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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/06/2018

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 29/06/2018	Any day expiry	13.71310	13.71310		13.53970	13.53970		18.50	0.00	0.00	0	4,240.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	0.00410	0.00000	0.03470	0.00003	0.004	39.87	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	0.04630	0.00005	0.12630	0.00013	0.046	39.72	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	0.04750	0.00005	0.13410	0.00013	0.048	39.49	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	0.04990	0.00005	0.15120	0.00015	0.050	39.02	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	1,193.15660	1.19316	1,019.90420	1.01990	1,193.157	37.85	1.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	1,163.16110	1.16316	989.94490	0.98994	1,163.161	37.14	1.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	1,153.16280	1.15316	979.96020	0.97996	1,153.163	36.91	1.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	1,093.17390	1.09317	920.07500	0.92007	1,093.174	35.50	1.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	863.25120	0.86325	691.25380	0.69125	863.251	30.11	1.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	131.72140	0.13172	286.36410	0.28636	131.721	19.93	0.66	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.00820	0.00001	0.01740	0.00002	0.008	46.20	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.00890	0.00001	0.01490	0.00001	0.009	56.47	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry	13.71640		13.71640	13.54410	13.54410		16.20	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	0.02760	0.00003	0.03440	0.00003	0.028	36.38	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	0.14450	0.00014	0.41630	0.00042	0.144	26.29	0.00	0	2,000.00

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 02/07/2018	Any day expiry	13.12	Call	601.52260	0.60152	440.01610	0.44002	601.523	21.41	0.96	0.00	0	2,000.00
\$ / R	On 03/07/2018	Any day expiry			13.71740	13.71740	13.54550	13.54550		16.50	0.00	0.00	0	55.00
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	0.37400	0.00037	0.92740	0.00093	0.374	24.16	0.00	0.00	0	100,000.00
\$ / R	On 05/07/2018	Any day expiry			13.71940	13.71940	13.54840	13.54840		16.55	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry			13.72040	13.72040	13.54990	13.54990		16.65	0.00	0.00	0	150.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	0.11160	0.00011	0.05230	0.00005	0.112	25.82	0.00	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.25	Put	21.92650	0.02193	50.84210	0.05084	21.927	18.50	0.11	0.00	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Put	93.64710	0.09365	183.90220	0.18390	93.647	17.06	0.37	0.00	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	214.04710	0.21405	133.80220	0.13380	214.047	17.06	0.63	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	139.54160	0.13954	88.62130	0.08862	139.542	16.78	0.49	0.00	0	1,000.00
\$ / R	On 16/07/2018	Any day expiry			13.73710	13.73710	13.71150	13.71150		16.26	0.00	466,191.00	34	34.00
\$ / R	On 20/07/2018	Any day expiry			13.74490	13.74490	13.57480	13.57480		16.47	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			13.75280	13.75280	13.58200	13.58200		16.28	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	760.49940	0.76050	917.78480	0.91778	760.499	18.74	0.83	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.44710	0.00245	2.03140	0.00203	2.447	22.58	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.75470	13.75470	13.58370	13.58370		16.32	0.00	0.00	0	70.00
\$ / R	On 25/07/2018	Any day expiry	13.50	Put	133.62960	0.13363	215.10530	0.21511	133.630	15.93	0.33	0.00	0	40,000.00
\$ / R	On 27/07/2018	Any day expiry			13.75870	13.75870	13.58730	13.58730		16.39	0.00	0.00	0	845.00
\$ / R	On 31/07/2018	Any day expiry			13.76650	13.76650	13.59440	13.59440		16.22	0.00	0.00	0	2,427.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	33.81470	0.03381	62.89600	0.06290	33.815	15.39	0.11	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	417.73300	0.41773	327.76680	0.32777	417.733	15.86	0.67	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	292.04310	0.29204	409.44280	0.40944	292.043	16.39	0.51	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	5.89800	0.00590	4.74760	0.00475	5.898	21.48	0.02	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.93830	0.00194	1.65470	0.00165	1.938	22.17	0.01	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry			13.77010	13.77010	13.59790	13.59790		16.27	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry			13.77910	13.77910	13.60670	13.60670		16.30	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	6.19550	0.00620	8.93060	0.00893	6.195	16.70	0.02	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	346.81060	0.34681	467.87200	0.46787	346.811	16.49	0.53	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	4.63120	0.00463	3.63790	0.00364	4.631	21.37	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.78990	13.78990	13.61730	13.61730		16.19	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.79350	13.79350	13.62090	13.62090		16.24	0.00	6,845,750.00	500	5,470.00
\$ / R	On 20/08/2018	Any day expiry			13.80250	13.80250	13.62970	13.62970		16.16	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry			13.82230	13.82230	13.64920	13.64920		16.16	0.00	0.00	0	2,602.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	75.23560	0.07524	118.01280	0.11801	75.236	15.02	0.16	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	461.07310	0.46107	384.92270	0.38492	461.073	15.94	0.59	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	364.53440	0.36453	476.61020	0.47661	364.534	16.16	0.48	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	26.93320	0.02693	23.72880	0.02373	26.933	21.32	0.05	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	14.66490	0.01466	12.58500	0.01258	14.665	22.30	0.03	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.82780	13.82780	13.65460	13.65460		16.17	0.00	0.00	0	197.00
\$ / R	On 13/09/2018	Any day expiry			13.84610	13.84610	13.67250	13.67250		16.18	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	170.94640	0.17095	239.79210	0.23979	170.946	15.34	0.27	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.85340	13.85340	13.67970	13.67970		16.12	0.00	601,985,643.60	43,454	551,349.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	5.74120	0.00574	7.66940	0.00767	5.741	18.24	0.01	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	5.89580	0.00590	7.90870	0.00791	5.896	18.16	0.01	0.00	0	45,000.00

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 17/09/2018	Foreign Exchange Future	11.60	Put	6.73750		0.00674		9.22670	0.00923	6.738	17.76	0.02	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	8.25220		0.00825		11.64170	0.01164	8.252	17.16	0.02	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	9.46460		0.00946		13.60650	0.01361	9.465	16.76	0.02	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	10.14230		0.01014		14.71430	0.01471	10.142	16.57	0.02	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	11.66110		0.01166		17.21850	0.01722	11.661	16.17	0.03	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	16.66530		0.01667		25.60090	0.02560	16.665	15.17	0.04	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,620.06530		1.62007	1,455.30090	1.45530	1,620.065	15.17	0.96	0.96	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	17.92630		0.01793		27.73220	0.02773	17.926	14.97	0.04	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	20.16710		0.02017		32.69710	0.03270	20.167	14.65	0.05	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,379.49640		1.37950	1,224.98640	1.22499	1,379.496	14.42	0.94	0.94	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	26.09640		0.02610		45.28640	0.04529	26.096	14.42	0.06	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	33.02000		0.03302		55.56160	0.05556	33.020	14.50	0.08	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	35.95890		0.03596		59.84060	0.05984	35.959	14.53	0.08	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	40.18880		0.04019		65.92580	0.06593	40.189	14.57	0.09	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,138.60640		1.13861	996.66670	0.99667	1,138.606	14.69	0.89	0.89	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,112.94980		1.11295	972.61600	0.97262	1,112.950	14.72	0.88	0.88	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	67.35140		0.06735		103.48160	0.10348	67.351	14.76	0.13	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	948.70320		0.94870	819.99120	0.81999	948.703	14.91	0.83	0.83	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	144.88730		0.14489		205.99620	0.20600	144.887	15.14	0.24	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	798.28730		0.79829	685.69620	0.68570	798.287	15.14	0.76	0.76	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	150.81820		0.15082		213.45700	0.21346	150.818	15.17	0.25	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	763.41040		0.76341	654.65350	0.65465	763.410	15.21	0.74	0.74	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	160.01040		0.16001		224.95350	0.22495	160.010	15.21	0.26	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	604.12800		0.60413	514.72660	0.51473	604.128	15.59	0.65	0.65	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	294.16400		0.29416		386.05930	0.38606	294.164	15.74	0.39	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	547.56400		0.54756	465.75930	0.46576	547.564	15.74	0.61	0.61	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	520.80780		0.52081	442.73050	0.44273	520.808	15.81	0.59	0.59	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	510.92960		0.51093	632.62910	0.63263	510.930	16.47	0.54	0.54	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	131.16520		0.13117	115.11450	0.11511	131.165	18.82	0.20	0.20	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	48.60380		0.04860	43.24740	0.04325	48.604	20.77	0.08	0.08	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	45.31040		0.04531	40.39940	0.04040	45.310	20.90	0.08	0.08	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	41.02050		0.04102	36.68320	0.03668	41.021	21.09	0.07	0.07	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	35.40060		0.03540	31.79850	0.03180	35.401	21.37	0.06	0.06	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.86800		13.86800	16.09150	16.09150			16.08	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.87340		13.87340	13.69950	13.69950			16.12	0.00	0.00	0	3,280.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	109.15470		0.10915	155.65830	0.15566	109.155	14.95	0.18	0.18	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	494.06860		0.49407	425.35920	0.42536	494.069	16.02	0.55	0.55	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	411.21040		0.41121	518.09180	0.51809	411.210	16.05	0.46	0.46	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	48.91820		0.04892	44.00780	0.04401	48.918	21.14	0.08	0.08	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	29.03400		0.02903	25.26880	0.02527	29.034	21.97	0.05	0.05	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.88050		13.88050	13.70650	13.70650			16.20	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.92150		13.92150	13.74670	13.74670			16.17	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.92860		13.92860	13.75370	13.75370			16.24	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.93220		13.93220	13.75720	13.75720			16.26	0.00	0.00	0	3,363.00

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 31/10/2018	Any day expiry	13.00	Put	144.61320	0.14461	194.09920	0.19410	144.613	14.94	0.20	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	457.21480	0.45721	558.86200	0.55886	457.215	16.03	0.44	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	530.84440	0.53084	466.24330	0.46624	530.844	16.23	0.52	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	73.93900	0.07394	66.92340	0.06692	73.939	20.90	0.10	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	51.06260	0.05106	47.89690	0.04790	51.063	21.91	0.07	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.93400	13.93400	13.75900	13.75900		16.27	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.94110	13.94110	13.76600	13.76600		16.23	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	24.85510	0.02486	31.88580	0.03189	24.855	15.93	0.04	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	494.88590	0.49489	600.06620	0.60007	494.886	16.09	0.46	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	62.67950	0.06268	58.57380	0.05857	62.679	21.38	0.08	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.95530	13.95530	13.77990	13.77990		16.22	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.96070	13.96070	13.78520	13.78520		16.24	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	5.47160	0.00547	6.29030	0.00629	5.472	17.93	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	19.69400	0.01969	24.28560	0.02429	19.694	16.21	0.03	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	965.44960	0.96545	854.87280	0.85487	965.450	15.15	0.73	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.98560	13.98560	13.80970	13.80970		16.30	0.00	0.00	0	3,117.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	173.51180	0.17351	224.68730	0.22469	173.512	14.95	0.21	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	490.97720	0.49098	589.69610	0.58970	490.977	15.99	0.43	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	555.35820	0.55536	493.59950	0.49360	555.358	16.44	0.50	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	93.80080	0.09380	86.74610	0.08675	93.801	20.81	0.11	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	68.74860	0.06875	65.24280	0.06524	68.749	22.05	0.08	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.00520	14.00520	13.82890	13.82890		16.26	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	426.27700	0.42628	516.26380	0.51626	426.277	15.74	0.38	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	202.30640	0.20231	181.60270	0.18160	202.306	19.20	0.21	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.01050	14.01050	13.83420	13.83420		16.28	0.00	19,054,280.00	1,360	73,586.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	22.95210	0.02295	28.16400	0.02816	22.952	15.66	0.04	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	27.47530	0.02748	34.06670	0.03407	27.475	15.54	0.04	444,946.21	733	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	34.90190	0.03490	43.79580	0.04380	34.902	15.38	0.05	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	40.78060	0.04078	51.51310	0.05151	40.781	15.27	0.06	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	42.05380	0.04205	53.18670	0.05319	42.054	15.25	0.06	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	47.50290	0.04750	60.34340	0.06034	47.503	15.16	0.07	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	55.16730	0.05517	70.40350	0.07040	55.167	15.05	0.08	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	59.38340	0.05938	75.93180	0.07593	59.383	14.99	0.09	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	71.66460	0.07166	92.00310	0.09200	71.665	14.85	0.10	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	84.86300	0.08486	110.99920	0.11100	84.863	14.72	0.12	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,595.36300	1.59536	1,445.19920	1.44520	1,595.363	14.72	0.88	9,017,635.17	733	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	102.68870	0.10269	137.81800	0.13782	102.689	14.63	0.14	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	111.98660	0.11199	149.24230	0.14924	111.987	14.68	0.15	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	125.99300	0.12599	166.31380	0.16631	125.993	14.74	0.16	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	186.00940	0.18601	237.96970	0.23797	186.009	14.96	0.22	0.00	0	190,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,196.50940	1.19651	1,072.16970	1.07217	1,196.509	14.96	0.78	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	214.63380	0.21463	271.48090	0.27148	214.634	15.05	0.24	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,056.51380	1.05651	943.18190	0.94318	1,056.514	15.14	0.74	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	252.62670	0.25263	317.07350	0.31707	252.627	15.16	0.27	0.00	0	5,500.00

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 14/12/2018	Foreign Exchange Future	13.25	Put	262.75620	0.26276	329.43630	0.32944	262.756	15.19	0.28	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,023.25620	1.02326	913.63630	0.91364	1,023.256	15.19	0.72	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	339.92890	0.33993	418.74990	0.41875	339.929	15.46	0.33	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	361.33420	0.36133	442.92220	0.44292	361.334	15.53	0.34	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	871.83420	0.87183	777.12220	0.77712	871.834	15.53	0.66	6,711,654.63	733	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	454.31860	0.45432	546.73910	0.54674	454.319	15.83	0.40	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	494.74310	0.49474	591.35720	0.59136	494.743	15.95	0.42	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	725.24310	0.72524	645.55720	0.64556	725.243	15.95	0.58	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	499.92310	0.49992	597.05690	0.59706	499.923	15.96	0.42	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	715.63110	0.71563	636.97930	0.63698	715.631	15.98	0.58	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	647.04870	0.64705	576.65220	0.57665	647.049	16.20	0.54	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	625.53030	0.62553	557.91800	0.55792	625.530	16.28	0.52	36,815,244.80	5,000	16,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	573.75480	0.57375	511.99150	0.51199	573.755	16.50	0.49	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	502.15910	0.50216	448.69220	0.44869	502.159	16.84	0.44	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	466.66280	0.46666	417.38650	0.41739	466.663	17.03	0.42	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	419.53900	0.41954	375.99850	0.37600	419.539	17.31	0.39	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	416.76130	0.41676	373.57880	0.37358	416.761	17.33	0.38	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	414.00640	0.41401	371.17250	0.37117	414.006	17.34	0.38	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	392.61980	0.39262	352.52380	0.35252	392.620	17.48	0.37	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	380.08340	0.38008	341.39330	0.34139	380.083	17.57	0.36	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	358.60210	0.35860	322.32290	0.32232	358.602	17.74	0.34	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	323.64220	0.32364	291.29500	0.29130	323.642	18.04	0.31	43,644,841.20	10,000	31,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	321.58820	0.32159	289.47010	0.28947	321.588	18.06	0.31	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	305.66040	0.30566	275.33340	0.27533	305.660	18.20	0.30	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	294.30190	0.29430	265.24910	0.26525	294.302	18.32	0.29	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	238.82820	0.23883	214.22250	0.21422	238.828	18.89	0.24	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	235.67870	0.23568	211.42980	0.21143	235.679	18.92	0.24	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	206.51360	0.20651	185.56320	0.18556	206.514	19.21	0.21	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	169.86820	0.16987	153.05010	0.15305	169.868	19.64	0.18	12,472,403.30	5,000	15,000.00
\$ / R	On 21/12/2018	Any day expiry			14.02300	14.02300	13.84640	13.84640		16.25	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	252.19310	0.25219	315.16280	0.31516	252.193	15.14	0.27	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	286.54400	0.28654	356.87370	0.35687	286.544	15.23	0.29	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	418.99010	0.41899	376.46950	0.37647	418.990	17.36	0.38	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	395.54970	0.39555	355.81520	0.35582	395.550	17.52	0.36	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.04080	14.04080	13.86390	13.86390		16.26	0.00	0.00	0	1,830.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	198.66950	0.19867	251.04180	0.25104	198.670	14.92	0.22	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	518.15250	0.51815	615.12990	0.61513	518.153	15.89	0.42	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	581.37040	0.58137	521.34010	0.52134	581.370	16.54	0.48	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	113.22640	0.11323	106.56280	0.10656	113.226	20.75	0.12	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	86.41830	0.08642	82.32960	0.08233	86.418	22.08	0.09	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.04430	14.04430	13.86740	13.86740		16.26	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			14.09380	14.09380	13.91620	13.91620		16.30	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.09560	14.09560	13.91800	13.91800		16.30	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	222.56430	0.22256	276.73310	0.27673	222.564	14.93	0.22	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 31/01/2019	Any day expiry	14.38	Call	600.61210	0.60061	543.25360	0.54325	600.612	16.73	0.46	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.11860	14.11860	13.94060	13.94060		16.29	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.14510	14.14510	13.96680	13.96680		16.33	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	242.40200	0.24240	297.75730	0.29776	242.402	14.95	0.23	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	618.02480	0.61802	562.70930	0.56271	618.025	16.87	0.45	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.17690	14.17690	13.99820	13.99820		16.35	0.00	0.00	0	5,690.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.41400	0.00641	6.88670	0.00689	6.414	16.29	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	34.73470	0.03473	46.47620	0.04648	34.735	13.81	0.05	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	64.32890	0.06433	84.64350	0.08464	64.329	14.11	0.08	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	1,137.71170	1.13771	1,038.86180	1.03886	1,137.712	15.30	0.68	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	414.83920	0.41484	495.41290	0.49541	414.839	15.31	0.32	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	549.12940	0.54913	643.41250	0.64341	549.129	15.70	0.38	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	670.85160	0.67085	613.50010	0.61350	670.852	16.75	0.47	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	525.50610	0.52551	482.74250	0.48274	525.506	17.44	0.39	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	413.87290	0.41387	381.13440	0.38113	413.873	18.19	0.32	0.00	0	20,000.00
\$ / R	On 27/03/2019	Any day expiry			14.19280	14.19280	14.01390	14.01390		16.35	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			14.19640	14.19640	14.01740	14.01740		16.35	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	261.29750	0.26130	318.20880	0.31821	261.298	14.96	0.23	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	633.33130	0.63333	580.64680	0.58065	633.331	17.01	0.44	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			14.20340	14.20340	14.02450	14.02450		16.34	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.25300	14.25300	14.07400	14.07400		16.36	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	280.46690	0.28047	338.01760	0.33802	280.467	14.97	0.23	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,218.24520	1.21825	1,120.28820	1.12029	1,218.245	15.34	0.68	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	647.86330	0.64786	597.79250	0.59779	647.863	17.15	0.43	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			14.30780	14.30780	14.12890	14.12890		16.40	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	298.43330	0.29843	357.05050	0.35705	298.433	15.00	0.23	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	660.80000	0.66080	613.14080	0.61314	660.800	17.29	0.42	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			14.31310	14.31310	14.13420	14.13420		16.38	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.33260	14.33260	14.15360	14.15360		16.44	0.00	4,299,780.00	300	14,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	10.95950	0.01096	11.35240	0.01135	10.960	14.18	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	105.63970	0.10564	143.54030	0.14354	105.640	13.50	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	225.81230	0.22581	284.35760	0.28436	225.812	14.59	0.19	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	300.02250	0.30002	357.71690	0.35772	300.023	15.00	0.23	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	386.33160	0.38633	453.51890	0.45352	386.332	15.19	0.27	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	638.97530	0.63898	734.15510	0.73416	638.975	15.74	0.38	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	664.79130	0.66479	761.74450	0.76174	664.791	15.80	0.39	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	827.45710	0.82746	766.53570	0.76654	827.457	16.72	0.49	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	746.41030	0.74641	692.00560	0.69201	746.410	17.02	0.45	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	551.51720	0.55152	513.99370	0.51399	551.517	17.97	0.35	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	536.27100	0.53627	499.23500	0.49923	536.271	18.06	0.35	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	499.33970	0.49934	463.44970	0.46345	499.340	18.30	0.33	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	475.22070	0.47522	441.23990	0.44124	475.221	18.43	0.31	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.35740	14.35740	14.17840	14.17840		16.43	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	313.68290	0.31368	372.58790	0.37259	313.683	15.03	0.23	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 28/06/2019	Any day expiry	15.17	Call	671.15760	0.67116	624.98830	0.62499	671.158	17.43	0.41	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			14.36130	14.36130	14.18240	14.18240		16.43	0.00	0.00	0	55.00
\$ / R	On 31/07/2019	Any day expiry			14.40080	14.40080	14.22240	14.22240		16.57	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	336.53110	0.33653	395.90350	0.39590	336.531	15.11	0.23	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	688.55740	0.68856	644.29530	0.64430	688.557	17.68	0.40	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			14.40210	14.40210	14.22380	14.22380		16.57	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			14.44020	14.44020	14.26240	14.26240		16.68	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	356.18760	0.35619	415.77860	0.41578	356.188	15.17	0.24	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	697.41640	0.69742	655.15810	0.65516	697.416	17.91	0.39	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			14.44420	14.44420	14.26650	14.26650		16.67	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.46260	14.46260	14.28510	14.28510		16.70	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	21.39440	0.02139	26.33000	0.02633	21.394	14.12	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	196.98140	0.19698	251.75820	0.25176	196.981	14.11	0.16	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	644.65680	0.64466	606.97730	0.60698	644.657	18.31	0.36	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry			14.48100	14.48100	14.30380	14.30380		16.77	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	371.57780	0.37158	434.92430	0.43492	371.578	15.15	0.24	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	711.51460	0.71151	670.97220	0.67097	711.515	18.08	0.39	0.00	0	500.00
\$ / R	On 02/10/2019	Any day expiry			14.48370	14.48370	14.30650	14.30650		16.78	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.52180	14.52180	14.34520	14.34520		16.82	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	390.19320	0.39019	453.15500	0.45316	390.193	15.21	0.24	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	719.62550	0.71963	680.70650	0.68071	719.626	18.29	0.38	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry			14.56000	14.56000	14.38390	14.38390		16.90	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	403.48700	0.40349	469.09310	0.46909	403.487	15.20	0.24	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	730.79250	0.73079	692.87150	0.69287	730.793	18.44	0.37	0.00	0	500.00
\$ / R	On 02/12/2019	Any day expiry			14.56390	14.56390	14.38790	14.38790		16.89	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.57840	14.57840	14.40260	14.40260		16.96	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	267.04960	0.26705	243.46410	0.24346	267.050	22.18	0.15	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.60210	14.60210	14.42660	14.42660		16.97	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	417.59690	0.41760	485.05350	0.48505	417.597	15.19	0.24	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	741.44360	0.74144	704.93730	0.70494	741.444	18.59	0.37	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry			14.60470	14.60470	14.42920	14.42920		16.97	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.64280	14.64280	14.46790	14.46790		17.04	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.68360	14.68360	14.50930	14.50930		17.08	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			14.72440	14.72440	14.55070	14.55070		17.09	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.75990	14.75990	14.58670	14.58670		17.14	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.80470	14.80470	14.63210	14.63210		17.18	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.81780	14.81780	14.64540	14.64540		17.18	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.91730	14.91730	14.74380	14.74380		17.31	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.04730	15.04730	14.86910	14.86910		17.48	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.85340	13.85340	13.67970	13.67970		16.12	0.00	0.00	0	346.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.01050	14.01050	13.83420	13.83420		16.28	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.33260	14.33260	14.15360	14.15360		16.44	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
£ / R	On 17/09/2018	Foreign Exchange Future			18.27650		18.27650		18.17720	18.17720		15.26	0.00	46,056,780.00	2,520	226,336.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.56010		18.56010		18.45790	18.45790		15.46	0.00	9,558,451.50	515	7,437.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.87140		18.87140		18.76730	18.76730		16.11	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.16360		19.16360		19.05890	19.05890		16.56	0.00	0.00	0	6,543.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12611		0.12611		0.12520	0.12520		22.15	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12838		0.12838		0.12745	0.12745		21.57	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13338		0.13338		0.13243	0.13243		20.28	0.00	0.00	0	0.00
€ / R	On 16/07/2018	Any day expiry			15.95100		15.95100		15.84920	15.84920		15.05	0.00	0.00	0	34.00
€ / R	On 17/07/2018	Any day expiry			15.95440		15.95440		15.85240	15.85240		15.14	0.00	0.00	0	0.00
€ / R	On 17/07/2018	Any day expiry	15.63	Put	93.74330		0.09374		135.99060	0.13599	93.743	14.83	0.27	0.00	0	10,000.00
€ / R	On 31/07/2018	Any day expiry			16.00650		16.00650		15.89920	15.89920		15.27	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.16570		16.16570		16.05670	16.05670		15.16	0.00	25,089,166.40	1,552	134,785.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	6.49640		0.00650		7.81480	0.00781	6.496	17.51	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	13.26650		0.01327		17.44670	0.01745	13.267	14.43	0.03	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	307.95720		0.30796		367.27810	0.36728	307.957	14.81	0.38	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	266.29310		0.26629		249.96600	0.24997	266.293	16.36	0.33	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	17.03030		0.01703		17.43170	0.01743	17.030	20.66	0.03	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			16.19260		16.19260		16.09150	16.09150		15.23	0.00	804,575.00	50	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.46510		16.46510		16.35320	16.35320		15.30	0.00	0.00	0	19,006.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.79870		16.79870		16.68430	16.68430		15.32	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.11500		17.11500		17.00130	17.00130		15.37	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.48000		96.48000		96.48000	96.48000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.52000		93.52000		93.52000	93.52000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.29000		92.29000		92.29000	92.29000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.46000		94.46000		94.46000	94.46000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.22000		98.22000		98.23000	98.23000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.81000		96.81000		96.81000	96.81000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.88000		98.88000		98.89000	98.89000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.30000		104.30000		104.30000	104.30000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			104.67000		104.67000		104.67000	104.67000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			98.27000		98.27000		98.27000	98.27000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			105.40000		105.40000		105.40000	105.40000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			101.76000		101.76000		101.76000	101.76000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			102.24000		102.24000		102.24000	102.24000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.58000		99.58000		99.58000	99.58000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.02000		102.02000		102.02000	102.02000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.52000		98.52000		98.52000	98.52000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.91000		98.91000		98.91000	98.91000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.32000		99.32000		99.32000	99.32000			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
2Y STND	On 21/06/2019	Interest Rate Swap	99.76000	99.76000	99.76000	99.76000	99.76000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	101.93000	101.93000	101.93000	101.93000	101.93000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	102.95000	102.95000	102.95000	102.95000	102.95000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	99.05000	99.05000	99.05000	99.05000	99.05000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	102.71000	102.71000	102.71000	102.71000	102.71000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.70000	96.70000	96.70000	96.70000	96.70000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.96000	95.96000	95.97000	95.97000	95.97000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.20000	95.20000	95.20000	95.20000	95.20000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.42000	95.42000	95.42000	95.42000	95.42000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.65000	97.65000	97.66000	97.66000	97.66000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.82000	97.82000	97.82000	97.82000	97.82000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.06000	99.06000	99.07000	99.07000	99.07000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	103.02000	103.02000	103.02000	103.02000	103.02000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.32000	104.32000	104.32000	104.32000	104.32000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.79000	97.79000	97.79000	97.79000	97.79000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.85000	103.85000	103.85000	103.85000	103.85000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	581.98100	581.98100	582.81900	582.81900	582.81900				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	592.36700	592.36700	593.22600	593.22600	593.22600				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	603.85400	603.85400	604.72700	604.72700	604.72700				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	674.20100	674.20100	674.57500	674.57500	674.57500				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	686.23300	686.23300	686.62100	686.62100	686.62100				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	699.54000	699.54000	699.93300	699.93300	699.93300				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	612.34700	612.34700	613.00600	613.00600	613.00600				0.00	0.00	0	859.00
ALBI	On 01/11/2018	Index Future	623.27500	623.27500	623.95300	623.95300	623.95300				0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	635.36100	635.36100	636.04900	636.04900	636.04900				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.23110	10.23110	10.11480	10.11480	10.11480			12.35	0.00	4,092,440.00	400	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.35350	10.35350	10.23570	10.23570	10.23570			12.34	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.48800	10.48800	10.36810	10.36810	10.36810			13.21	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.61640	10.61640	10.49760	10.49760	10.49760			13.71	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.57650	10.57650	10.43010	10.43010	10.43010			13.60	0.00	0.00	0	500.00
CHF / R	On 17/09/2018	Foreign Exchange Future	14.01790	14.01790	13.91150	13.91150	13.91150			14.34	0.00	0.00	0	1,215.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.29120	14.29120	14.18300	14.18300	14.18300			14.77	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.88620	14.88620	14.77590	14.77590	14.77590			15.28	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.08900	2.08900	2.06980	2.06980	2.06980			13.98	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.10570	2.10570	2.08670	2.08670	2.08670			13.93	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.14080	2.14080	2.12120	2.12120	2.12120			15.04	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
DKK / R	On 17/09/2018	Foreign Exchange Future		2.17620	2.17620		2.15530	2.15530		14.63	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.21800	2.21800		2.19600	2.19600		14.36	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.30460	2.30460		2.28460	2.28460		15.64	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 02/08/2018	Bond Future		10.93971	77.78761		10.92824	77.85550			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future		11.05733	75.38749		11.04534	75.45722			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		11.19099	76.84900		11.17861	76.91958			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 02/08/2018	Bond Future		11.12838	80.57893		11.11680	80.65712			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future		11.24177	77.75692		11.22967	77.83716			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		11.36621	79.26422		11.35372	79.34550			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 02/08/2018	GOVI		607.55300	607.55300		608.24600	608.24600			0.00	0.00	0	476.00
GOVI	On 01/11/2018	GOVI		618.39500	618.39500		619.10800	619.10800			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		630.38700	630.38700		631.11000	631.11000			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.76750	1.76750		1.74540	1.74540		15.78	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.79020	1.79020		1.76780	1.76780		16.30	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.83590	1.83590		1.81290	1.81290		16.47	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		131.08231	131.08231		131.42569	131.42569			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		133.45028	133.45028		133.80022	133.80022			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		134.64986	134.64986		135.00643	135.00643			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 02/08/2018	Bond Future		100.27625	100.27625		100.74126	100.74126			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		101.03816	101.03816		101.51182	101.51182			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		103.01653	103.01653		103.49932	103.49932			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
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	103.21277		103.21277		103.39077	103.39077			0.00	0.00	0	11,821.00
I2033	On 01/11/2018	Bond Future	103.95623		103.95623		104.13778	104.13778			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	105.99186		105.99186		106.17663	106.17663			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 02/08/2018	Bond Future	123.76613		123.76613		123.74745	123.74745			0.00	0.00	0	9,115.00
I2038	On 01/11/2018	Bond Future	126.00190		126.00190		125.98338	125.98338			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	126.87893		126.87893		126.85980	126.85980			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 02/08/2018	Bond Future	116.94933		116.94933		117.83511	117.83511			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future	117.41270		117.41270		118.31502	118.31502			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	119.71173		119.71173		120.63140	120.63140			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 02/08/2018	Bond Future	121.63686		121.63686		122.40102	122.40102			0.00	0.00	0	9,701.00
I2050	On 01/11/2018	Bond Future	123.83425		123.83425		124.61234	124.61234			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	124.48766		124.48766		125.28069	125.28069			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 02/08/2018	Index Future	251.97800		251.97800		252.74300	252.74300			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future	256.53000		256.53000		257.31000	257.31000			0.00	0.00	0	227.00
IGOV	On 07/02/2019	Index Future	261.55400		261.55400		262.34900	262.34900			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.91000		93.09000		6.91000	93.09000			0.00	0.00	0	0.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13540		0.13540		0.13380	0.13380			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.13500		0.13500		0.13340	0.13340			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13230		0.13230		0.13070	0.13070			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.70670		1.70670		1.68890	1.68890		13.64	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.73210		1.73210		1.71390	1.71390		14.00	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.78430		1.78430		1.76670	1.76670		15.25	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.42990		9.42990		9.38190	9.38190		13.94	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.54140		9.54140		9.49220	9.49220		14.03	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.77970		9.77970		9.72880	9.72880		15.18	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.32510		1.32510		1.31940	1.31940			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.33200		1.33200		1.32800	1.32800			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
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34780		1.34780		1.33800	1.33800			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.31930		1.31930		1.32880	1.32880			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16690		1.16690		1.17380	1.17380			0.00	35,007.00	30	2,723.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.92930		7.92930	0.12414	7.98750	7.98750		17.00	0.00	0.00	0	0.00
R186	On 02/08/2018	Bond Future			8.91835		110.51857		8.91056	110.56657		8.29	0.00	222,142,325.70	2,010	109,777.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.30000		0.00030		0.39000	0.00039	0.300	7.64	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	68.62000		0.06862		76.16000	0.07616	68.620	7.64	0.06	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	644.82000		0.64482		676.10000	0.67610	644.820	7.82	0.36	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future			8.99347		112.49087		8.98516	112.54069		8.08	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	232.08000		0.23208		240.68000	0.24068	232.080	7.31	0.10	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	777.59000		0.77759		797.27000	0.79727	777.590	7.44	0.26	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,702.53000		1.70253		1,689.61000	1.68961	1,702.530	8.01	0.43	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.07847		109.36683		9.06988	109.41678		8.58	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 02/08/2018	Bond Future			298.74257		298.74257		298.99101	298.99101			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			304.13953		304.13953		304.39327	304.39327			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			302.73833		302.73833		302.99641	302.99641			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 02/08/2018	Bond Future			235.21630		235.21630		236.03275	236.03275			0.00	0.00	0	22,040.00
R202	On 01/11/2018	Bond Future			239.46548		239.46548		240.29731	240.29731			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			240.24716		240.24716		241.09483	241.09483			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 02/08/2018	Bond Future			8.30640		101.28185		8.26754	101.42534		4.52	0.00	0.00	0	41,452.00
R2023	On 01/11/2018	Bond Future			8.38290		99.16326		8.34110	99.31020		4.58	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.47520		101.08594		8.43026	101.23504		4.79	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 02/08/2018	Bond Future			9.33450		90.86814		9.32689	90.91770		11.21	0.00	0.00	0	50,008.00
R2030	On 02/08/2018	Bond Future	8.51	Call	36.41000		0.03641		41.12000	0.04112	36.410	10.20	0.03	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	282.88000		0.28288		302.77000	0.30277	282.880	10.40	0.18	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	805.20000		0.80520		803.88000	0.80388	805.200	11.21	0.36	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.40490		92.48961		9.39689	92.54087		11.00	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.48441		90.27344		9.47619	90.32498		11.72	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 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.50829		93.37899		9.50054	93.43360		12.09	0.00	0.00	0	34,986.00
R2032	On 01/11/2018	Bond Future			9.58175		90.89043		9.57361	90.94687		12.40	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.66325		92.65251		9.65490	92.70938		12.63	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 02/08/2018	Bond Future			9.62237		97.71714		9.60441	97.85783		12.74	0.00	0.00	0	68,489.00
R2035	On 01/11/2018	Bond Future			9.69501		94.96506		9.67635	95.10910		13.11	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.77692		96.80622		9.75766	96.95244		13.39	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 02/08/2018	Bond Future			9.67815		90.10716		9.66536	90.20786		13.95	0.00	7,749,215.76	86	56,069.00
R2037	On 01/11/2018	Bond Future			9.74517		91.71509		9.73189	91.81831		13.71	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.82020		89.23325		9.80654	89.33787		14.70	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
R204	On 02/08/2018	Bond Future			6.61828		101.49710		6.60059	101.50363		0.20	0.00	0.00	0	10,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	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 02/08/2018	Bond Future			9.73784		93.57308		9.72504	93.68150		14.37	0.00	221,768,199.60	2,370	22,929.00
R2040	On 01/11/2018	Bond Future			9.80411		95.24280		9.79082	95.35397		14.13	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	147.58000		0.14758		156.51000	0.15651	147.580	12.16	0.05	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	768.73000		0.76873		799.52000	0.79952	768.730	12.37	0.20	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	990.25000		0.99025		1,026.62000	1.02662	990.250	12.58	0.25	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,084.95000		3.08495		3,154.66000	3.15466	3,084.950	13.84	0.51	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.87820		92.57882		9.86454	92.69146		15.19	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 02/08/2018	Bond Future			9.76689		90.66780		9.74894	90.82218		15.03	0.00	12,421,488.60	137	36,181.00
R2044	On 01/11/2018	Bond Future			9.83084		92.28568		9.81226	92.44361		14.80	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.90221		89.68960		9.88309	89.84994		15.93	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 02/08/2018	Bond Future			9.75978		94.06449		9.74162	94.22477		14.80	0.00	1,599,096.33	17	103,131.00
R2048	On 01/11/2018	Bond Future			9.82508		91.31052		9.80627	91.47454		15.29	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.89819		93.08088		9.87883	93.24738		15.69	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 02/08/2018	Bond Future			7.62785		99.94036		7.62010	99.95070		0.99	0.00	199,880.72	2	21,411.00
R207	On 01/11/2018	Bond Future			7.70297		101.72384		7.69278	101.73520		0.90	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
R207	On 07/02/2019	Bond Future			7.82291		100.05113		7.81041	100.06202		1.00	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 02/08/2018	Bond Future			7.90186		99.66145		7.88852	99.69227		2.25	0.00	2,591,197.70	26	29,486.00
R208	On 01/11/2018	Bond Future			7.97885		98.04048		7.96359	98.07268		2.35	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			8.07723		99.94127		8.06023	99.97342		2.65	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 02/08/2018	Bond Future			9.58976		74.02940		9.57666	74.11619		14.28	0.00	39,235,582.00	530	125,389.00
R209	On 02/08/2018	Bond Future	8.46	Call	5.47000		0.00547		6.75000	0.00675	5.470	12.96	0.01	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	6.78000		0.00678		8.32000	0.00832	6.780	12.96	0.01	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	5,357.53000		5.35753	5,279.25000	5.27925	5,357.530	5,357.530	12.96	0.95	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	112.96000		0.11296	127.11000	0.12711	112.960	112.960	12.97	0.08	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	2,945.35000		2.94535	2,890.05000	2.89005	2,945.350	2,945.350	13.31	0.79	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,889.24000		1.88924	1,852.64000	1.85264	1,889.240	1,889.240	13.75	0.62	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,551.94000		1.55194	1,619.21000	1.61921	1,551.940	1,551.940	14.14	0.56	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	214.98000		0.21498	214.31000	0.21431	214.980	214.980	15.19	0.12	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	23.45000		0.02345	24.20000	0.02420	23.450	23.450	16.46	0.02	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.65368		72.20281		9.64009	72.29180		14.72	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	8.89	Call	548.13000		0.54813	570.99000	0.57099	548.130	548.130	12.92	0.19	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,363.56000		2.36356	2,418.74000	2.41874	2,363.560	2,363.560	14.17	0.51	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,554.79000		1.55479	1,532.86000	1.53286	1,554.790	1,554.790	14.69	0.35	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,511.67000		1.51167	1,490.33000	1.49033	1,511.670	1,511.670	14.72	0.34	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.72401		73.60258		9.71006	73.69277		15.09	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 02/08/2018	Bond Future			187.04526		187.04526		187.65604	187.65604			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			187.92420		187.92420		188.54643	188.54643			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			191.60380		191.60380		192.23797	192.23797			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 02/08/2018	Bond Future			153.43545		153.43545		153.54800	153.54800			0.00	0.00	0	4,777.00

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
R212	On 01/11/2018	Bond Future	156.20724		156.20724		156.32221	156.32221			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future	157.11213		157.11213		157.22909	157.22909			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 02/08/2018	Bond Future	9.41173		85.47782		9.40385	85.52814		11.71	0.00	2,051,467.68	24	33,503.00
R213	On 01/11/2018	Bond Future	9.48327		83.45714		9.47500	83.50912		12.02	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	9.56425		85.07528		9.55576	85.12768		12.29	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 02/08/2018	Bond Future	9.71933		73.58532		9.70620	73.67615		15.24	0.00	0.00	0	32,501.00
R214	On 01/11/2018	Bond Future	9.78353		71.60571		9.76992	71.69882		15.73	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.85536		72.99406		9.84139	73.08843		16.08	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 17/09/2018	Foreign Exchange Future	10.17130		10.17130		10.05170	10.05170		13.58	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.30760		10.30760		10.18570	10.18570		13.70	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.58950		10.58950		10.46420	10.46420		14.38	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.91470		2.91470		2.85830	2.85830		19.01	0.00	0.00	0	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.84190		2.84190		2.78340	2.78340		19.02	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.69390		2.69390		2.63530	2.63530		17.39	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.33360		1.33360		1.32490	1.32490			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.28900		1.28900		1.28120	1.28120			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.20380		1.20380		1.19700	1.19700			0.00	0.00	0	0.00
Total for Derivatives :												1,337,153,243.90	78,116	5 627 680.00
Grand Total:												1,337,153,243.90	78,116	5 627 680.00