202	On 07/11/2019	Bond Future			241.30387		241.30387		241.36659	241.36659			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			242.03268		242.03268		242.10952	242.10952			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			7.72960		101.48129		7.64373	101.76118		2.59	0.00	2,355,685,184.77	23,213	24,229.00
R2023	On 01/08/2019	Bond Future			7.75171		103.33458		7.65572	103.62949		2.70	0.00	2,369,151,915.66	22,927	46,653.00
R2023	On 07/11/2019	Bond Future			7.75807		101.52203		7.65407	101.82039		3.07	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.74628		103.51468		7.63048	103.82440		2.95	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future			9.09356		94.70304		8.99364	95.34830		8.60	0.00	2,498,455,601.28	26,382	33,888.00
R2030	On 02/05/2019	Bond Future	8.90	Call	108.29000		0.10829		375.41000	0.37541	108.290	8.49	0.16	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,987.24000		1.98724		2,633.10000	2.63310	1,987.240	9.16	0.93	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	0.00000		0.00000		0.01000	0.00001	0.000	10.11	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.15812		92.42767		9.05292	93.09403		8.94	0.00	2,471,978,034.15	26,745	43,190.00
R2030	On 01/08/2019	Bond Future	8.35	Call	162.72000		0.16272		254.84000	0.25484	162.720	7.90	0.09	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	509.77000		0.50977		710.94000	0.71094	509.770	8.25	0.23	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,681.78000		1.68178		2,080.40000	2.08040	1,681.780	8.84	0.50	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,917.59000		1.91759		2,342.45000	2.34245	1,917.590	8.91	0.55	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	630.99000		0.63099		522.68000	0.52268	630.990	9.49	0.23	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	618.67000		0.61867		512.43000	0.51243	618.670	9.51	0.23	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.21175		94.32571		9.10274	95.00328		8.89	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future			9.25680		92.16770		9.14279	92.86365		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			9.32320		92.86126		9.23335	93.49329		9.78	0.00	2,081,392,281.64	22,414	20,290.00
R2032	On 01/08/2019	Bond Future			9.38570		94.55713		9.29145	95.20977		9.71	0.00	2,097,749,929.05	22,185	39,969.00
R2032	On 07/11/2019	Bond Future			9.44487		92.33620		9.34743	92.99991		10.13	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.49424		94.14893		9.39266	94.83068		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			9.53824		96.25542		9.44341	96.99585		10.57	0.00	3,587,439,503.40	37,270	48,826.00
R2035	On 01/08/2019	Bond Future			9.60147		98.01325		9.50232	98.77662		10.51	0.00	3,628,646,541.50	37,022	51,683.00
R2035	On 07/11/2019	Bond Future			9.66489		95.52049		9.56256	96.29704		11.01	0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.72095		97.39551		9.61450	98.19251		11.75	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/05/2019	Bond Future			9.61870		92.79675		9.51890	93.58287		11.14	0.00	1,347,316,013.25	14,519	38,965.00
R2037	On 01/08/2019	Bond Future			9.68567		90.23628		9.58148	91.04588		11.61	0.00	1,350,115,221.36	14,962	40,185.00

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 07/11/2019	Bond Future		9.74431	92.08940		9.63698	92.91314		11.63	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future		9.79531	89.63696		9.68395	90.48185		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		9.70366	96.12528		9.60387	96.97173		11.53	0.00	863,301,139.68	8,981	15,130.00
R2040	On 02/05/2019	Bond Future	9.60	Call	331.08000	0.33108	838.64000	0.83864	331.080	11.28	0.31	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	9.65	Put	936.60000	0.93660	677.24000	0.67724	936.600	11.37	0.60	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.15	Put	15.58000	0.01558	21.28000	0.02128	15.580	12.31	0.02	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,044.90000	4.04490	4,896.31000	4.89631	4,044.900	12.43	0.99	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future		9.77044	93.37538		9.66637	94.24667		12.04	0.00	860,921,003.60	9,220	24,849.00
R2040	On 07/11/2019	Bond Future		9.82923	95.29298		9.72208	96.17966		12.08	0.00	0.00	0	0.00
R2040	On 06/02/2020	Bond Future		9.88054	92.65281		9.76947	93.56207		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		9.71325	93.32725		9.61344	94.19372		12.13	0.00	661,316,893.50	7,086	21,451.00
R2044	On 01/08/2019	Bond Future		9.77683	90.65139		9.67290	91.54276		12.68	0.00	657,675,834.45	7,255	18,896.00
R2044	On 01/08/2019	Bond Future	9.36	Call	926.32000	0.92632	1,245.65000	1.24565	926.320	11.97	0.27	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,791.33000	2.79133	3,373.45000	3.37345	2,791.330	12.86	0.56	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	635.92000	0.63592	537.14000	0.53714	635.920	14.34	0.17	0.00	0	100.00
R2044	On 07/11/2019	Bond Future		9.83269	92.51308		9.72579	93.42030		12.75	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future		9.88133	89.94363		9.77067	90.87374		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		9.66227	92.77384		9.56241	93.67302		12.55	0.00	314,039,448.40	3,385	85,690.00
R2048	On 01/08/2019	Bond Future		9.71817	94.46809		9.61437	95.39282		12.53	0.00	313,917,463.07	3,323	33,918.00
R2048	On 07/11/2019	Bond Future		9.77406	91.96593		9.66727	92.90732		13.22	0.00	0.00	0	0.00
R2048	On 06/02/2020	Bond Future		9.82327	93.77126		9.71277	94.73611		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		6.76584	102.55025		6.71510	102.58414		0.18	0.00	605,559,226.25	5,905	2,550.00
R207	On 01/08/2019	Bond Future		6.35570	100.78206		6.25364	100.82648		0.17	0.00	602,374,372.62	5,977	4,328.00
R207	On 07/11/2019	Bond Future		4.28986	102.85136		4.05130	102.89407		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		6.87002	100.46291		6.80256	100.58114		0.83	0.00	1,588,318,607.10	15,810	6,981.00
R208	On 01/08/2019	Bond Future		6.78334	102.29756		6.69876	102.42775		0.88	0.00	1,211,305,407.96	11,841	10,859.00
R208	On 07/11/2019	Bond Future		6.58936	100.99223		6.48953	101.12257		0.92	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future		6.27378	102.97455		6.14625	103.11292		0.87	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future			9.48235		73.65537		9.38248	74.32382		11.95	0.00	1,014,529,066.38	13,774	29,591.00
R209	On 02/05/2019	Bond Future	9.35	Call	210.92000		0.21092		576.60000	0.57660	210.920	11.70	0.26	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,025.43000		3.02543		3,698.40000	3.69840	3,025.430	12.86	0.98	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	0.01000		0.00001		0.08000	0.00008	0.010	14.05	0.00	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.05	0.00	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.53859		75.00046		9.43470	75.68834		11.95	0.00	1,020,681,260.14	13,609	80,246.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,158.20000		1.15820		1,482.22000	1.48222	1,158.200	11.67	0.38	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,885.40000		2.88540		3,391.92000	3.39192	2,885.400	12.42	0.65	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	369.55000		0.36955		313.78000	0.31378	369.550	13.92	0.13	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.59203		73.38708		9.48513	74.08722		12.49	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.63676		74.82769		9.52612	75.54554		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			186.50912		186.50912		186.54391	186.54391			0.00	0.00	0	2,251.00
R210	On 01/08/2019	Bond Future			189.96154		189.96154		190.01513	190.01513			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future			191.31032		191.31032		191.36044	191.36044			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			195.10837		195.10837		195.16972	195.16972			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			157.89224		157.89224		157.92375	157.92375			0.00	0.00	0	7,946.00
R212	On 01/08/2019	Bond Future			158.62719		158.62719		158.67463	158.67463			0.00	0.00	0	1,526.00
R212	On 07/11/2019	Bond Future			161.92437		161.92437		161.96883	161.96883			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future			162.89939		162.89939		162.95342	162.95342			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			9.21271		85.54364		9.11780	86.14826		9.51	0.00	1,570,410,143.12	18,358	16,712.00
R213	On 01/08/2019	Bond Future			9.27095		87.10582		9.17143	87.72988		9.52	0.00	1,221,049,384.76	14,018	15,727.00
R213	On 07/11/2019	Bond Future			9.32861		85.34081		9.22570	85.97548		9.88	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future			9.37873		87.01596		9.27137	87.66774		10.42	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			9.68239		72.49326		9.57752	73.22521		12.91	0.00	518,036,835.96	7,146	6,669.00
R214	On 01/08/2019	Bond Future			9.73922		73.81712		9.63032	74.56957		12.86	0.00	517,974,731.04	7,017	9,922.00

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 07/11/2019	Bond Future	9.79617		72.03315		9.68419	72.79918		13.50	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.84639		73.44717		9.73060	74.23210		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	10.62310		10.62310		10.45590	10.45590		12.59	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.76360		10.76360		10.59370	10.59370		12.56	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.89740		10.89740		10.72490	10.72490		12.94	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.38800		2.38800		2.35840	2.35840		21.73	0.00	8,706,648.00	3,646	0.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.28200		2.28200		2.25460	2.25460		21.98	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.18780		2.18780		2.16070	2.16070		22.96	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>56,543,035,881.73</b>	<b>998,473</b>	<b>9 924 552.00</b>
<b>Grand Total:</b>												<b>56,543,035,881.73</b>	<b>998,473</b>	<b>9 924 552.00</b>