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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/06/2018

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	13.87480	13.87480		13.71310	13.71310		22.34	0.00	0.00	0	4,240.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	0.00000	0.00000	0.00410	0.00000	0.000	24.49	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	0.00000	0.00000	0.04630	0.00005	0.000	24.49	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	0.00000	0.00000	0.04750	0.00005	0.000	24.50	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	0.00000	0.00000	0.04990	0.00005	0.000	24.72	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	1,354.80000	1.35480	1,193.15660	1.19316	1,354.800	25.29	1.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	1,324.80000	1.32480	1,163.16110	1.16316	1,324.800	25.62	1.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	1,314.80000	1.31480	1,153.16280	1.15316	1,314.800	25.74	1.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	1,254.80000	1.25480	1,093.17390	1.09317	1,254.800	26.41	1.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	1,024.80000	1.02480	863.25120	0.86325	1,024.800	29.01	1.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	35.79190	0.03579	131.72140	0.13172	35.792	23.06	0.32	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.01720	0.00002	0.00820	0.00001	0.017	62.50	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.01490	0.00001	0.00890	0.00001	0.015	76.61	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry	13.87480		13.87480	13.71640	13.71640		17.82	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	0.00000	0.00000	0.02760	0.00003	0.000	24.97	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	0.04040	0.00004	0.14450	0.00014	0.040	29.62	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	756.84980	0.75685	601.52260	0.60152	756.850	24.98	0.98	0.00	0	2,000.00
\$ / R	On 03/07/2018	Any day expiry			13.87160	13.87160	13.71740	13.71740		18.24	0.00	0.00	0	55.00
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	0.12480	0.00012	0.37400	0.00037	0.125	26.79	0.00	0.00	0	100,000.00
\$ / R	On 05/07/2018	Any day expiry			13.87460	13.87460	13.71940	13.71940		18.37	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry			13.87600	13.87600	13.72040	13.72040		18.65	0.00	0.00	0	150.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	0.00070	0.00000	0.11160	0.00011	0.001	21.80	0.00	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.25	Put	8.14090	0.00814	21.92650	0.02193	8.141	19.05	0.05	0.00	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Put	52.83610	0.05284	93.64710	0.09365	52.836	18.83	0.23	0.00	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	328.83610	0.32884	214.04710	0.21405	328.836	18.83	0.77	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	236.83050	0.23683	139.54160	0.13954	236.830	18.75	0.65	0.00	0	1,000.00
\$ / R	On 16/07/2018	Any day expiry			13.89300	13.89300	13.73710	13.73710		17.54	0.00	0.00	0	34.00
\$ / R	On 20/07/2018	Any day expiry			13.90030	13.90030	13.74490	13.74490		17.69	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			13.90770	13.90770	13.75280	13.75280		17.42	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	639.56350	0.63956	760.49940	0.76050	639.563	19.32	0.76	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	4.69870	0.00470	2.44710	0.00245	4.699	23.36	0.02	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.90960	13.90960	13.75470	13.75470		17.46	0.00	0.00	0	70.00
\$ / R	On 25/07/2018	Any day expiry	13.50	Put	94.22180	0.09422	133.62960	0.13363	94.222	16.60	0.25	0.00	0	40,000.00
\$ / R	On 27/07/2018	Any day expiry			13.91320	13.91320	13.75870	13.75870		17.51	0.00	0.00	0	845.00
\$ / R	On 31/07/2018	Any day expiry			13.92060	13.92060	13.76650	13.76650		17.31	0.00	0.00	0	2,427.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	25.00560	0.02501	33.81470	0.03381	25.006	16.40	0.08	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	532.64780	0.53265	417.73300	0.41773	532.648	16.55	0.74	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	228.43110	0.22843	292.04310	0.29204	228.431	17.12	0.42	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	10.71750	0.01072	5.89800	0.00590	10.718	22.28	0.03	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	3.83340	0.00383	1.93830	0.00194	3.833	23.01	0.01	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry			13.92430	13.92430	13.77010	13.77010		17.35	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry			13.93330	13.93330	13.77910	13.77910		17.34	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	3.88080	0.00388	6.19550	0.00620	3.881	17.09	0.01	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	279.71720	0.27972	346.81060	0.34681	279.717	17.17	0.45	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	8.61580	0.00862	4.63120	0.00463	8.616	22.23	0.02	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.94400	13.94400	13.78990	13.78990		17.20	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.94760	13.94760	13.79350	13.79350		17.24	0.00	7,019,750.00	500	4,970.00
\$ / R	On 20/08/2018	Any day expiry			13.95660	13.95660	13.80250	13.80250		17.14	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry			13.97630	13.97630	13.82230	13.82230		17.22	0.00	0.00	0	2,602.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	60.11920	0.06012	75.23560	0.07524	60.119	15.66	0.13	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	567.91610	0.56792	461.07310	0.46107	567.916	16.60	0.65	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	309.26560	0.30927	364.53440	0.36453	309.266	16.86	0.41	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	37.87370	0.03787	26.93320	0.02693	37.874	21.70	0.07	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	20.42600	0.02043	14.66490	0.01466	20.426	22.56	0.04	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.98160	13.98160	13.82780	13.82780		17.09	0.00	0.00	0	197.00
\$ / R	On 13/09/2018	Any day expiry			14.00010	14.00010	13.84610	13.84610		17.09	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	141.27710	0.14128	170.94640	0.17095	141.277	15.88	0.23	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.00750	14.00750	13.85340	13.85340		17.02	0.00	803,946,455.00	57,394	541,066.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	5.33030	0.00533	5.74120	0.00574	5.330	19.07	0.01	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	5.49040	0.00549	5.89580	0.00590	5.490	19.00	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	6.36700	0.00637	6.73750	0.00674	6.367	18.65	0.01	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	7.95930	0.00796	8.25220	0.00825	7.959	18.13	0.02	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	9.24300	0.00924	9.46460	0.00946	9.243	17.78	0.02	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	9.96280	0.00996	10.14230	0.01014	9.963	17.61	0.02	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	11.58090	0.01158	11.66110	0.01166	11.581	17.26	0.03	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	16.92500	0.01692	16.66530	0.01667	16.925	16.39	0.04	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,774.42500	1.77442	1,620.06530	1.62007	1,774.425	16.39	0.96	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	18.26980	0.18827	17.92630	0.01793	18.270	16.22	0.04	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	20.65700	0.02066	20.16710	0.02017	20.657	15.94	0.05	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,532.35880	1.53236	1,379.49640	1.37950	1,532.359	15.52	0.94	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	24.85880	0.02486	26.09640	0.02610	24.859	15.52	0.06	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	28.14370	0.02814	33.02000	0.03302	28.144	15.25	0.06	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	29.86090	0.02986	35.95890	0.03596	29.861	15.19	0.07	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	33.36040	0.03336	40.18880	0.04019	33.360	15.22	0.07	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,283.31350	1.28331	1,138.60640	1.13861	1,283.314	15.33	0.91	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,256.92460	1.25692	1,112.94980	1.11295	1,256.925	15.36	0.90	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	55.92290	0.05592	67.35140	0.06735	55.923	15.41	0.11	4,617,954.72	3,000	3,750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,086.82000	1.08682	948.70320	0.94870	1,086.820	15.55	0.85	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	120.80070	0.12080	144.88730	0.14489	120.801	15.73	0.20	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	928.30070	0.92830	798.28730	0.79829	928.301	15.73	0.80	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	125.65800	0.12566	150.81820	0.15082	125.658	15.75	0.21	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	890.69710	0.89070	763.41040	0.76341	890.697	15.78	0.78	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	133.19710	0.13320	160.01040	0.16001	133.197	15.78	0.22	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	719.58720	0.71959	604.12800	0.60413	719.587	16.17	0.70	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	250.75610	0.25076	294.16400	0.29416	250.756	16.34	0.34	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	658.25610	0.65826	547.56400	0.54756	658.256	16.34	0.66	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	629.06560	0.62907	520.80780	0.52081	629.066	16.42	0.65	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	444.19000	0.44419	510.92960	0.51093	444.190	17.02	0.48	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	172.33030	0.17233	131.16520	0.13117	172.330	19.32	0.24	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	66.39870	0.06640	48.60380	0.04860	66.399	21.22	0.10	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	61.97860	0.06198	45.31040	0.04531	61.979	21.35	0.10	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	56.19900	0.05620	41.02050	0.04102	56.199	21.53	0.09	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	48.58750	0.04859	35.40060	0.03540	48.588	21.80	0.08	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry	14.02230		14.02230		13.86800	13.86800		16.99	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry	14.02780		14.02780		13.87340	13.87340		17.12	0.00	0.00	0	3,280.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	92.52990	0.09253	109.15470	0.10915	92.530	15.58	0.16	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	597.68430	0.59768	494.06860	0.49407	597.684	16.64	0.60	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	359.55180	0.35955	411.21040	0.41121	359.552	16.68	0.41	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	65.75790	0.06576	48.91820	0.04892	65.758	21.58	0.10	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	40.98850	0.04099	29.03400	0.02903	40.989	22.55	0.06	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry	14.03520		14.03520		13.88050	13.88050		17.05	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry	14.07730		14.07730		13.92150	13.92150		16.99	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry	14.08460		14.08460		13.92860	13.92860		16.94	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry	14.08830		14.08830		13.93220	13.93220		16.95	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	124.03370	0.12403	144.61320	0.14461	124.034	15.39	0.17	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	403.20870	0.40321	457.21480	0.45721	403.209	16.44	0.40	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	627.59370	0.62759	530.84440	0.53084	627.594	16.66	0.57	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	94.33590	0.09434	73.93900	0.07394	94.336	21.24	0.12	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	64.46130	0.06446	51.06260	0.05106	64.461	22.14	0.08	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.09010	14.09010	13.93400	13.93400		16.95	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			14.09750	14.09750	13.94110	13.94110		16.90	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	21.52070	0.02152	24.85510	0.02486	21.521	16.41	0.04	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	438.33970	0.43834	494.88590	0.49489	438.340	16.50	0.41	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	79.29100	0.07929	62.67950	0.06268	79.291	21.66	0.10	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.11210	14.11210	13.95530	13.95530		16.86	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			14.11760	14.11760	13.96070	13.96070		16.87	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	4.84380	0.00484	5.47160	0.00547	4.844	18.37	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	16.33520	0.01634	19.69400	0.01969	16.335	16.51	0.03	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,092.87550	1.09288	965.44960	0.96545	1,092.876	15.56	0.77	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			14.14320	14.14320	13.98560	13.98560		16.88	0.00	0.00	0	3,117.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	150.46940	0.15047	173.51180	0.17351	150.469	15.33	0.19	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	436.27740	0.43628	490.97720	0.49098	436.277	16.31	0.39	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	646.91120	0.64691	555.35820	0.55536	646.911	16.77	0.54	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	115.93810	0.11594	93.80080	0.09380	115.938	21.08	0.13	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	82.51680	0.08252	68.74860	0.06875	82.517	22.14	0.09	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.16330	14.16330	14.00520	14.00520		16.82	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	376.98700	0.37699	426.27700	0.42628	376.987	16.02	0.35	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	244.38920	0.24439	202.30640	0.20231	244.389	19.50	0.24	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.16880	14.16880	14.01050	14.01050		16.82	0.00	40,140,210.40	2,833	73,679.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	19.10620	0.01911	22.95210	0.02295	19.106	15.92	0.03	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	23.19020	0.02319	27.47530	0.02748	23.190	15.84	0.04	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	29.96470	0.02996	34.90190	0.03490	29.965	15.72	0.05	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	35.37220	0.03537	40.78060	0.04078	35.372	15.65	0.05	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	36.54840	0.03655	42.05380	0.04205	36.548	15.63	0.05	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	41.59170	0.04159	47.50290	0.04750	41.592	15.57	0.06	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	48.71820	0.04872	55.16730	0.05517	48.718	15.50	0.07	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	52.65120	0.05265	59.38340	0.05938	52.651	15.46	0.08	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	64.14670	0.06415	71.66460	0.07166	64.147	15.36	0.09	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	76.54800	0.07655	84.86300	0.08486	76.548	15.27	0.10	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,745.34800	1.74535	1,595.36300	1.59536	1,745.348	15.27	0.90	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	92.15450	0.09215	102.68870	0.10269	92.155	15.17	0.12	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	98.81100	0.09881	111.98660	0.11199	98.811	15.13	0.13	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	108.78370	0.10878	125.99300	0.12599	108.784	15.08	0.14	17,774,724.24	9,000	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	161.94480	0.16194	186.00940	0.18601	161.945	15.31	0.19	0.00	0	190,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,330.74480	1.33074	1,196.50940	1.19651	1,330.745	15.31	0.81	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	187.49980	0.18750	214.63380	0.21463	187.500	15.40	0.21	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,184.43710	1.18444	1,056.51380	1.05651	1,184.437	15.49	0.77	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	221.58200	0.22158	252.62670	0.25263	221.582	15.50	0.24	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	230.69790	0.23070	262.75620	0.26276	230.698	15.53	0.25	15,594,419.70	4,500	7,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,149.49790	1.14950	1,023.25620	1.02326	1,149.498	15.53	0.75	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	297.70340	0.29770	339.92890	0.33993	297.703	15.71	0.29	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	317.31500	0.31732	361.33420	0.36133	317.315	15.79	0.31	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	986.11500	0.98612	871.83420	0.87183	986.115	15.79	0.69	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	403.03490	0.40303	454.31860	0.45432	403.035	16.11	0.36	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	440.53630	0.44054	494.74310	0.49474	440.536	16.23	0.38	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	829.33630	0.82934	725.24310	0.72524	829.336	16.23	0.62	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	445.35050	0.44535	499.92310	0.49992	445.351	16.25	0.38	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	818.99280	0.81899	715.63110	0.71563	818.993	16.27	0.62	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	744.95430	0.74495	647.04870	0.64705	744.954	16.50	0.58	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	721.63160	0.72163	625.53030	0.62553	721.632	16.58	0.56	0.00	0	16,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	664.06110	0.66406	573.75480	0.57375	664.061	16.79	0.53	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	584.72500	0.58472	502.15910	0.50216	584.725	17.13	0.48	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	545.17870	0.54518	466.66280	0.46666	545.179	17.32	0.46	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	492.39140	0.49239	419.53900	0.41954	492.391	17.59	0.42	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	489.26950	0.48927	416.76130	0.41676	489.269	17.61	0.42	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	486.17160	0.48617	414.00640	0.41401	486.172	17.63	0.42	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	462.07890	0.46208	392.61980	0.39262	462.079	17.77	0.40	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	447.64920	0.44765	380.08340	0.38008	447.649	17.85	0.39	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	422.85610	0.42286	358.60210	0.35860	422.856	18.01	0.38	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	382.74770	0.38275	323.64220	0.32364	382.748	18.30	0.35	0.00	0	31,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	380.38480	0.38038	321.58820	0.32159	380.385	18.31	0.34	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	362.04050	0.36204	305.66040	0.30566	362.041	18.46	0.33	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	348.92090	0.34892	294.30190	0.29430	348.921	18.57	0.32	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	285.65170	0.28565	238.82820	0.23883	285.652	19.16	0.27	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	282.25620	0.28226	235.67870	0.23568	282.256	19.20	0.27	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	248.86130	0.24886	206.51360	0.20651	248.861	19.50	0.24	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	205.72840	0.20573	169.86820	0.16987	205.728	19.91	0.20	0.00	0	15,000.00
\$ / R	On 21/12/2018	Any day expiry			14.18160	14.18160	14.02300	14.02300		16.86	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	221.74450	0.22174	252.19310	0.25219	221.745	15.48	0.24	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	252.73830	0.25274	286.54400	0.28654	252.738	15.57	0.26	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	490.82140	0.49082	418.99010	0.41899	490.821	17.64	0.42	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	464.20710	0.46421	395.54970	0.39555	464.207	17.80	0.40	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.19990	14.19990	14.04080	14.04080		16.77	0.00	0.00	0	1,830.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	173.90950	0.17391	198.66950	0.19867	173.910	15.24	0.19	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	463.10220	0.46310	518.15250	0.51815	463.102	16.15	0.38	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	669.64560	0.66965	581.37040	0.58137	669.646	16.80	0.52	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	135.67830	0.13568	113.22640	0.11323	135.678	20.92	0.14	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	101.24280	0.10124	86.41830	0.08642	101.243	22.12	0.10	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.20360	14.20360	14.04430	14.04430		16.77	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			14.25410	14.25410	14.09380	14.09380		16.77	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.25590	14.25590	14.09560	14.09560		16.77	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	196.27480	0.19627	222.56430	0.22256	196.275	15.21	0.20	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	686.45420	0.68645	600.61210	0.60061	686.454	16.97	0.50	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.27930	14.27930	14.11860	14.11860		16.81	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.30630	14.30630	14.14510	14.14510		16.77	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	214.87680	0.21488	242.40200	0.24240	214.877	15.19	0.20	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	702.26890	0.70227	618.02480	0.61802	702.269	17.09	0.49	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.33870	14.33870	14.17690	14.17690		16.79	0.00	3,685,045.90	257	5,922.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.30350	0.00630	6.41400	0.00641	6.304	16.78	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	25.30550	0.02531	34.73470	0.03473	25.306	13.60	0.04	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	50.66080	0.05066	64.32890	0.06433	50.661	14.01	0.06	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	1,260.26870	1.26027	1,137.71170	1.13771	1,260.269	15.57	0.71	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	375.32660	0.37533	414.83920	0.41484	375.327	15.58	0.29	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	496.96810	0.49697	549.12940	0.54913	496.968	15.89	0.35	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	829.13550	0.82914	0.00000	0.00000	829.136	16.71	0.54	3,832,416.66	500	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	758.74570	0.75875	670.85160	0.67085	758.746	16.97	0.50	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	599.61200	0.59961	525.50610	0.52551	599.612	17.67	0.42	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	475.32860	0.47533	413.87290	0.41387	475.329	18.40	0.34	0.00	0	20,000.00
\$ / R	On 27/03/2019	Any day expiry			14.35500	14.35500	14.19280	14.19280		16.78	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			14.35860	14.35860	14.19640	14.19640		16.78	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	233.32200	0.23332	261.29750	0.26130	233.322	15.19	0.21	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	716.93330	0.71693	633.33130	0.63333	716.933	17.23	0.47	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			14.36580	14.36580	14.20340	14.20340		16.76	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.41760	14.41760	14.25300	14.25300		16.77	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	251.43590	0.25144	280.46690	0.28047	251.436	15.18	0.21	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,342.03130	1.34203	1,218.24520	1.21825	1,342.031	15.59	0.70	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	730.58670	0.73059	647.86330	0.64786	730.587	17.36	0.46	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			14.47490	14.47490	14.30780	14.30780		16.78	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	268.43310	0.26843	298.43330	0.29843	268.433	15.19	0.21	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	743.08370	0.74308	660.80000	0.66080	743.084	17.50	0.45	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			14.48050	14.48050	14.31310	14.31310		16.82	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.50080	14.50080	14.33260	14.33260		16.81	0.00	0.00	0	14,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	11.44480	0.01144	10.95950	0.01096	11.445	14.76	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	86.34340	0.08634	105.63970	0.10564	86.343	13.42	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	193.04460	0.19304	225.81230	0.22581	193.045	14.53	0.16	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	265.49060	0.26549	300.02250	0.30002	265.491	15.07	0.21	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	350.42620	0.35043	386.33160	0.38633	350.426	15.39	0.25	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	584.20710	0.58421	638.97530	0.63898	584.207	15.88	0.35	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	608.63500	0.60864	664.79130	0.66479	608.635	15.95	0.36	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	921.76780	0.92177	827.45710	0.82746	921.768	16.91	0.52	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	834.68990	0.83469	746.41030	0.74641	834.690	17.21	0.48	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	621.91940	0.62192	551.51720	0.55152	621.919	18.15	0.38	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	605.15870	0.60516	536.27100	0.53627	605.159	18.25	0.37	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	564.48790	0.56449	499.33970	0.49934	564.488	18.49	0.35	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	539.22030	0.53922	475.22070	0.47522	539.220	18.64	0.34	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.52670	14.52670	14.35740	14.35740		16.85	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 28/06/2019	Any day expiry	13.00	Put	276.01010	0.27601	313.68290	0.31368	276.010	15.04	0.21	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	751.88870	0.75189	671.15760	0.67116	751.889	17.62	0.44	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			14.53230	14.53230	14.36130	14.36130		16.84	0.00	0.00	0	55.00
\$ / R	On 31/07/2019	Any day expiry			14.57100	14.57100	14.40080	14.40080		16.91	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	297.98690	0.29799	336.53110	0.33653	297.987	15.11	0.21	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	768.03350	0.76803	688.55740	0.68856	768.034	17.85	0.43	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			14.57230	14.57230	14.40210	14.40210		17.02	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			14.60920	14.60920	14.44020	14.44020		17.02	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	314.68030	0.31468	356.18760	0.35619	314.680	15.12	0.21	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	774.69240	0.77469	697.41640	0.69742	774.692	18.08	0.42	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			14.61310	14.61310	14.44420	14.44420		17.01	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.63090	14.63090	14.46260	14.46260		17.08	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	22.24970	0.02225	21.39440	0.02139	22.250	14.67	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	171.69180	0.17169	196.98140	0.19698	171.692	14.11	0.14	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	716.11800	0.71612	644.65680	0.64466	716.118	18.48	0.38	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry			14.64870	14.64870	14.48100	14.48100		17.09	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	330.34080	0.33034	371.57780	0.37158	330.341	15.10	0.21	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	787.48830	0.78749	711.51460	0.71151	787.488	18.25	0.41	0.00	0	500.00
\$ / R	On 02/10/2019	Any day expiry			14.65120	14.65120	14.48370	14.48370		17.10	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.68810	14.68810	14.52180	14.52180		17.18	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	347.33370	0.34733	390.19320	0.39019	347.334	15.13	0.22	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	793.82690	0.79383	719.62550	0.71963	793.827	18.45	0.40	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry			14.72510	14.72510	14.56000	14.56000		17.26	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	362.83090	0.36283	403.48700	0.40349	362.831	15.16	0.22	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	803.81540	0.80382	730.79250	0.73079	803.815	18.61	0.39	0.00	0	500.00
\$ / R	On 02/12/2019	Any day expiry			14.72890	14.72890	14.56390	14.56390		17.25	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.74290	14.74290	14.57840	14.57840		17.26	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	305.76830	0.30577	267.04960	0.26705	305.768	22.52	0.16	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.76580	14.76580	14.60210	14.60210		17.27	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	379.81600	0.37982	417.59690	0.41760	379.816	15.19	0.22	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	813.05150	0.81305	741.44360	0.74144	813.051	18.76	0.39	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry			14.76830	14.76830	14.60470	14.60470		17.27	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.80530	14.80530	14.64280	14.64280		17.33	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.84470	14.84470	14.68360	14.68360		17.37	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			14.88420	14.88420	14.72440	14.72440		17.42	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.91850	14.91850	14.75990	14.75990		17.41	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.96180	14.96180	14.80470	14.80470		17.45	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.97450	14.97450	14.81780	14.81780		17.45	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.07230	15.07230	14.91730	14.91730		17.58	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.20580	15.20580	15.04730	15.04730		17.76	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.00750	14.00750	13.85340	13.85340		17.02	0.00	0.00	0	346.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.16880	14.16880	14.01050	14.01050		16.82	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.50080	14.50080	14.33260	14.33260		16.81	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			18.40450		18.40450		18.27650	18.27650		15.86	0.00	36,919,427.00	2,006	226,336.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.69480		18.69480		18.56010	18.56010		15.71	0.00	0.00	0	7,437.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.00890		19.00890		18.87140	18.87140		16.34	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.30950		19.30950		19.16360	19.16360		16.80	0.00	0.00	0	6,543.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12761		0.12761		0.12611	0.12611		22.94	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12997		0.12997		0.12838	0.12838		21.94	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13505		0.13505		0.13338	0.13338		20.49	0.00	0.00	0	0.00
€ / R	On 16/07/2018	Any day expiry			16.10160		16.10160		15.95100	15.95100		16.73	0.00	0.00	0	34.00
€ / R	On 17/07/2018	Any day expiry			16.10490		16.10490		15.95440	15.95440		16.74	0.00	0.00	0	0.00
€ / R	On 17/07/2018	Any day expiry	15.63	Put	64.02870		0.06403		93.74330	0.09374	64.029	15.69	0.20	0.00	0	10,000.00
€ / R	On 31/07/2018	Any day expiry			16.15250		16.15250		16.00650	16.00650		16.35	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.31290		16.31290		16.16570	16.16570		15.91	0.00	22,740,182.60	1,394	135,226.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	6.56290		0.00656		6.49640	0.00650	6.563	18.39	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	14.07540		0.01408		13.26650	0.01327	14.075	15.53	0.03	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	267.41130		0.26741		307.95720	0.30796	267.411	15.31	0.33	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	328.79700		0.32880		266.29310	0.26629	328.797	16.81	0.38	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	22.71960		0.02272		17.03030	0.01703	22.720	20.94	0.04	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			16.34050		16.34050		16.19260	16.19260		15.95	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.61930		16.61930		16.46510	16.46510		15.75	0.00	8,309,650.00	500	19,006.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.95590		16.95590		16.79870	16.79870		15.63	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.27980		17.27980		17.11500	17.11500		15.64	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.86000		96.86000		96.48000	96.48000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.93000		93.93000		93.52000	93.52000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.72000		92.72000		92.29000	92.29000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.90000		94.90000		94.46000	94.46000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.67000		98.67000		98.22000	98.22000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.28000		97.28000		96.81000	96.81000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			99.36000		99.36000		98.88000	98.88000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.77000		104.77000		104.30000	104.30000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			105.14000		105.14000		104.67000	104.67000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			98.76000		98.76000		98.27000	98.27000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			105.87000		105.87000		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			99.60000		99.60000		99.58000	99.58000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.05000		102.05000		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

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 15/03/2019	Interest Rate Swap	99.33000	99.33000	99.32000	99.32000					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.80000	99.80000	99.76000	99.76000					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	101.98000	101.98000	101.93000	101.93000					0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	103.01000	103.01000	102.95000	102.95000					0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	99.14000	99.14000	99.05000	99.05000					0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	102.81000	102.81000	102.71000	102.71000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.85000	96.85000	96.70000	96.70000					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.14000	96.14000	95.96000	95.96000					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.40000	95.40000	95.20000	95.20000					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.65000	95.65000	95.42000	95.42000					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.90000	97.90000	97.65000	97.65000					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.08000	98.08000	97.82000	97.82000					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.34000	99.34000	99.06000	99.06000					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	103.31000	103.31000	103.02000	103.02000					0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.62000	104.62000	104.32000	104.32000					0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	98.11000	98.11000	97.79000	97.79000					0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	104.18000	104.18000	103.85000	103.85000					0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	581.46500	581.46500	581.98100	581.98100					0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	591.84500	591.84500	592.36700	592.36700					0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	603.32200	603.32200	603.85400	603.85400					0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	673.01700	673.01700	674.20100	674.20100					0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	685.03000	685.03000	686.23300	686.23300					0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	698.31500	698.31500	699.54000	699.54000					0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	611.36800	611.36800	612.34700	612.34700					0.00	0.00	0	859.00
ALBI	On 01/11/2018	Index Future	622.28200	622.28200	623.27500	623.27500					0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	634.34900	634.34900	635.36100	635.36100					0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.29220	10.29220	10.23110	10.23110				12.86	0.00	442,564.60	43	12,355.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.41740	10.41740	10.35350	10.35350				12.59	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.55400	10.55400	10.48800	10.48800				13.46	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.68670	10.68670	10.61640	10.61640				14.03	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.71510	10.71510	10.57650	10.57650				13.86	0.00	0.00	0	500.00
CHF / R	On 17/09/2018	Foreign Exchange Future	14.12980	14.12980	14.01790	14.01790				15.25	0.00	0.00	0	1,215.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.41080	14.41080	14.29120	14.29120				15.32	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.01500	15.01500	14.88620	14.88620				15.61	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.10570	2.10570	2.08900	2.08900				14.31	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.12300	2.12300	2.10570	2.10570				14.06	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
CNH / R	On 14/06/2019	Foreign Exchange Future		2.15980	2.15980		2.14080	2.14080		15.19	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.19730	2.19730		2.17620	2.17620		14.90	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.24040	2.24040		2.21800	2.21800		14.76	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.32880	2.32880		2.30460	2.30460		16.01	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		10.96384	77.64507		10.93971	77.78761			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future		11.08228	75.24270		11.05733	75.38749			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		11.21691	76.70155		11.19099	76.84900			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		11.14747	80.45032		11.12838	80.57893			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future		11.26150	77.62637		11.24177	77.75692			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		11.38670	79.13120		11.36621	79.26422			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		606.51200	606.51200		607.55300	607.55300			0.00	0.00	0	476.00
GOVI	On 01/11/2018	GOVI		617.33800	617.33800		618.39500	618.39500			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		629.31000	629.31000		630.38700	630.38700			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.78730	1.78730		1.76750	1.76750		17.18	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.81060	1.81060		1.79020	1.79020		16.65	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.85720	1.85720		1.83590	1.83590		16.69	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		131.09830	131.09830		131.08231	131.08231			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		133.46652	133.46652		133.45028	133.45028			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		134.66732	134.66732		134.64986	134.64986			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		100.19307	100.19307		100.27625	100.27625			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		100.95345	100.95345		101.03816	101.03816			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		102.93085	102.93085		103.01653	103.01653			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		103.28980	103.28980		103.21277	103.21277			0.00	0.00	0	11,821.00
I2033	On 01/11/2018	Bond Future		104.03474	104.03474		103.95623	103.95623			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		106.07245	106.07245		105.99186	105.99186			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		123.11208	123.11208		123.76613	123.76613			0.00	0.00	0	9,115.00
I2038	On 01/11/2018	Bond Future		125.33606	125.33606		126.00190	126.00190			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		126.20084	126.20084		126.87893	126.87893			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		116.96408	116.96408		116.94933	116.94933			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future		117.42797	117.42797		117.41270	117.41270			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		119.72799	119.72799		119.71173	119.71173			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		121.39273	121.39273		121.63686	121.63686			0.00	0.00	0	9,701.00
I2050	On 01/11/2018	Bond Future		123.58555	123.58555		123.83425	123.83425			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		124.23487	124.23487		124.48766	124.48766			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		251.54300	251.54300		251.97800	251.97800			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future		256.08700	256.08700		256.53000	256.53000			0.00	0.00	0	227.00
IGOV	On 07/02/2019	Index Future		261.10300	261.10300		261.55400	261.55400			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.07000	92.93000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.01000	92.99000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.01000	92.99000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		6.91000	93.09000			0.00	0.00	0	0.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.13680	0.13680		0.13540	0.13540			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.13640	0.13640		0.13500	0.13500			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13380	0.13380		0.13230	0.13230			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.71800	1.71800		1.70670	1.70670		14.00	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.74400	1.74400		1.73210	1.73210		14.10	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.79700	1.79700		1.78430	1.78430		15.47	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.45860	9.45860		9.42990	9.42990		14.38	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.57220	9.57220		9.54140	9.54140		14.20	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.81730	9.81730		9.77970	9.77970		15.34	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.33390	1.33390		1.32510	1.32510			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 14/12/2018	Foreign Exchange Future			1.34410		1.34410		1.33200	1.33200			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36380		1.36380		1.34780	1.34780			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.31390		1.31390		1.31930	1.31930			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16460		1.16460		1.16690	1.16690			0.00	11,646.00	10	2,723.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.83630		7.83630	0.12568	7.92930	7.92930		17.40	0.00	0.00	0	0.00
R186	On 02/08/2018	Bond Future			8.95319		110.30423		8.91835	110.51857		8.29	0.00	394,006,709.56	3,572	109,777.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.18000		0.00018		0.30000	0.00030	0.180	7.64	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	52.80000		0.05280		68.62000	0.06862	52.800	7.64	0.05	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	558.10000		0.55810		644.82000	0.64482	558.100	7.82	0.32	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future			9.02984		112.27317		8.99347	112.49087		8.08	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	207.44000		0.20744		232.08000	0.23208	207.440	7.31	0.09	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	715.32000		0.71532		777.59000	0.77759	715.320	7.44	0.25	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,788.59000		1.78859		1,702.53000	1.70253	1,788.590	8.01	0.44	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.11668		109.14499		9.07847	109.36683		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			297.78716		297.78716		298.74257	298.74257			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			303.16671		303.16671		304.13953	304.13953			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			301.74851		301.74851		302.73833	302.73833			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			234.68078		234.68078		235.21630	235.21630			0.00	0.00	0	22,040.00
R202	On 01/11/2018	Bond Future			238.92021		238.92021		239.46548	239.46548			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			239.69273		239.69273		240.24716	240.24716			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			8.33136		101.18982		8.30640	101.28185		4.52	0.00	0.00	0	41,452.00
R2023	On 01/11/2018	Bond Future			8.40946		99.07004		8.38290	99.16326		4.58	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.50387		100.99096		8.47520	101.08594		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			9.35398		90.74143		9.33450	90.86814		11.21	0.00	36,568,796.29	403	50,411.00
R2030	On 02/08/2018	Bond Future	8.51	Call	29.87000		0.02987		36.41000	0.03641	29.870	10.20	0.03	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	250.60000		0.25060		282.88000	0.28288	250.600	10.40	0.16	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	835.03000		0.83503		805.20000	0.80520	835.030	11.21	0.38	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.42502		92.36104		9.40490	92.48961		11.00	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 07/02/2019	Bond Future		9.50533	90.14244		9.48441	90.27344		11.72	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 02/08/2018	Bond Future		9.52780	93.24170		9.50829	93.37899		12.09	0.00	0.00	0	34,986.00
R2032	On 01/11/2018	Bond Future		9.60188	90.75108		9.58175	90.89043		12.40	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future		9.68412	92.51058		9.66325	92.65251		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		9.64189	97.56459		9.62237	97.71714		12.74	0.00	0.00	0	68,489.00
R2035	On 01/11/2018	Bond Future		9.71512	94.81019		9.69501	94.96506		13.11	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.79775	96.64846		9.77692	96.80622		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		9.69762	89.95418		9.67815	90.10716		13.95	0.00	0.00	0	56,069.00
R2037	On 01/11/2018	Bond Future		9.76520	91.55974		9.74517	91.71509		13.71	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.84091	89.07501		9.82020	89.23325		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		6.62286	101.49541		6.61828	101.49710		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		9.75732	93.40848		9.73784	93.57308		14.37	0.00	442,756,195.20	4,740	22,929.00
R2040	On 01/11/2018	Bond Future		9.82414	95.07566		9.80411	95.24280		14.13	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	136.23000	0.13623	147.58000	0.14758	136.230	12.16	0.05	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	727.62000	0.72762	768.73000	0.76873	727.620	12.37	0.20	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	941.30000	0.94130	990.25000	0.99025	941.300	12.58	0.24	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	2,987.45000	2.98745	3,084.95000	3.08495	2,987.450	13.84	0.51	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.89890	92.40855		9.87820	92.57882		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		9.78639	90.50059		9.76689	90.66780		15.03	0.00	1,719,511.21	19	36,200.00
R2044	On 01/11/2018	Bond Future		9.85088	92.11586		9.83084	92.28568		14.80	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.92290	89.51665		9.90221	89.68960		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		9.77935	93.89232		9.75978	94.06449		14.80	0.00	93,892.32	1	103,131.00
R2048	On 01/11/2018	Bond Future		9.84519	91.13574		9.82508	91.31052		15.29	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.91897	92.90278		9.89819	93.08088		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		7.64312	99.92000		7.62785	99.94036		0.99	0.00	299,760.00	3	21,414.00

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 01/11/2018	Bond Future		7.72118	101.70354		7.70297	101.72384		0.90	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.84652	100.03055		7.82291	100.05113		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		7.92720	99.60295		7.90186	99.66145		2.25	0.00	0.00	0	29,486.00
R208	On 01/11/2018	Bond Future		8.00689	97.98135		7.97885	98.04048		2.35	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future		8.10906	99.88111		8.07723	99.94127		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		9.61438	73.86670		9.58976	74.02940		14.28	0.00	41,217,618.60	558	125,389.00
R209	On 02/08/2018	Bond Future	8.46	Call	4.04000	0.00404	5.47000	0.00547	4.040	12.96	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	5.04000	0.00504	6.78000	0.00678	5.040	12.96	0.01	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	5,509.39000	5.50939	5,357.53000	5.35753	5,509.390	12.96	0.96	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	94.16000	0.09416	112.96000	0.11296	94.160	12.97	0.07	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	3,062.84000	3.06284	2,945.35000	2.94535	3,062.840	13.31	0.81	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,975.33000	1.97533	1,889.24000	1.88924	1,975.330	13.75	0.64	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,443.43000	1.44343	1,551.94000	1.55194	1,443.430	14.14	0.55	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	225.07000	0.22507	214.98000	0.21498	225.070	15.19	0.13	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	23.97000	0.02397	23.45000	0.02345	23.970	16.46	0.02	0.00	0	435.00
R209	On 01/11/2018	Bond Future		9.67899	72.03752		9.65368	72.20281		14.72	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	8.89	Call	512.05000	0.51205	548.13000	0.54813	512.050	12.92	0.18	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,270.57000	2.27057	2,363.56000	2.36356	2,270.570	14.17	0.50	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,604.44000	1.60444	1,554.79000	1.55479	1,604.440	14.69	0.36	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,560.14000	1.56014	1,511.67000	1.51167	1,560.140	14.72	0.35	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future		9.75013	73.43417		9.72401	73.60258		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		187.06783	187.06783		187.04526	187.04526			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future		187.94698	187.94698		187.92420	187.92420			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future		191.62842	191.62842		191.60380	191.60380			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

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 02/08/2018	Bond Future	153.45317		153.45317		153.43545	153.43545			0.00	0.00	0	4,777.00
R212	On 01/11/2018	Bond Future	156.22523		156.22523		156.20724	156.20724			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future	157.13147		157.13147		157.11213	157.11213			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	9.43634		85.32092		9.41173	85.47782		11.71	0.00	0.00	0	33,503.00
R213	On 01/11/2018	Bond Future	9.50867		83.29778		9.48327	83.45714		12.02	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	9.59060		84.91293		9.56425	85.07528		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	9.73890		73.45029		9.71933	73.58532		15.24	0.00	0.00	0	32,501.00
R214	On 01/11/2018	Bond Future	9.80363		71.46856		9.78353	71.60571		15.73	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.87610		72.85433		9.85536	72.99406		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	10.26030		10.26030		10.17130	10.17130		14.28	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.39920		10.39920		10.30760	10.30760		14.09	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.68650		10.68650		10.58950	10.58950		14.69	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.95550		2.95550		2.91470	2.91470		19.34	0.00	10,344,250.00	3,500	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.88090		2.88090		2.84190	2.84190		19.16	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.73810		2.73810		2.69390	2.69390		17.56	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.34910		1.34910		1.33360	1.33360			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.30300		1.30300		1.28900	1.28900			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21830		1.21830		1.20380	1.20380			0.00	0.00	0	0.00
Total for Derivatives :												1,892,041,180.00	94,733	5 621 621.00
Grand Total:												1,892,041,180.00	94,733	5 621 621.00