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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/04/2019

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 05/04/2019	Any day expiry	14.08580	14.08580		14.11640	14.11640		10.21	0.00	493,748,710.00	35,053	0.00
\$ / R	On 15/04/2019	Any day expiry	14.07690	14.07690		14.13340	14.13340		13.55	0.00	746,441.40	53	1,883.00
\$ / R	On 17/04/2019	Any day expiry	14.08020	14.08020		14.13680	14.13680		13.77	0.00	0.00	0	0.00
\$ / R	On 17/04/2019	Any day expiry	14.40	Call	42.97430	0.04297	63.72020	0.06372	42.974	14.79	0.21	0.00	20,000.00
\$ / R	On 17/04/2019	Any day expiry	14.44	Call	36.54180	0.03654	55.12340	0.05512	36.542	14.93	0.18	0.00	60,000.00
\$ / R	On 17/04/2019	Any day expiry	14.45	Call	35.07560	0.03508	53.13750	0.05314	35.076	14.96	0.17	0.00	40,000.00
\$ / R	On 23/04/2019	Any day expiry	14.09030	14.09030		14.14700	14.14700		13.66	0.00	0.00	0	0.00
\$ / R	On 23/04/2019	Any day expiry	14.20	Call	126.22290	0.12622	160.49960	0.16050	126.223	14.02	0.41	0.00	25,000.00
\$ / R	On 23/04/2019	Any day expiry	14.50	Call	52.20560	0.05221	73.15590	0.07316	52.206	15.09	0.20	0.00	50,000.00
\$ / R	On 23/04/2019	Any day expiry	14.55	Call	44.75070	0.04475	63.80750	0.06381	44.751	15.27	0.18	0.00	25,000.00
\$ / R	On 26/04/2019	Any day expiry	14.09530	14.09530		14.15220	14.15220		13.98	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry	14.10030	14.10030		14.15780	14.15780		13.85	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry	14.10200	14.10200		14.15970	14.15970		13.93	0.00	677,678.40	48	4,563.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	3.99080	0.00399	4.37100	0.00437	3.991	15.17	0.02	0.00	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	629.59980	0.62960	686.80330	0.68680	629.600	12.39	0.92	0.00	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.95	Put	131.65390	0.13165	119.98460	0.11998	131.654	13.55	0.37	0.00	734.00

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	14.20	Call	165.85250	0.16585	200.06810	0.20007	165.853	14.30	0.43	0.00	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	263.85250	0.26385	240.36810	0.24037	263.853	14.30	0.57	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	296.41860	0.29642	270.84270	0.27084	296.419	14.48	0.60	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.45	Call	94.00910	0.09401	118.27730	0.11828	94.009	15.22	0.28	0.00	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	37.00760	0.03701	50.34790	0.05035	37.008	16.58	0.12	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	4.28930	0.00429	6.03710	0.00604	4.289	18.27	0.02	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	2.05930	0.00206	2.90090	0.00290	2.059	19.65	0.01	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry	14.11380		14.11380	14.11380	14.17210	14.17210		14.06	0.00	0.00	0	303.00
\$ / R	On 07/05/2019	Any day expiry	13.75	Put	86.04530	0.08605	0.00000	0.00000	86.045	13.50	0.25	155,956,331.52	44,000	22,000.00
\$ / R	On 09/05/2019	Any day expiry			14.11710	14.11710	14.17540	14.17540		14.30	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	482.83560	0.48284	534.26870	0.53427	482.836	13.71	0.76	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	213.01830	0.21302	246.83530	0.24684	213.018	14.64	0.46	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			14.12390	14.12390	14.18190	14.18190		14.51	0.00	0.00	0	93.00
\$ / R	On 15/05/2019	Any day expiry			14.12720	14.12720	14.18520	14.18520		14.88	0.00	0.00	0	4,322.00
\$ / R	On 20/05/2019	Any day expiry			14.13560	14.13560	14.19340	14.19340		15.09	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	252.17990	0.25218	284.30780	0.28431	252.180	15.39	0.45	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	54.63230	0.05463	65.58800	0.06559	54.632	18.26	0.12	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	37.20630	0.03721	45.31380	0.04531	37.206	18.94	0.09	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.15080	14.15080	14.20810	14.20810		15.49	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.15410	14.15410	14.21140	14.21140		15.61	0.00	0.00	0	452.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	21.86510	0.02187	18.67640	0.01868	21.865	14.38	0.06	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	372.22520	0.37223	348.06860	0.34807	372.225	15.75	0.51	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	402.40280	0.40240	376.99290	0.37699	402.403	15.88	0.53	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	114.77870	0.11478	130.99030	0.13099	114.779	17.89	0.21	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	38.49440	0.03849	47.71950	0.04772	38.494	19.44	0.08	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	20.94980	0.02095	28.00750	0.02801	20.950	19.72	0.05	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.15920	14.15920	14.21630	14.21630		15.59	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.16090	14.16090	14.21800	14.21800		15.65	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.17100	14.17100	14.22810	14.22810		15.68	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	217.04000	0.21704	203.07440	0.20307	217.040	15.26	0.34	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	319.67610	0.31968	301.13610	0.30114	319.676	15.56	0.44	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	366.18200	0.36618	345.76920	0.34577	366.182	15.68	0.48	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	424.70580	0.42471	399.38150	0.39938	424.706	15.93	0.52	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.17780	14.17780	14.23490	14.23490		15.83	0.00	351,751,218.00	24,810	873,278.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.41530	0.00042	0.38500	0.00039	0.415	21.38	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	6.60910	0.00661	6.98450	0.00698	6.609	15.92	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	10.91660	0.01092	11.75990	0.01176	10.917	14.20	0.03	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	12.60920	0.01261	13.63310	0.01363	12.609	13.74	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	23.46840	0.02347	22.33310	0.02233	23.468	14.00	0.06	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	28.69820	0.02870	27.16310	0.02716	28.698	14.09	0.07	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	30.62810	0.03063	28.94340	0.02894	30.628	14.12	0.08	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	41.81440	0.04181	39.24060	0.03924	41.814	14.28	0.10	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	59.00490	0.05900	55.04380	0.05504	59.005	14.47	0.13	0.00	0	122,704.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	62.31100	0.06231	58.08100	0.05808	62.311	14.50	0.13	0.00	0	30,000.00

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 14/06/2019	Foreign Exchange Future	13.25	Put	64.01230	0.06401	59.64610	0.05965	64.012	14.51	0.14	0.00	0	4,582.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	69.32160	0.06932	64.52670	0.06453	69.322	14.56	0.15	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	73.03260	0.07303	67.93880	0.06794	73.033	14.59	0.15	0.00	0	143,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	82.93050	0.08293	77.04370	0.07704	82.930	14.67	0.17	0.00	0	4,317.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	795.84700	0.79585	844.49250	0.84449	795.847	14.89	0.78	0.00	0	7,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	146.12360	0.14612	136.05360	0.13605	146.124	15.03	0.25	0.00	0	700.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	723.92360	0.72392	770.95360	0.77095	723.924	15.03	0.75	0.00	0	700.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	226.55610	0.22656	212.28160	0.21228	226.556	15.33	0.34	0.00	0	25,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	533.35110	0.53335	574.78650	0.57479	533.351	15.43	0.63	0.00	0	100.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	259.86520	0.25987	243.99930	0.24400	259.865	15.44	0.38	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	489.08040	0.48908	528.88310	0.52888	489.080	15.54	0.60	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	300.64410	0.30064	282.93030	0.28293	300.644	15.56	0.41	0.00	0	301,700.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	478.44410	0.47844	517.83030	0.51783	478.444	15.56	0.59	0.00	0	20,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	329.76100	0.32976	310.78940	0.31079	329.761	15.64	0.44	0.00	0	2,100.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	334.76380	0.33476	315.57890	0.31558	334.764	15.66	0.44	0.00	0	39,589.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	403.58430	0.40358	381.62370	0.38162	403.584	15.83	0.50	0.00	0	13,600.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	433.25290	0.43325	408.85850	0.40886	433.253	15.95	0.52	0.00	0	1,982.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	463.90690	0.46391	438.41360	0.43841	463.907	16.08	0.53	0.00	0	30,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	323.31430	0.32331	353.83580	0.35384	323.314	16.20	0.45	0.00	0	1,050.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	299.10380	0.29910	328.13660	0.32814	299.104	16.37	0.42	0.00	0	30.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.44	Put	554.70290	0.55470	526.21620	0.52622	554.703	16.42	0.59	0.00	0	31,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	250.04250	0.25504	275.81530	0.27582	250.043	16.76	0.37	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	688.57010	0.68857	656.27070	0.65627	688.570	16.88	0.65	0.00	0	8,203.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	703.30840	0.70331	670.62690	0.67063	703.308	16.93	0.66	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	228.51960	0.22852	252.74860	0.25275	228.520	16.96	0.34	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	213.58060	0.21358	236.69580	0.23670	213.581	17.10	0.32	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	206.48020	0.20648	229.04900	0.22905	206.480	17.18	0.31	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.78	Call	199.61300	0.19961	221.64700	0.22165	199.613	17.25	0.30	0.00	0	250.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	190.81050	0.19081	212.14850	0.21215	190.810	17.35	0.29	0.00	0	30,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	155.62720	0.15563	174.13490	0.17413	155.627	17.78	0.25	0.00	0	17,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	138.93560	0.13894	155.96400	0.15596	138.936	18.01	0.22	0.00	0	2,900.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	110.88010	0.11088	125.25510	0.12526	110.880	18.48	0.18	0.00	0	14,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	108.42100	0.10842	122.55370	0.12255	108.421	18.53	0.18	0.00	0	1,980.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	88.72590	0.08873	100.83530	0.10084	88.726	18.95	0.15	0.00	0	146,182.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	81.23460	0.08123	92.53820	0.09254	81.235	19.14	0.14	0.00	0	1,380.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	79.47040	0.07947	90.58020	0.09058	79.470	19.18	0.14	0.00	0	143,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	75.72700	0.07573	86.79870	0.08680	75.727	19.25	0.13	0.00	0	39,589.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	73.92210	0.07392	84.88300	0.08488	73.922	19.29	0.13	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	67.93720	0.06794	78.25320	0.07825	67.937	19.41	0.12	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	62.44120	0.06244	72.14860	0.07215	62.441	19.53	0.11	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	56.03230	0.05603	65.00480	0.06500	56.032	19.68	0.10	0.00	0	6,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	54.04840	0.05405	62.78780	0.06279	54.048	19.73	0.10	0.00	0	911.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	49.10130	0.04910	57.24800	0.05725	49.101	19.87	0.09	0.00	0	5,020.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	44.08910	0.04409	51.61400	0.05161	44.089	20.02	0.08	0.00	0	6,800.00	

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\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	4.79640	0.00480	5.36930	0.00537	4.796	22.82	0.01	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.18790	14.18790	14.24520	14.24520		15.76	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.20150	14.20150	14.25890	14.25890		15.75	0.00	0.00	0	2,421.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	44.86880	0.04487	42.15370	0.04215	44.869	14.42	0.09	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	334.43120	0.33443	317.04130	0.31704	334.431	15.52	0.42	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	427.14660	0.42715	406.34380	0.40634	427.147	15.75	0.48	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	456.38960	0.45639	433.31670	0.43332	456.390	15.86	0.50	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	160.64010	0.16064	179.02040	0.17902	160.640	17.93	0.23	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	136.78490	0.13678	153.06780	0.15307	136.785	18.29	0.20	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	71.96470	0.07196	82.57460	0.08257	71.965	19.54	0.12	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	49.83010	0.04983	57.86760	0.05787	49.830	20.18	0.08	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.20660	14.20660	14.26400	14.26400		15.68	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.21000	14.21000	14.26740	14.26740		15.71	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.25720	14.25720	14.31560	14.31560		15.82	0.00	0.00	0	1,029.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	74.15330	0.07415	69.65700	0.06966	74.153	14.57	0.12	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	477.91080	0.47791	456.43610	0.45644	477.911	15.75	0.46	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	505.39530	0.50540	483.11140	0.48311	505.395	15.82	0.48	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	207.90170	0.20790	227.08360	0.22708	207.902	17.97	0.25	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	108.80370	0.10880	120.75660	0.12076	108.804	19.46	0.14	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	81.81140	0.08181	91.34390	0.09134	81.811	20.08	0.11	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.25890	14.25890	14.31730	14.31730		15.82	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.27920	14.27920	14.33800	14.33800		15.88	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	661.17590	0.66118	633.91510	0.63392	661.176	16.22	0.54	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	110.17230	0.11017	121.50050	0.12150	110.172	19.65	0.14	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.30850	14.30850	14.36730	14.36730		15.89	0.00	0.00	0	2,229.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	99.46640	0.09947	93.65420	0.09365	99.466	14.65	0.14	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	515.95940	0.51596	493.75190	0.49375	515.959	15.76	0.45	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	543.14690	0.54315	520.21310	0.52021	543.147	15.83	0.46	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	241.20050	0.24120	259.87620	0.25988	241.200	18.10	0.26	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	137.37640	0.13738	149.76370	0.14976	137.376	19.47	0.16	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	107.19570	0.10720	117.35460	0.11735	107.196	20.06	0.13	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.31360	14.31360	14.37250	14.37250		15.85	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.31710	14.31710	14.37590	14.37590		15.87	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.31880	14.31880	14.37770	14.37770		15.87	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	36.54190	0.03654	42.93330	0.04293	36.542	24.23	0.04	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry			14.33250	14.33250	14.39150	14.39150		15.95	0.00	0.00	0	3,757.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.33760	14.33760	14.39670	14.39670		15.92	0.00	4,946,472.00	345	26,745.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	5.05110	0.00505	4.80530	0.00481	5.051	18.40	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	53.92930	0.05393	50.94970	0.05095	53.929	15.04	0.08	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	91.39040	0.09139	87.30450	0.08730	91.390	14.64	0.13	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	116.12100	0.11612	109.50900	0.10951	116.121	14.67	0.15	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	142.38210	0.14238	134.57710	0.13458	142.382	14.74	0.18	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	165.29180	0.16529	156.49010	0.15649	165.292	14.79	0.20	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	971.46940	0.97147	1,015.86660	1.01587	971.469	15.03	0.70	0.00	0	5,666.00

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	13.70	Put	302.90480	0.30290	286.23040	0.28623	302.905	15.09	0.31	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	330.80230	0.33080	313.25050	0.31325	330.802	15.18	0.33	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.80	Put	343.20720	0.34321	325.27740	0.32528	343.207	15.22	0.34	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	386.46910	0.38647	367.28430	0.36728	386.469	15.35	0.36	0.00	0	5,908.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.92	Put	395.47690	0.39548	376.04110	0.37604	395.477	15.37	0.37	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	418.50400	0.41850	398.43960	0.39844	418.504	15.44	0.38	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	432.66770	0.43267	412.22960	0.41223	432.668	15.48	0.39	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	491.91060	0.49191	469.97660	0.46998	491.911	15.63	0.42	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	539.01010	0.53901	515.96560	0.51597	539.010	15.74	0.45	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	588.33630	0.58834	564.18880	0.56419	588.336	15.86	0.47	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	622.58040	0.62258	597.55470	0.59755	622.580	15.94	0.48	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	683.04040	0.68304	656.06030	0.65606	683.040	16.11	0.51	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	707.93080	0.70793	680.39200	0.68039	707.931	16.18	0.52	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	545.53080	0.54553	577.09200	0.57709	545.531	16.18	0.48	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	804.73590	0.80474	775.14220	0.77514	804.736	16.43	0.56	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	838.16690	0.83817	807.90850	0.80791	838.167	16.51	0.57	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.82	Put	920.64530	0.92065	888.83010	0.88883	920.645	16.71	0.59	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	941.74440	0.94174	909.54970	0.90955	941.744	16.76	0.60	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	387.52580	0.38753	412.59560	0.41260	387.526	17.02	0.37	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	379.67930	0.37968	404.39340	0.40439	379.679	17.07	0.36	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	348.01830	0.34802	371.01110	0.37101	348.018	17.30	0.34	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,343.30170	1.34330	1,304.80360	1.30480	1,343.302	17.70	0.70	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	276.40510	0.27641	295.70740	0.29571	276.405	17.93	0.28	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,489.98630	1.48999	1,449.71040	1.44971	1,489.986	18.02	0.73	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	218.72630	0.21873	235.52330	0.23552	218.726	18.55	0.23	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	131.77810	0.13178	142.99980	0.14300	131.778	19.78	0.14	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	130.96830	0.13097	142.13070	0.14213	130.968	19.80	0.14	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	99.84760	0.09985	108.76470	0.10876	99.848	20.50	0.11	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	96.40060	0.09640	105.06040	0.10506	96.401	20.60	0.11	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	94.12700	0.09413	102.08790	0.10209	94.127	20.70	0.10	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	80.47390	0.08047	86.53830	0.08654	80.474	21.72	0.09	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	74.80830	0.07481	80.60710	0.08061	74.808	22.25	0.08	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	72.84540	0.07285	78.55360	0.07855	72.845	22.45	0.08	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	61.91420	0.06191	67.11090	0.06711	61.914	23.79	0.07	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.36160	14.36160	14.42100	14.42100		15.91	0.00	0.00	0	98.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	123.34780	0.12335	116.35960	0.11636	123.348	14.69	0.15	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	547.46420	0.54746	524.63350	0.52463	547.464	15.72	0.44	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	574.37110	0.57437	550.86980	0.55087	574.371	15.78	0.45	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	274.32400	0.27432	292.71670	0.29272	274.324	18.14	0.26	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	165.70340	0.16570	178.50710	0.17851	165.703	19.41	0.17	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	131.80190	0.13180	142.51300	0.14251	131.802	20.00	0.14	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.36510	14.36510	14.42450	14.42450		15.92	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.41610	14.41610	14.47460	14.47460		15.97	0.00	0.00	0	153.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	144.73070	0.14473	138.12740	0.13813	144.731	14.70	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 31/10/2019	Any day expiry	14.20	Put	575.65840		0.57566	553.94060	0.55394	575.658	15.71	0.43	0.00	0	250.00	
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	602.40040		0.60240	580.08780	0.58009	602.400	15.78	0.44	0.00	0	250.00	
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	302.19780		0.30220	321.04010	0.32104	302.198	18.31	0.27	0.00	0	500.00	
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	191.13750		0.19114	204.65570	0.20466	191.138	19.48	0.18	0.00	0	250.00	
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	155.92080		0.15592	167.44890	0.16745	155.921	20.04	0.15	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry			14.46560		14.46560	14.52630	14.52630		16.01	0.00	0.00	0	97.00	
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	162.96870		0.16297	155.66350	0.15566	162.969	14.69	0.17	0.00	0	500.00	
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	598.36060		0.59836	576.61300	0.57661	598.361	15.68	0.42	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	624.98890		0.62499	602.65380	0.60265	624.989	15.74	0.43	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	326.64830		0.32665	347.08520	0.34709	326.648	18.37	0.27	0.00	0	500.00	
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	214.09150		0.21409	228.75850	0.22876	214.092	19.51	0.18	0.00	0	250.00	
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	177.89720		0.17790	190.50440	0.19050	177.897	20.03	0.16	0.00	0	250.00	
\$ / R	On 02/12/2019	Any day expiry			14.47060		14.47060	14.53170	14.53170		15.99	0.00	0.00	0	55.00	
\$ / R	On 04/12/2019	Any day expiry			14.47400		14.47400	14.53530	14.53530		15.99	0.00	0.00	0	321.00	
\$ / R	On 13/12/2019	Foreign Exchange Future			14.48980		14.48980	14.55130	14.55130		16.06	0.00	0.00	0	22,753.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	28.61050		0.02861	25.23380	0.02523	28.611	14.07	0.04	0.00	0	1,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	144.42960		0.14443	136.82860	0.13683	144.430	14.62	0.15	0.00	0	139,860.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	171.49960		0.17150	163.35710	0.16336	171.500	14.69	0.17	0.00	0	49,600.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	13.03	Put	178.21680		0.17822	169.95200	0.16995	178.217	14.71	0.18	0.00	0	69,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	362.89880		0.36290	348.98170	0.34898	362.899	15.04	0.30	0.00	0	1,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	417.63460		0.41763	400.54400	0.40054	417.635	15.15	0.33	0.00	0	500.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	480.08760		0.48009	461.35700	0.46136	480.088	15.33	0.36	0.00	0	139,860.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	508.31840		0.50832	488.89250	0.48889	508.318	15.41	0.37	40,531,227.68	7,500	34,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	542.34440		0.54234	522.10180	0.52210	542.344	15.50	0.38	0.00	0	1,351.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	547.29900		0.54730	526.94440	0.52694	547.299	15.51	0.39	0.00	0	4,150.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	557.28360		0.55728	536.69120	0.53669	557.284	15.54	0.39	0.00	0	52,300.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	562.30890		0.56231	541.60460	0.54160	562.309	15.55	0.39	0.00	0	24,055.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	14.12	Put	567.35770		0.56736	546.53680	0.54654	567.358	15.57	0.40	0.00	0	69,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	723.75340		0.72375	699.59710	0.69960	723.753	15.94	0.46	0.00	0	49,600.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	393.24550		0.39325	415.60310	0.41560	393.246	17.97	0.31	0.00	0	250.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	334.15450		0.33415	354.34380	0.35434	334.154	18.44	0.27	0.00	0	52,300.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	322.71630		0.32272	342.39730	0.34240	322.716	18.53	0.26	0.00	0	50,100.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	314.82550		0.31483	334.14760	0.33415	314.825	18.60	0.25	0.00	0	26,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	299.69510		0.29970	318.33120	0.31833	299.695	18.73	0.24	0.00	0	4,150.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	296.77410		0.29677	315.27160	0.31527	296.774	18.76	0.24	0.00	0	500.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	271.90480		0.27190	289.23500	0.28924	271.905	18.99	0.22	0.00	0	24,055.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	235.71740		0.23572	251.27520	0.25128	235.717	19.39	0.20	0.00	0	1,351.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	16.99	Call	220.81960		0.22082	235.62270	0.23562	220.820	19.57	0.18	0.00	0	69,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	217.77750		0.21778	232.42450	0.23242	217.778	19.61	0.18	0.00	0	139,860.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	184.99470		0.18499	197.90630	0.19791	184.995	20.08	0.16	0.00	0	1,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	66.23110		0.06623	72.94870	0.07295	66.231	23.36	0.06	0.00	0	2,000.00	
\$ / R	On 31/12/2019	Any day expiry			14.52150		14.52150	14.58320	14.58320		16.02	0.00	0.00	0	45.00	
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	181.16620		0.18117	172.88460	0.17288	181.166	14.67	0.17	0.00	0	500.00	
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	619.47150		0.61947	598.50800	0.59851	619.472	15.63	0.41	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	14.25	Put	645.92320	0.64592	624.39030	0.62439	645.923	15.70	0.42	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	350.49750	0.35050	371.99020	0.37199	350.498	18.43	0.27	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	238.31220	0.23831	254.19990	0.25420	238.312	19.51	0.19	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	201.28900	0.20129	215.13100	0.21513	201.289	20.01	0.16	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.52510	14.52510	14.58670	14.58670		16.09	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.57730	14.57730	14.63830	14.63830		16.12	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.62830	14.62830	14.68900	14.68900		16.15	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.63370	14.63370	14.69450	14.69450		16.13	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.65840	14.65840	14.71970	14.71970		16.12	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	48.48440	0.04848	47.41340	0.04741	48.484	13.91	0.05	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	210.32130	0.21032	203.65310	0.20365	210.321	14.64	0.17	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	235.20690	0.23521	227.69900	0.22770	235.207	14.71	0.19	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	270.39350	0.27039	261.71630	0.26172	270.393	14.80	0.21	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	468.11140	0.46811	454.91650	0.45492	468.111	15.13	0.31	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	566.05990	0.56606	548.95550	0.54896	566.060	15.31	0.35	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	767.46190	0.76746	746.61100	0.74661	767.462	15.80	0.42	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	829.68550	0.82969	807.79140	0.80779	829.686	15.94	0.44	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	918.14230	0.91814	894.85670	0.89486	918.142	16.13	0.47	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	410.84540	0.41085	433.02460	0.43302	410.845	18.58	0.28	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	378.78340	0.37878	399.61890	0.39962	378.783	18.84	0.26	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	347.16490	0.34716	366.62440	0.36662	347.165	19.12	0.24	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	274.91980	0.27492	289.24760	0.28925	274.920	20.07	0.19	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	266.09720	0.26610	279.96750	0.27997	266.097	20.38	0.18	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry			14.68820	14.68820	14.75030	14.75030		16.16	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.73740	14.73740	14.80230	14.80230		16.35	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.79970	14.79970	14.86820	14.86820		16.60	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.81800	14.81800	14.88750	14.88750		16.67	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	74.42560	0.07443	71.72970	0.07173	74.426	14.29	0.07	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	751.44040	0.75144	730.29610	0.73030	751.440	16.00	0.38	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	470.53370	0.47053	494.81890	0.49482	470.534	19.51	0.27	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			14.90530	14.90530	14.97470	14.97470		16.86	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.99930	14.99930	15.06370	15.06370		16.84	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.17780	14.17780	14.23490	14.23490		15.83	0.00	0.00	0	485.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.33760	14.33760	14.39670	14.39670		15.92	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.48980	14.48980	14.55130	14.55130		16.06	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.65840	14.65840	14.71970	14.71970		16.12	0.00	0.00	0	0.00
£ / R	On 15/04/2019	Any day expiry			18.33060	18.33060	18.50320	18.50320		14.79	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			18.36480	18.36480	18.53810	18.53810		14.58	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			18.37410	18.37410	18.54830	18.54830		14.34	0.00	0.00	0	27.00
£ / R	On 31/05/2019	Any day expiry			18.47350	18.47350	18.64780	18.64780		15.03	0.00	0.00	0	91.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.51750	18.51750	18.69180	18.69180		15.21	0.00	77,162,422.50	4,167	119,481.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	792.87510	0.79288	927.82050	0.92782	792.875	15.41	0.68	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 16/09/2019	Foreign Exchange Future		18.81140	18.81140		18.98920	18.98920		15.35	0.00	0.00	0	21,418.00
£ / R	On 16/09/2019	Foreign Exchange Future	19.15	Put	970.82070	0.97082	878.65150	0.87865	970.821	15.57	0.55	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future		19.08770	19.08770		19.27010	19.27010		15.39	0.00	0.00	0	12,845.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	801.30270	0.80130	733.58070	0.73358	801.303	15.33	0.42	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	234.51810	0.23452	266.26770	0.26627	234.518	17.35	0.17	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future		19.38960	19.38960		19.57330	19.57330		15.41	0.00	0.00	0	4,674.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12760	0.12760		0.12830	0.12830		17.30	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future		0.13000	0.13000		0.13070	0.13070		17.19	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future		0.13230	0.13230		0.13300	0.13300		17.06	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future		0.13490	0.13490		0.13560	0.13560		16.93	0.00	0.00	0	0.00
€ / R	On 15/04/2019	Any day expiry		15.81470	15.81470		15.86660	15.86660		12.71	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry		15.85000	15.85000		15.90240	15.90240		13.20	0.00	0.00	0	1.00
€ / R	On 31/05/2019	Any day expiry		15.96300	15.96300		16.01580	16.01580		14.56	0.00	0.00	0	2.00
€ / R	On 10/06/2019	Any day expiry		15.99550	15.99550		16.04820	16.04820		14.69	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.00870	16.00870		16.06140	16.06140		14.73	0.00	16,168,787.00	1,010	120,634.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	141.44800	0.14145	132.44340	0.13244	141.448	14.03	0.24	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	210.27920	0.21028	230.24460	0.23024	210.279	16.08	0.30	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	912.02560	0.91203	877.93710	0.87794	912.026	16.27	0.72	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry		16.20760	16.20760		16.26180	16.26180		14.79	0.00	0.00	0	0.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.31610	16.31610		16.37080	16.37080		14.79	0.00	0.00	0	42,836.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	315.41410	0.31541	301.39120	0.30139	315.414	14.07	0.31	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.85	Put	410.13200	0.41013	393.45300	0.39345	410.132	14.31	0.36	0.00	0	587.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	184.04530	0.18405	197.78030	0.19778	184.045	17.63	0.18	0.00	0	14,429.00
€ / R	On 13/12/2019	Foreign Exchange Future		16.60810	16.60810		16.66570	16.66570		15.00	0.00	0.00	0	32,686.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	41.83180	0.04183	39.61520	0.03962	41.832	14.32	0.05	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	66.60270	0.06660	63.55640	0.06356	66.603	14.18	0.07	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.23	Put	79.05160	0.07905	75.63180	0.07563	79.052	14.12	0.08	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	385.44250	0.38544	372.69860	0.37270	385.443	14.09	0.30	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.85	Put	442.69230	0.44269	426.85140	0.42685	442.692	14.19	0.32	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	579.44560	0.57945	560.75900	0.56076	579.446	14.51	0.39	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	188.19060	0.18819	200.56540	0.20057	188.191	18.88	0.15	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.80	Call	187.40600	0.18741	199.73870	0.19974	187.406	18.89	0.15	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	150.49750	0.15050	159.82590	0.15983	150.498	20.43	0.12	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry		16.81200	16.81200		16.86910	16.86910		15.10	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,002.84660	1.00285	1,039.06600	1.03907	1,002.847	14.94	0.56	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	895.88020	0.89588	930.06040	0.93006	895.880	15.22	0.51	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	861.71120	0.86171	895.12390	0.89512	861.711	15.32	0.50	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	836.06110	0.83606	868.87600	0.86888	836.061	15.39	0.49	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future		16.93130	16.93130		16.98850	16.98850		15.18	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.24000	96.24000		96.24000	96.24000			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	633.90300	633.90300	633.08400	633.08400					0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future	645.66200	645.66200	644.82800	644.82800					0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	659.10100	659.10100	658.25100	658.25100					0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	735.74500	735.74500	734.14300	734.14300					0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	749.39300	749.39300	747.76200	747.76200					0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	764.99100	764.99100	763.32800	763.32800					0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	667.15300	667.15300	665.23300	665.23300					0.00	0.00	0	898.00
ALBI	On 01/08/2019	Index Future	679.52900	679.52900	677.57300	677.57300					0.00	0.00	0	38.00
ALBI	On 07/11/2019	Index Future	693.67300	693.67300	691.67800	691.67800					0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.08660	10.08660	10.13720	10.13720				11.80	0.00	0.00	0	15,806.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.21990	10.21990	10.27210	10.27210				11.98	0.00	0.00	0	1,731.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.34850	10.34850	10.40210	10.40210				12.16	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	215.51910	0.21552	233.12510	0.23313	215.519	13.33	0.31	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	10.48960	10.48960	10.54350	10.54350				12.29	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	10.62130	10.62130	10.68040	10.68040				13.12	0.00	0.00	0	2,600.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	10.76420	10.76420	10.82490	10.82490				13.44	0.00	8,073,150.00	750	1,165.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	10.89930	10.89930	10.96220	10.96220				13.56	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.04760	11.04760	11.11010	11.11010				13.64	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.27010	14.27010	14.33350	14.33350				14.89	0.00	0.00	0	993.00
CHF / R	On 16/09/2019	Foreign Exchange Future	14.55840	14.55840	14.62420	14.62420				15.23	0.00	0.00	0	300.00
CHF / R	On 13/12/2019	Foreign Exchange Future	14.83340	14.83340	14.90220	14.90220				15.73	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	15.13630	15.13630	15.20580	15.20580				16.05	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.14540	2.14540	2.15260	2.15260				13.36	0.00	0.00	0	485.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.18800	2.18800	2.19540	2.19540				13.74	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.22810	2.22810	2.23590	2.23590				13.96	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.27320	2.27320	2.28110	2.28110				13.82	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
ES33	On 02/05/2019	Bond Future	10.73953	77.61413	10.78610	77.33677					0.00	0.00	0	350.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 01/08/2019	Bond Future		10.84011	79.05388		10.88833	78.77136			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future		10.94432	76.90373		10.99437	76.61545			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		11.01022	79.41750		11.05181	79.13399			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future		11.10925	80.89074		11.15227	80.60200			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future		11.21200	78.30852		11.25663	78.01389			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		660.88600	660.88600		658.90000	658.90000			0.00	0.00	0	448.00
GOVI	On 01/08/2019	GOVI		673.14600	673.14600		671.12300	671.12300			0.00	0.00	0	2.00
GOVI	On 07/11/2019	GOVI		687.15700	687.15700		685.09300	685.09300			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.80970	1.80970		1.81710	1.81710		15.29	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future		1.83430	1.83430		1.84200	1.84200		16.03	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future		1.85720	1.85720		1.86520	1.86520		15.94	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		133.64616	133.64616		133.66978	133.66978			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		134.72248	134.72248		134.74652	134.74652			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future		137.56141	137.56141		137.58616	137.58616			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		99.87838	99.87838		100.07416	100.07416			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future		101.75577	101.75577		101.95524	101.95524			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future		102.80851	102.80851		103.01236	103.01236			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		101.57567	101.57567		101.83494	101.83494			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		103.48493	103.48493		103.74910	103.74910			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future		104.49909	104.49909		104.76898	104.76898			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		120.79493	120.79493		120.81570	120.81570			0.00	0.00	0	11,111.00
I2038	On 01/08/2019	Bond Future		121.45031	121.45031		121.47144	121.47144			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		124.00964	124.00964		124.03136	124.03136			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		112.04987	112.04987		112.27825	112.27825			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future		114.15591	114.15591		114.38878	114.38878			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		114.84660	114.84660		115.08448	115.08448			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

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
I2050	On 02/05/2019	Bond Future			117.14376		117.14376		117.88400	117.88400			0.00	0.00	0	10,717.00
I2050	On 01/08/2019	Bond Future			117.55439		117.55439		118.30838	118.30838			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future			120.03154		120.03154		120.80182	120.80182			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			255.05200		255.05200		255.35300	255.35300			0.00	0.00	0	723.00
IGOV	On 01/08/2019	Index Future			259.84600		259.84600		260.15300	260.15300			0.00	254,649,080.00	98	201.00
IGOV	On 07/11/2019	Index Future			265.32100		265.32100		265.63400	265.63400			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			0.13930		0.13930		0.13950	0.13950			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13790		0.13790		0.13890	0.13890			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13800		0.13800		0.13850	0.13850			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13590		0.13590		0.13630	0.13630			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.65080		1.65080		1.66280	1.66280		12.03	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future			1.67480		1.67480		1.68700	1.68700		12.07	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future			1.69700		1.69700		1.70950	1.70950		12.61	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.55230		9.55230		9.63090	9.63090		12.86	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.67840		9.67840		9.75900	9.75900		13.21	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.79900		9.79900		9.88250	9.88250		13.27	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			9.93070		9.93070		10.01380	10.01380		13.35	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33010		1.33010		1.33310	1.33310			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.33520		1.33520		1.33890	1.33890			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.33910		1.33910		1.34300	1.34300			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.30610		1.30610		1.31310	1.31310			0.00	0.00	0	5.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.31200		1.31200		1.31900	1.31900			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.31730		1.31730		1.32430	1.32430			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.32280		1.32280		1.32970	1.32970			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.12910		1.12910		1.12830	1.12830			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.13800		1.13800		1.13710	1.13710			0.00	0.00	0	143.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.14620		1.14620		1.14530	1.14530			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.15510		1.15510		1.15410	1.15410			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.50527		114.95589		8.54136	114.74263		6.19	0.00	12,645,147.90	110	99,788.00
R186	On 02/05/2019	Bond Future	8.50	Call	756.69000		0.75669		669.44000	0.66944	756.690	6.19	0.50	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,166.46000		1.16646		1,048.73000	1.04873	1,166.460	6.29	0.64	0.00	0	90.00

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
R186	On 02/05/2019	Bond Future	8.65	Put	431.34000	0.43134		519.47000	0.51947	431.340	6.32	0.33	0.00	0	4,100.00	
R186	On 02/05/2019	Bond Future	8.65	Call	1,283.36000	1.28336		1,158.23000	1.15823	1,283.360	6.32	0.67	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	8.70	Put	345.39000	0.34539		421.68000	0.42168	345.390	6.36	0.28	0.00	0	4,150.00	
R186	On 02/05/2019	Bond Future	8.70	Call	1,489.79000	1.48979		1,352.82000	1.35282	1,489.790	6.36	0.72	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	8.80	Call	1,942.04000	1.94204		1,783.99000	1.78399	1,942.040	6.46	0.81	0.00	0	7,500.00	
R186	On 02/05/2019	Bond Future	8.90	Put	130.93000	0.13093		169.24000	0.16924	130.930	6.57	0.13	0.00	0	4,000.00	
R186	On 02/05/2019	Bond Future	9.00	Call	2,954.53000	2.95453		2,766.78000	2.76678	2,954.530	6.69	0.92	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.00	Put	76.86000	0.07686		102.37000	0.10237	76.860	6.69	0.08	0.00	0	7,500.00	
R186	On 02/05/2019	Bond Future	9.05	Put	58.29000	0.05829		78.83000	0.07883	58.290	6.75	0.06	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.20	Call	4,037.90000	4.03790		3,834.83000	3.83483	4,037.900	6.93	0.97	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	9.25	Call	4,313.05000	4.31305		4,107.73000	4.10773	4,313.050	6.99	0.98	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.30	Call	4,588.75000	4.58875		4,381.61000	4.38161	4,588.750	7.04	0.98	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	9.75	Put	0.39000	0.00039		0.69000	0.00069	0.390	7.26	0.00	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.96	Put	0.05000	0.00005		0.09000	0.00009	0.050	7.26	0.00	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	10.02	Put	0.02000	0.00002		0.05000	0.00005	0.020	7.26	0.00	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	10.07	Put	0.01000	0.00001		0.03000	0.00003	0.010	7.26	0.00	0.00	0	200.00	
R186	On 01/08/2019	Bond Future			8.55280	111.78913		8.59063	111.57196		6.39	0.00	0.00	0	110.00	
R186	On 01/08/2019	Bond Future	8.30	Call	975.01000	0.97501		904.31000	0.90431	975.010	6.28	0.36	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	8.38	Call	1,159.96000	1.15996		1,079.86000	1.07986	1,159.960	6.32	0.41	872,807,835.86	19,142	0.00	
R186	On 01/08/2019	Bond Future	8.70	Call	2,105.52000	2.10552		1,986.97000	1.98697	2,105.520	6.53	0.59	1,253,968,051.56	19,142	0.00	
R186	On 01/08/2019	Bond Future	9.05	Call	3,482.46000	3.48246		3,327.74000	3.32774	3,482.460	6.89	0.75	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	9.22	Put	490.90000	0.49090		539.75000	0.53975	490.900	7.09	0.19	412,088,157.11	19,142	0.00	
R186	On 01/08/2019	Bond Future	10.08	Put	59.59000	0.05959		68.43000	0.06843	59.590	7.44	0.03	0.00	0	6,000.00	
R186	On 07/11/2019	Bond Future			8.59001	114.11675		8.62982	113.89525		6.55	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			301.32636	301.32636		301.38113	301.38113			0.00	45,198,954.00	150	2,500.00	
R197	On 01/08/2019	Bond Future			299.53976	299.53976		299.59558	299.59558			0.00	0.00	0	40.00	
R197	On 07/11/2019	Bond Future			305.85197	305.85197		305.90955	305.90955			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			232.14106	232.14106		232.18108	232.18108			0.00	0.00	0	8,706.00	
R202	On 01/08/2019	Bond Future			232.54713	232.54713		232.58801	232.58801			0.00	0.00	0	0.00	
R202	On 07/11/2019	Bond Future			237.44741	237.44741		237.48945	237.48945			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			7.63350	101.79459		7.66945	101.67725		2.76	0.00	0.00	0	66,073.00	
R2023	On 01/08/2019	Bond Future			7.63837	103.68291		7.67719	103.56343		2.81	0.00	0.00	0	0.00	
R2023	On 07/11/2019	Bond Future			7.62409	101.90660		7.66644	101.78484		3.11	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	

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
R2030	On 02/05/2019	Bond Future			9.06796		94.86779		9.10403	94.63578		8.69	0.00	0.00	0	46,283.00
R2030	On 02/05/2019	Bond Future	8.90	Call	447.58000		0.44758	392.13000	0.39213	447.580		8.58	0.32	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	2,347.54000		2.34754	2,173.69000	2.17369	2,347.540		9.26	0.82	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	2.44000		0.00244	3.84000	0.00384	2.440		10.21	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.12722		92.62273	9.16467	92.38639			9.00	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	8.35	Call	249.75000		0.24975	225.40000	0.22540	249.750		7.95	0.12	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	673.48000		0.67348	619.68000	0.61968	673.480		8.30	0.26	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	8.77	Call	877.41000		0.87741	811.97000	0.81197	877.410		8.45	0.31	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,941.88000		1.94188	1,828.70000	1.82870	1,941.880		8.90	0.52	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,185.10000		2.18510	2,063.13000	2.06313	2,185.100		8.97	0.56	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.27	Call	2,368.33000		2.36833	2,240.20000	2.24020	2,368.330		9.02	0.59	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.68	Put	716.54000		0.71654	780.93000	0.78093	716.540		9.55	0.24	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	704.00000		0.70400	767.51000	0.76751	704.000		9.57	0.23	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.17531		94.55148	9.21422	94.31044			9.30	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			9.29736		93.04241	9.33337	92.79010			9.87	0.00	0.00	0	42,003.00
R2032	On 01/08/2019	Bond Future			9.35509		94.76838	9.39234	94.51139			9.80	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future			9.40916		92.57867	9.44777	92.31655			10.57	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			9.48236		96.69070	9.52845	96.33147			10.64	0.00	9,282,307.20	96	80,557.00
R2035	On 01/08/2019	Bond Future			9.54014		98.48437	9.58773	98.11850			10.58	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future			9.59777		96.02878	9.64702	95.65543			11.47	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			9.56360		93.22949	9.60973	92.86698			11.21	0.00	0.00	0	51,935.00
R2037	On 01/08/2019	Bond Future			9.62534		90.70373	9.67295	90.33454			11.68	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.67856		92.59267	9.72773	92.21591			12.11	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future			9.64353		96.63387	9.68965	96.24339			11.63	0.00	0.00	0	25,028.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,018.92000		1.01892	871.79000	0.87179	1,018.920		11.38	0.46	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	9.65	Put	1,174.15000		1.17415	1,396.09000	1.39609	1,174.150		11.46	0.49	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.15	Put	145.48000		0.14548	198.10000	0.19810	145.480		12.42	0.09	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,659.24000		4.65924	4,312.46000	4.31246	4,659.240		12.54	0.92	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.70510		93.92091	9.75267	93.52324			12.15	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future			9.75849		95.87686	9.80758	95.47106			12.61	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			9.64761		93.89554	9.68359	93.58330			12.21	0.00	0.00	0	37,709.00
R2044	On 01/08/2019	Bond Future			9.70604		91.25695	9.74312	90.93891			12.77	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
R2044	On 01/08/2019	Bond Future	9.36	Call	1,293.00000		1.29300	1,201.07000	1.20107	1,293.000	12.05	0.33	0.00	0	100.00	
R2044	On 01/08/2019	Bond Future	9.86	Call	3,365.26000		3.36526	3,190.97000	3.19097	3,365.260	12.95	0.59	0.00	0	100.00	
R2044	On 01/08/2019	Bond Future	10.53	Put	693.75000		0.69375	757.01000	0.75701	693.750	14.43	0.17	0.00	0	100.00	
R2044	On 07/11/2019	Bond Future			9.75659		93.15736	9.79480	92.83291		13.28	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			9.60038		93.32932	9.64131	92.96131		12.64	0.00	0.00	0	103,341.00	
R2048	On 01/08/2019	Bond Future			9.65145		95.06061	9.69356	94.68586		12.63	0.00	0.00	0	100.00	
R2048	On 07/11/2019	Bond Future			9.70224		92.59718	9.74564	92.21481		13.78	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			6.65619		102.62351	6.65374	102.62515		0.18	0.00	0.00	0	6,013.00	
R207	On 01/08/2019	Bond Future			6.11714		100.88595	6.11326	100.88764		0.17	0.00	0.00	0	50.00	
R207	On 07/11/2019	Bond Future			3.53564		102.98654	3.52489	102.98846		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			6.84713		100.50301	6.85673	100.48619		0.84	0.00	194,473,324.35	1,935	15,592.00	
R208	On 01/08/2019	Bond Future			6.73798		102.36735	6.74910	102.35024		0.89	0.00	0.00	0	0.00	
R208	On 07/11/2019	Bond Future			6.51245		101.09262	6.52568	101.07534		0.93	0.00	0.00	0	0.00	
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future			9.42549		74.03486	9.47146	73.72783		12.04	0.00	0.00	0	101,914.00	
R209	On 02/05/2019	Bond Future	9.35	Call	718.04000		0.71804	612.66000	0.61266	718.040	11.79	0.42	0.00	0	760.00	
R209	On 02/05/2019	Bond Future	9.95	Call	3,503.11000		3.50311	3,235.38000	3.23538	3,503.110	12.96	0.91	0.00	0	760.00	
R209	On 02/05/2019	Bond Future	10.50	Put	5.98000		0.00598	9.56000	0.00956	5.980	14.15	0.01	0.00	0	11,560.00	
R209	On 02/05/2019	Bond Future	10.71	Put	1.27000		0.00127	2.23000	0.00223	1.270	14.15	0.00	0.00	0	760.00	
R209	On 01/08/2019	Bond Future			9.47683		75.40826	9.52415	75.09551		12.02	0.00	0.00	0	0.00	
R209	On 01/08/2019	Bond Future	9.30	Call	1,484.20000		1.48420	1,364.64000	1.36464	1,484.200	11.73	0.42	0.00	0	7,560.00	
R209	On 01/08/2019	Bond Future	9.80	Call	3,319.78000		3.31978	3,122.80000	3.12280	3,319.780	12.49	0.67	0.00	0	7,560.00	
R209	On 01/08/2019	Bond Future	10.46	Put	424.03000		0.42403	473.88000	0.47388	424.030	14.00	0.14	0.00	0	7,560.00	
R209	On 07/11/2019	Bond Future			9.52505		73.82463	9.57384	73.50553		13.00	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 02/05/2019	Bond Future	185.07233		185.07233		185.10464	185.10464			0.00	0.00	0	1,628.00
R210	On 01/08/2019	Bond Future	188.55110		188.55110		188.58410	188.58410			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future	189.92457		189.92457		189.95850	189.95850			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	157.29198		157.29198		157.27890	157.27890			0.00	157,291,980.00	1,000	8,946.00
R212	On 01/08/2019	Bond Future	158.06085		158.06085		158.04753	158.04753			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future	161.39168		161.39168		161.37835	161.37835			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	9.18613		85.71239		9.22210	85.48414		9.62	0.00	0.00	0	28,756.00
R213	On 01/08/2019	Bond Future	9.23950		87.30237		9.27670	87.06996		9.58	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future	9.29200		85.56586		9.33057	85.32878		10.33	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	9.62570		72.88746		9.66663	72.60250		13.00	0.00	0.00	0	21,077.00
R214	On 01/08/2019	Bond Future	9.67786		74.23954		9.71996	73.94928		12.97	0.00	0.00	0	0.00
R214	On 07/11/2019	Bond Future	9.72989		72.48498		9.77325	72.18888		14.07	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	10.47630		10.47630		10.52680	10.52680		13.32	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.61430		10.61430		10.66620	10.66620		13.51	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.74470		10.74470		10.79860	10.79860		13.64	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.41210		2.41210		2.44480	2.44480		19.83	0.00	0.00	0	3,646.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.30290		2.30290		2.33140	2.33140		20.21	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.21380		2.21380		2.24260	2.24260		21.55	0.00	0.00	0	0.00
Total for Derivatives :												4,362,167,276.47	178,551	9 739 562.00
Grand Total:												4,362,167,276.47	178,551	9 739 562.00