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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/07/2018

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 20/07/2018	Any day expiry	13.49460	13.49460		13.27020	13.27020		17.25	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry	13.49120	13.49120		13.27410	13.27410		14.35	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	959.28760	0.95929	1,176.26460	1.17626	959.288	22.32	1.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	0.01310	0.00001	0.01520	0.00002	0.013	37.90	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry	13.49300	13.49300		13.27630	13.27630		14.59	0.00	0.00	0	20,570.00
\$ / R	On 27/07/2018	Any day expiry	13.49650	13.49650		13.28070	13.28070		14.93	0.00	0.00	0	1,204.00
\$ / R	On 27/07/2018	Any day expiry	13.25	Put	40.22240	0.04022	111.04340	0.11104	40.222	16.11	0.22	0	20,000.00
\$ / R	On 31/07/2018	Any day expiry	13.50350	13.50350		13.28760	13.28760		14.64	0.00	0.00	0	3,262.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	16.50270	0.01650	44.84670	0.04485	16.503	15.84	0.09	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	144.75130	0.14475	70.82960	0.07083	144.751	14.64	0.51	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	346.69520	0.34670	534.95180	0.53495	346.695	15.75	0.77	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	0.06760	0.00007	0.05870	0.00006	0.068	25.93	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.03660	0.00004	0.08160	0.00008	0.037	29.37	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry	13.50700	13.50700		13.29100	13.29100		14.87	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry	13.51570	13.51570		13.29970	13.29970		14.72	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	2.58820	0.00259	3.60010	0.00360	2.588	18.39	0.01	0	1,880.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	417.40030	0.41740	600.58300	0.60058	417.400	16.04	0.75	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	0.26270	0.00026	0.25310	0.00025	0.263	25.73	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.52620	13.52620	13.31000	13.31000		14.76	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.52970	13.52970	13.31350	13.31350		14.86	0.00	13,447,700.00	1,000	5,070.00
\$ / R	On 15/08/2018	Any day expiry	13.43	Put	168.73590	0.16874	286.40440	0.28640	168.736	14.70	0.42	0.00	0	106.00
\$ / R	On 15/08/2018	Any day expiry	13.55	Call	208.34940	0.20835	131.36780	0.13137	208.349	14.86	0.49	0.00	0	106.00
\$ / R	On 20/08/2018	Any day expiry			13.53850	13.53850	13.32210	13.32210		14.78	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry			13.55770	13.55770	13.34100	13.34100		14.88	0.00	0.00	0	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	70.93380	0.07093	125.33700	0.12534	70.934	14.30	0.19	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	238.64170	0.23864	164.45970	0.16446	238.642	15.16	0.46	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	428.96480	0.42896	586.68750	0.58669	428.965	15.59	0.62	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	2.39050	0.00239	1.64650	0.00165	2.391	20.08	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.46870	0.00147	1.54960	0.00155	1.469	22.15	0.00	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.56300	13.56300	13.34620	13.34620		14.73	0.00	0.00	0	197.00
\$ / R	On 13/09/2018	Any day expiry			13.58050	13.58050	13.36340	13.36340		14.94	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	186.47150	0.18647	277.25930	0.27726	186.472	14.60	0.35	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.58750	13.58750	13.37030	13.37030		14.88	0.00	595,988,512.50	43,863	475,819.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	2.67490	0.00267	3.17870	0.00318	2.675	17.57	0.01	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	2.75520	0.00276	3.27880	0.00328	2.755	17.47	0.01	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	3.19890	0.00320	3.83690	0.00384	3.199	16.99	0.01	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	4.02460	0.00402	4.89150	0.00489	4.025	16.26	0.01	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	4.70960	0.00471	5.78120	0.00578	4.710	15.78	0.02	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	5.10150	0.00510	6.29570	0.00630	5.101	15.54	0.02	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	6.00300	0.00600	7.49280	0.00749	6.003	15.05	0.02	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	9.19460	0.00919	18.82470	0.01882	9.195	13.84	0.03	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,346.69460	1.34669	1,139.12470	1.13912	1,346.695	13.84	0.97	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	11.14950	0.01115	22.29130	0.02229	11.150	13.86	0.04	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	14.99880	0.01500	28.92070	0.02892	14.999	13.89	0.05	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,110.29330	1.11029	912.08870	0.91209	1,110.293	13.94	0.93	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	22.79330	0.02279	41.78870	0.04179	22.793	13.94	0.07	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	29.62660	0.02963	52.64760	0.05265	29.627	13.97	0.08	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	32.57860	0.03258	57.24750	0.05725	32.579	13.98	0.09	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	36.87600	0.03688	63.85950	0.06386	36.876	14.00	0.10	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	870.00930	0.87001	688.77490	0.68877	870.009	14.04	0.87	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	844.62320	0.84462	666.10170	0.66610	844.623	14.06	0.86	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	65.49610	0.06550	108.93810	0.10894	65.496	14.08	0.16	0.00	0	3,750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	97.41700	0.09742	155.61060	0.15561	97.417	14.21	0.21	2,884,190.40	1,000	77,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	684.91700	0.68492	525.91060	0.52591	684.917	14.21	0.79	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	124.49790	0.12450	193.03850	0.19304	124.498	14.32	0.26	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	156.30250	0.15630	235.64150	0.23564	156.303	14.43	0.30	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	543.80250	0.54380	405.94150	0.40594	543.803	14.43	0.70	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	163.24820	0.16325	244.78520	0.24479	163.248	14.45	0.31	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	511.54110	0.51154	379.18900	0.37919	511.541	14.49	0.68	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	174.04110	0.17404	258.88900	0.25889	174.041	14.49	0.32	0.00	0	74,064.00

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	13.50	Call	369.11600		0.36912		269.01550	0.26902	369.116	14.77	0.55	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	333.43770		0.33344		464.12370	0.46412	333.438	14.88	0.49	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	320.93770		0.32094		234.42370	0.23442	320.938	14.88	0.51	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	300.21800		0.30022		218.71160	0.21871	300.218	15.01	0.48	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	185.72810		0.18573		133.79350	0.13379	185.728	15.89	0.33	13,559,549.64	3,000	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	598.22810		0.59823		763.49350	0.76349	598.228	15.89	0.67	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	68.55100		0.06855		49.06800	0.04907	68.551	17.58	0.14	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	44.20870		0.04421		29.50280	0.02950	44.209	18.22	0.10	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	8.42420		0.00842		5.36800	0.00537	8.424	19.37	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	7.45910		0.00746		4.93840	0.00494	7.459	19.46	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	6.26840		0.00627		4.59130	0.00459	6.268	19.58	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	4.82960		0.00483		4.14380	0.00414	4.830	19.75	0.01	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.60150		13.60150		13.38390	13.38390		14.91	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.60680		13.60680		13.38900	13.38900		14.99	0.00	0.00	0	4,032.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	115.30880		0.11531		176.17020	0.17617	115.309	14.31	0.23	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	291.14740		0.29115		217.75690	0.21776	291.147	15.42	0.44	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	477.29240		0.47729		623.37170	0.62337	477.292	15.46	0.57	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	12.05140		0.01205		8.58080	0.00858	12.051	20.36	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	6.07890		0.00608		4.35120	0.00435	6.079	21.28	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.61380		13.61380		13.39580	13.39580		14.96	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			13.63130		13.63130		13.41290	13.41290		15.14	0.00	0.00	0	0.00
\$ / R	On 12/10/2018	Any day expiry	13.51	Call	454.60740		0.45461		349.98420	0.34998	454.607	14.97	0.56	0.00	0	5,000.00
\$ / R	On 25/10/2018	Any day expiry			13.65410		13.65410		13.43500	13.43500		15.15	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.66110		13.66110		13.44180	13.44180		15.12	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.66460		13.66460		13.44520	13.44520		15.15	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	158.25460		0.15825		223.91420	0.22391	158.255	14.35	0.25	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	522.83470		0.52283		660.83780	0.66084	522.835	15.46	0.53	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	341.32270		0.34132		269.06330	0.26906	341.323	15.73	0.43	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	28.67280		0.02867		19.32290	0.01932	28.673	20.39	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	13.99880		0.01400		8.05480	0.00805	13.999	20.52	0.03	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.66630		13.66630		13.44690	13.44690		15.15	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.67330		13.67330		13.45370	13.45370		15.12	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	19.56700		0.01957		25.24220	0.02524	19.567	15.03	0.04	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	565.79640		0.56580		707.19600	0.70720	565.796	15.55	0.55	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	22.77280		0.02277		15.26170	0.01526	22.773	20.68	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.68720		13.68720		13.46730	13.46730		15.22	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.69240		13.69240		13.47250	13.47250		15.24	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	4.27320		0.00427		5.43810	0.00544	4.273	17.64	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	16.75410		0.01675		20.79780	0.02080	16.754	15.61	0.03	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	725.01570		0.72502		590.54440	0.59054	725.016	14.62	0.68	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.71670		13.71670		13.49630	13.49630		15.22	0.00	0.00	0	3,363.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	190.03180		0.19003		258.14360	0.25814	190.032	14.34	0.25	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	554.95660		0.55496		687.99590	0.68800	554.957	15.41	0.51	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	372.82990		0.37283		302.94910	0.30295	372.830	15.93	0.41	0.00	0	500.00

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\$ / R	On 30/11/2018	Any day expiry	16.70	Call	44.61880	0.04462		36.74760	0.03675	44.619	20.44	0.06	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	30.30180	0.03030		24.84870	0.02485	30.302	21.59	0.04	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.73580	13.73580		13.51500	13.51500		15.28	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	479.45310	0.47945		599.37130	0.59937	479.453	15.14	0.45	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	111.21720	0.11122		90.36960	0.09037	111.217	18.66	0.14	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.74100	13.74100		13.52010	13.52010		15.30	0.00	9,921,002.00	722	60,966.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	21.89920	0.02190		27.89100	0.02789	21.899	15.24	0.04	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	26.15180	0.02615		33.30820	0.03331	26.152	15.05	0.05	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	33.17900	0.03318		42.25430	0.04225	33.179	14.80	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	38.78450	0.03878		49.38560	0.04939	38.784	14.62	0.07	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	40.00430	0.04000		50.93820	0.05094	40.004	14.59	0.07	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	45.24120	0.04524		57.59590	0.05760	45.241	14.45	0.08	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	52.66300	0.05266		69.02230	0.06902	52.663	14.28	0.09	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	56.77180	0.05677		76.45300	0.07645	56.772	14.20	0.09	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	68.84850	0.06885		98.55810	0.09856	68.849	13.97	0.11	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	86.48470	0.08648		122.80050	0.12280	86.485	14.01	0.13	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,327.48470	1.32748	1,142.90050	1.14290	1,327.485	14.01	0.87	0.00	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	110.33990	0.11034		153.56750	0.15357	110.340	14.09	0.16	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	120.67110	0.12067		166.71580	0.16672	120.671	14.13	0.17	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	136.27390	0.13627		186.38830	0.18639	136.274	14.18	0.19	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	203.49210	0.20349		272.63520	0.27264	203.492	14.34	0.26	0.00	0	175,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	944.49210	0.94449		792.73520	0.79274	944.492	14.34	0.74	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	236.62570	0.23663		313.93260	0.31393	236.626	14.44	0.29	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	814.98880	0.81499		678.73650	0.67874	814.989	14.57	0.68	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	281.86300	0.28186		367.98040	0.36798	281.863	14.60	0.32	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	293.92520	0.29393		382.25040	0.38225	293.925	14.64	0.33	0.00	0	22,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	784.92520	0.78493		652.35040	0.65235	784.925	14.64	0.67	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	381.99940	0.38200		484.93230	0.48493	381.999	14.90	0.39	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	406.07790	0.40608		512.59960	0.51260	406.078	14.97	0.41	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	647.07790	0.64708		532.69960	0.53270	647.078	14.97	0.59	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	510.36860	0.51037		634.12210	0.63412	510.369	15.23	0.47	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	515.91040	0.51591		640.50310	0.64050	515.910	15.24	0.47	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	556.06160	0.55606		685.94190	0.68594	556.062	15.35	0.49	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	517.06160	0.51706		426.04190	0.42604	517.062	15.35	0.51	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	562.01470	0.56201		692.54160	0.69254	562.015	15.37	0.50	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	508.99740	0.50900		419.26780	0.41927	508.997	15.39	0.50	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	452.18250	0.45218		371.74990	0.37175	452.183	15.65	0.46	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	434.63290	0.43463		357.13860	0.35714	434.633	15.74	0.45	0.00	0	16,130.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	392.04860	0.39205		321.82190	0.32182	392.049	15.98	0.41	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	334.48920	0.33449		274.59000	0.27459	334.489	16.34	0.36	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	321.48800	0.32149		263.99830	0.26400	321.488	16.43	0.35	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	306.56500	0.30657		251.86060	0.25186	306.565	16.54	0.34	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	270.46100	0.27046		222.35810	0.22236	270.461	16.83	0.30	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	268.36060	0.26836		220.64650	0.22065	268.361	16.85	0.30	0.00	0	1,500.00

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	14.62	Call	266.27760	0.26628	218.94650	0.21895	266.278	16.87	0.30	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	250.22030	0.25022	205.86220	0.20586	250.220	17.02	0.28	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	240.71740	0.24072	198.12620	0.19813	240.717	17.11	0.28	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	224.58070	0.22458	185.00840	0.18501	224.581	17.28	0.26	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	198.74250	0.19874	162.57090	0.16257	198.743	17.58	0.23	0.00	0	15,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	197.24050	0.19724	161.26260	0.16126	197.240	17.60	0.23	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	185.66680	0.18567	151.18300	0.15118	185.667	17.74	0.22	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	177.48430	0.17748	144.06470	0.14406	177.484	17.86	0.21	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	136.34950	0.13635	110.84390	0.11084	136.350	18.34	0.17	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	114.66500	0.11466	93.39170	0.09339	114.665	18.66	0.14	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.75320	13.75320	13.53200	13.53200		15.28	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	280.49290	0.28049	365.37590	0.36538	280.493	14.57	0.32	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	321.24440	0.32124	413.37560	0.41338	321.244	14.70	0.35	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	272.03650	0.27204	224.73220	0.22473	272.037	16.89	0.30	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	254.21200	0.25421	210.09650	0.21010	254.212	17.06	0.28	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.77060	13.77060	13.54910	13.54910		15.21	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	216.98540	0.21699	286.84210	0.28684	216.985	14.29	0.26	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	580.11340	0.58011	709.00170	0.70900	580.113	15.29	0.49	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	402.52750	0.40253	333.91630	0.33392	402.528	16.01	0.40	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	60.40250	0.06040	51.85660	0.05186	60.403	20.40	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	43.74410	0.04374	37.98370	0.03798	43.744	21.66	0.05	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.77400	13.77400	13.55250	13.55250		15.21	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			13.80180	13.80180	13.57970	13.57970		15.28	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	140.88100	0.14088	189.23880	0.18924	140.881	14.09	0.18	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			13.82260	13.82260	13.60020	13.60020		15.28	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.82440	13.82440	13.60190	13.60190		15.29	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	242.90270	0.24290	313.25940	0.31326	242.903	14.33	0.26	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	426.47570	0.42648	360.20600	0.36021	426.476	16.21	0.39	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.84690	13.84690	13.62410	13.62410		15.38	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.87290	13.87290	13.64980	13.64980		15.39	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	264.41050	0.26441	334.73940	0.33474	264.410	14.37	0.26	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	449.30510	0.44931	384.81030	0.38481	449.305	16.41	0.39	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.90410	13.90410	13.68060	13.68060		15.46	0.00	55,616.40	4	5,900.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	5.41540	0.00542	5.84470	0.00584	5.415	15.78	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	43.12280	0.04312	57.69700	0.05770	43.123	13.92	0.06	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	74.37230	0.07437	98.88390	0.09888	74.372	13.97	0.10	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	137.16260	0.13716	180.41250	0.18041	137.163	14.04	0.16	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	911.80040	0.91180	788.85350	0.78885	911.800	14.87	0.63	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	462.43510	0.46244	563.56540	0.56357	462.435	14.88	0.37	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	610.89530	0.61090	728.64150	0.72864	610.895	15.26	0.44	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	672.66730	0.67267	797.08610	0.79709	672.667	15.41	0.46	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	553.92830	0.55393	476.59450	0.47659	553.928	16.06	0.44	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	498.76490	0.49876	429.52910	0.42953	498.765	16.32	0.41	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	380.40570	0.38041	328.79660	0.32880	380.406	17.08	0.32	0.00	0	17,981.00

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 18/03/2019	Foreign Exchange Future	15.45	Call	289.91650	0.28992	247.59430	0.24759	289.917	17.82	0.26	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	275.24970	0.27525	235.00860	0.23501	275.250	17.93	0.25	0.00	0	721.00
\$ / R	On 27/03/2019	Any day expiry			13.91970	13.91970	13.69590	13.69590		15.48	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			13.92310	13.92310	13.69940	13.69940		15.48	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	285.15330	0.28515	354.80660	0.35481	285.153	14.42	0.26	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	470.06780	0.47007	407.04390	0.40704	470.068	16.61	0.38	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			13.93010	13.93010	13.70620	13.70620		15.54	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.97880	13.97880	13.75390	13.75390		15.61	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	305.88710	0.30589	375.04820	0.37505	305.887	14.47	0.26	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	992.62230	0.99262	869.38530	0.86939	992.622	14.93	0.63	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	489.97010	0.48997	427.20990	0.42721	489.970	16.80	0.37	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			14.03320	14.03320	13.80610	13.80610		15.68	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	324.95110	0.32495	394.67180	0.39467	324.951	14.53	0.26	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	508.01180	0.50801	445.76780	0.44577	508.012	16.99	0.36	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			14.03850	14.03850	13.81110	13.81110		15.67	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.05780	14.05780	13.82970	13.82970		15.68	0.00	0.00	0	15,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.60160	0.00960	9.86450	0.00986	9.602	13.57	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	132.40870	0.13241	176.20740	0.17621	132.409	13.70	0.14	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	254.79410	0.25479	314.12900	0.31413	254.794	14.37	0.22	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	325.81140	0.32581	395.45280	0.39545	325.811	14.52	0.26	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	419.84670	0.41985	504.52290	0.50452	419.847	14.69	0.31	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	704.36360	0.70436	821.31160	0.82131	704.364	15.39	0.43	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	732.28570	0.73229	851.53960	0.85154	732.286	15.45	0.44	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	651.20380	0.65120	571.76780	0.57177	651.204	16.37	0.44	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	581.88600	0.58189	511.60130	0.51160	581.886	16.69	0.40	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	418.77880	0.41878	365.87800	0.36588	418.779	17.69	0.30	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	405.46660	0.40547	354.11760	0.35412	405.467	17.77	0.29	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	373.39080	0.37339	325.81430	0.32581	373.391	17.97	0.27	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	353.62300	0.35362	308.39140	0.30839	353.623	18.11	0.26	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.08240	14.08240	13.85330	13.85330		15.73	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	340.51190	0.34051	410.62270	0.41062	340.512	14.56	0.26	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	521.32550	0.52133	459.56480	0.45956	521.326	17.14	0.36	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			14.08770	14.08770	13.85830	13.85830		15.72	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.09120	14.09120	13.86170	13.86170		15.73	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	518.44800	0.51845	617.77090	0.61777	518.448	14.88	0.35	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	306.48620	0.30649	267.84530	0.26785	306.486	18.64	0.23	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.14110	14.14110	13.91030	13.91030		15.81	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	358.63010	0.35863	429.04260	0.42904	358.630	14.63	0.26	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	542.85670	0.54286	480.96360	0.48096	542.857	17.33	0.35	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			14.14300	14.14300	13.91220	13.91220		15.82	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			14.19650	14.19650	13.96570	13.96570		15.96	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	375.93380	0.37593	445.94790	0.44595	375.934	14.73	0.26	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	560.36180	0.56036	498.04110	0.49804	560.362	17.57	0.35	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			14.20200	14.20200	13.97130	13.97130		15.95	0.00	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 16/09/2019	Foreign Exchange Future			14.22780	14.22780		13.99710	13.99710		16.04	0.00	0.00	0	0.00
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future			17.55990	0.01756		19.01690	0.01902	17.560	13.38	0.02	0.00	0	1,000.00
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future			214.60040	0.21460		279.23120	0.27923	214.600	13.92	0.17	0.00	0	1,000.00
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future			518.60720	0.51861		461.37350	0.46137	518.607	17.96	0.32	0.00	0	1,000.00
\$ / R			On 30/09/2019	Any day expiry			14.25370	14.25370		14.02300	14.02300		16.07	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/09/2019	Any day expiry			391.40390	0.39140		460.99130	0.46099	391.404	14.80	0.26	0.00	0	500.00
\$ / R	15.68	Call	On 30/09/2019	Any day expiry			582.03280	0.58203		519.57740	0.51958	582.033	17.75	0.35	0.00	0	500.00
\$ / R			On 02/10/2019	Any day expiry			14.25730	14.25730		14.02670	14.02670		16.08	0.00	0.00	0	55.00
\$ / R			On 31/10/2019	Any day expiry			14.31080	14.31080		14.08020	14.08020		16.18	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/10/2019	Any day expiry			406.82290	0.40682		475.30880	0.47531	406.823	14.88	0.26	0.00	0	500.00
\$ / R	15.87	Call	On 31/10/2019	Any day expiry			597.08760	0.59709		535.80550	0.53581	597.088	17.95	0.34	0.00	0	500.00
\$ / R			On 29/11/2019	Any day expiry			14.36430	14.36430		14.13380	14.13380		16.28	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 29/11/2019	Any day expiry			419.26360	0.41926		487.46180	0.48746	419.264	14.92	0.25	0.00	0	500.00
\$ / R	16.03	Call	On 29/11/2019	Any day expiry			614.61540	0.61462		553.68990	0.55369	614.615	18.11	0.34	0.00	0	500.00
\$ / R			On 02/12/2019	Any day expiry			14.36990	14.36990		14.13930	14.13930		16.27	0.00	0.00	0	55.00
\$ / R			On 13/12/2019	Foreign Exchange Future			14.39020	14.39020		14.15970	14.15970		16.34	0.00	0.00	0	0.00
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future			196.59040	0.19659		168.47350	0.16847	196.590	21.44	0.12	0.00	0	2,000.00
\$ / R			On 31/12/2019	Any day expiry			14.42340	14.42340		14.19290	14.19290		16.36	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 31/12/2019	Any day expiry			431.50270	0.43150		499.22080	0.49922	431.503	14.96	0.25	0.00	0	500.00
\$ / R	16.21	Call	On 31/12/2019	Any day expiry			631.87990	0.63188		571.75590	0.57176	631.880	18.26	0.34	0.00	0	500.00
\$ / R			On 02/01/2020	Any day expiry			14.42710	14.42710		14.19660	14.19660		16.41	0.00	0.00	0	55.00
\$ / R			On 31/01/2020	Any day expiry			14.48050	14.48050		14.25020	14.25020		16.48	0.00	0.00	0	55.00
\$ / R			On 02/03/2020	Any day expiry			14.53770	14.53770		14.30740	14.30740		16.54	0.00	0.00	0	55.00
\$ / R			On 02/04/2020	Any day expiry			14.59490	14.59490		14.36470	14.36470		16.60	0.00	0.00	0	55.00
\$ / R			On 29/04/2020	Any day expiry			14.64470	14.64470		14.41450	14.41450		16.65	0.00	0.00	0	55.00
\$ / R			On 02/06/2020	Any day expiry			14.70740	14.70740		14.47730	14.47730		16.69	0.00	0.00	0	1,055.00
\$ / R			On 12/06/2020	Foreign Exchange Future			14.72590	14.72590		14.49580	14.49580		16.74	0.00	0.00	0	0.00
\$ / R			On 28/07/2020	Any day expiry			14.81320	14.81320		14.58400	14.58400		16.79	0.00	0.00	0	84,000.00
\$ / R			On 14/09/2020	Foreign Exchange Future			14.92550	14.92550		14.69180	14.69180		16.97	0.00	0.00	0	0.00
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future			13.58750	13.58750		13.37030	13.37030		14.88	0.00	67,937.50	5	335.00
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future			13.74100	13.74100		13.52010	13.52010		15.30	0.00	0.00	0	15.00
\$ / R MAXI			On 18/03/2019	Foreign Exchange Future			13.90410	13.90410		13.68060	13.68060		15.46	0.00	0.00	0	5.00
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future			14.05780	14.05780		13.82970	13.82970		15.68	0.00	0.00	0	0.00
£ / R			On 17/09/2018	Foreign Exchange Future			17.70740	17.70740		17.48670	17.48670		13.95	0.00	177,074.00	10	226,564.00
£ / R			On 14/12/2018	Foreign Exchange Future			17.97870	17.97870		17.75340	17.75340		14.24	0.00	53,936.10	3	9,525.00
£ / R			On 18/03/2019	Foreign Exchange Future			18.27800	18.27800		18.04900	18.04900		15.09	0.00	0.00	0	4,932.00
£ / R			On 14/06/2019	Foreign Exchange Future			18.56150	18.56150		18.32710	18.32710		15.83	0.00	0.00	0	6,156.00
¥ / R			On 17/09/2018	Foreign Exchange Future			0.12077	0.12077		0.11900	0.11900		20.86	0.00	0.00	0	115.00
¥ / R			On 14/12/2018	Foreign Exchange Future			0.12294	0.12294		0.12112	0.12112		18.11	0.00	0.00	0	0.00
¥ / R			On 18/03/2019	Foreign Exchange Future			0.12539	0.12539		0.12354	0.12354		20.47	0.00	0.00	0	0.00
¥ / R			On 14/06/2019	Foreign Exchange Future			0.12773	0.12773		0.12582	0.12582		20.28	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 31/07/2018	Any day expiry			15.68750		15.68750		15.48300	15.48300		13.76	0.00	0.00	0	33.00
€ / R	On 07/09/2018	Any day expiry			15.80800		15.80800		15.60230	15.60230		13.96	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			15.82070		15.82070		15.61480	15.61480		13.91	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.83990		15.83990		15.63380	15.63380		14.00	0.00	1,504,790.50	95	133,624.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	3.66800		0.00367		4.20710	0.00421	3.668	17.11	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	11.18060		0.01118		15.95990	0.01596	11.181	14.19	0.03	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	363.70270		0.36370		483.88210	0.48388	363.703	14.00	0.49	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	109.62250		0.10962		80.50180	0.08050	109.623	15.87	0.20	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	3.78140		0.00378		3.56280	0.00356	3.781	21.40	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			15.86550		15.86550		15.65940	15.65940		14.00	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.13030		16.13030		15.91900	15.91900		14.30	0.00	8,129,671.20	504	27,486.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.45550		16.45550		16.24010	16.24010		14.48	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.76730		16.76730		16.54500	16.54500		14.69	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.93000		95.93000		95.70000	95.70000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.95000		92.95000		92.70000	92.70000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.70000		91.70000		91.44000	91.44000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.84000		93.84000		93.59000	93.59000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.60000		97.60000		97.35000	97.35000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.15000		96.15000		95.91000	95.91000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.20000		98.20000		97.96000	97.96000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.61000		103.61000		103.37000	103.37000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			103.95000		103.95000		103.70000	103.70000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			97.51000		97.51000		97.24000	97.24000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			104.63000		104.63000		104.37000	104.37000			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		102.23000	102.23000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.58000		99.58000		99.57000	99.57000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.02000		102.02000		101.99000	101.99000			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			98.90000		98.90000		98.90000	98.90000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.32000		99.32000		99.30000	99.30000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.76000		99.76000		99.73000	99.73000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.96000		101.96000		101.92000	101.92000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.96000		102.96000		102.90000	102.90000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			99.06000		99.06000		98.98000	98.98000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			102.70000		102.70000		102.60000	102.60000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.66000		96.66000		96.53000	96.53000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.91000		95.91000		95.78000	95.78000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.13000		95.13000		95.00000	95.00000			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
5Y STND	On 21/09/2021	Interest Rate Swap	95.34000		95.34000		95.20000	95.20000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.56000		97.56000		97.41000	97.41000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.71000		97.71000		97.56000	97.56000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.94000		98.94000		98.77000	98.77000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.87000		102.87000		102.69000	102.69000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.14000		104.14000		103.95000	103.95000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.57000		97.57000		97.37000	97.37000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.60000		103.60000		103.40000	103.40000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	585.37300		585.37300		586.31300	586.31300			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	595.82000		595.82000		596.77500	596.77500			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	607.36200		607.36200		608.34100	608.34100			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	617.56400		617.56400		618.55400	618.55400			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	682.07200		682.07200		684.09500	684.09500			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	694.24400		694.24400		696.30300	696.30300			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	707.69300		707.69300		709.79700	709.79700			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	719.58100		719.58100		721.71300	721.71300			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	619.15700		619.15700		621.20100	621.20100			0.00	0.00	0	449.00
ALBI	On 01/11/2018	Index Future	630.20700		630.20700		632.28600	632.28600			0.00	0.00	0	456.00
ALBI	On 07/02/2019	Index Future	642.41500		642.41500		644.53900	644.53900			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	653.20600		653.20600		655.36000	655.36000			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.97180		9.97180		9.86490	9.86490		10.90	0.00	0.00	0	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.08780		10.08780		9.97870	9.97870		11.15	0.00	0.00	0	11,416.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.21560		10.21560		10.10510	10.10510		11.94	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.33950		10.33950		10.22680	10.22680		12.71	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.39530		10.39530		10.25400	10.25400		12.34	0.00	0.00	0	845.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.53580		10.53580		10.39240	10.39240		13.15	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	440.86470		440.86470		277.59640	277.59640			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.63220		13.63220		13.43960	13.43960		13.39	0.00	0.00	0	1,575.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.89650		13.89650		13.69760	13.69760		13.78	0.00	0.00	0	400.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.19130		14.19130		13.99030	13.99030		14.16	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.47390		14.47390		14.26660	14.26660		14.48	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.99760		1.99760		1.97820	1.97820		12.34	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.01590		2.01590		1.99600	1.99600		12.44	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.03530		2.03530		2.01490	2.01490		13.41	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.05360		2.05360		2.03250	2.03250		14.03	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		2.12830	2.12830		2.09930	2.09930		13.08	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.16890	2.16890		2.13840	2.13840		12.97	0.00	0.00	0	15.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.21310	2.21310		2.18260	2.18260		13.80	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.25560	2.25560		2.22430	2.22430		14.55	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		10.78184	78.73015		10.73275	79.02680			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future		10.89380	76.34688		10.84298	76.64874			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.02120	77.82571		10.96828	78.13401			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.12830	75.34281		11.07375	75.65554			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		10.99644	81.47783		10.95236	81.78209			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future		11.10507	78.67184		11.05942	78.98149			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.22444	80.19548		11.17696	80.51168			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.32986	77.28198		11.28088	77.60283			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		614.79100	614.79100		616.90600	616.90600			0.00	252,064,310.00	41	436.00
GOVI	On 01/11/2018	GOVI		625.76200	625.76200		627.91500	627.91500			0.00	256,562,420.00	41	41.00
GOVI	On 07/02/2019	GOVI		637.88500	637.88500		640.08400	640.08400			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		648.59900	648.59900		650.82900	650.82900			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.73240	1.73240		1.70470	1.70470		15.28	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.75460	1.75460		1.72630	1.72630		15.19	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.77800	1.77800		1.74920	1.74920		15.63	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.79980	1.79980		1.77040	1.77040		15.66	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		130.09520	130.09520		130.07864	130.07864			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		132.44762	132.44762		132.43061	132.43061			0.00	0.00	0	21.00
I2025	On 07/02/2019	Bond Future		133.62370	133.62370		133.60766	133.60766			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.89200	135.89200		135.87410	135.87410			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

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
I2029	On 02/08/2018	Bond Future	99.50950		99.50950		99.49684	99.49684			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future	100.25926		100.25926		100.24625	100.24625			0.00	0.00	0	1,370.00
I2029	On 07/02/2019	Bond Future	102.21950		102.21950		102.20716	102.20716			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.88411		102.88411		102.87035	102.87035			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	102.54029		102.54029		102.52726	102.52726			0.00	0.00	0	9,076.00
I2033	On 01/11/2018	Bond Future	103.27352		103.27352		103.26001	103.26001			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	105.29269		105.29269		105.27985	105.27985			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.93668		105.93668		105.92251	105.92251			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	121.55808		121.55808		121.54222	121.54222			0.00	0.00	0	2,841.00
I2038	On 01/11/2018	Bond Future	123.75611		123.75611		123.73986	123.73986			0.00	0.00	0	6,813.00
I2038	On 07/02/2019	Bond Future	124.58562		124.58562		124.57027	124.57027			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	126.70041		126.70041		126.68333	126.68333			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	115.38947		115.38947		115.37432	115.37432			0.00	105,004,417.70	910	8,628.00
I2046	On 01/11/2018	Bond Future	115.82676		115.82676		115.81131	115.81131			0.00	105,402,351.60	910	4,965.00
I2046	On 07/02/2019	Bond Future	118.09125		118.09125		118.07660	118.07660			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	118.41361		118.41361		118.39722	118.39722			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	119.92407		119.92407		119.90834	119.90834			0.00	0.00	0	5,204.00
I2050	On 01/11/2018	Bond Future	122.09258		122.09258		122.07651	122.07651			0.00	0.00	0	4,697.00
I2050	On 07/02/2019	Bond Future	122.70823		122.70823		122.69308	122.69308			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	124.79128		124.79128		124.77431	124.77431			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	249.42700		249.42700		249.53000	249.53000			0.00	1,032,627,780.00	414	833.00
IGOV	On 01/11/2018	Index Future	253.93700		253.93700		254.04200	254.04200			0.00	1,051,299,180.00	414	626.00
IGOV	On 07/02/2019	Index Future	258.90200		258.90200		259.01100	259.01100			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	263.29800		263.29800		263.40600	263.40600			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13370		0.13370		0.13160	0.13160			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.13310		0.13310		0.13110	0.13110			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.13240		0.13240		0.13060	0.13060			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
KES / R	On 14/06/2019	Foreign Exchange Future			0.13200		0.13200		0.13000	0.13000			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.65120		1.65120		1.63950	1.63950		12.22	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.67560		1.67560		1.66340	1.66340		12.71	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.70200		1.70200		1.68960	1.68960		13.33	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.72710		1.72710		1.71430	1.71430		14.26	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.13950		9.13950		9.06780	9.06780		12.47	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.24570		9.24570		9.17230	9.17230		12.70	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.36380		9.36380		9.28970	9.28970		13.48	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.47790		9.47790		9.40160	9.40160		14.25	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.30630		1.30630		1.29310	1.29310			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.31220		1.31220		1.30340	1.30340			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31870		1.31870		1.31340	1.31340			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32470		1.32470		1.32210	1.32210			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.30320		1.30320		1.30790	1.30790			0.00	2,606.40	2	4.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16580		1.16580		1.16930	1.16930			0.00	17,487.00	15	180.00
R186	On 02/08/2018	Bond Future			8.73513		111.65492		8.68549	111.96547		7.56	0.00	13,845,210.08	124	85,054.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.92	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	15.00000		0.01500		30.02000	0.03002	15.000	7.11	0.03	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	706.68000		0.70668		903.86000	0.90386	706.680	7.56	0.53	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.75	Put	613.88000		0.61388		500.51000	0.50051	613.880	7.56	0.47	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.90	Put	277.33000		0.27733		220.43000	0.22043	277.330	7.69	0.27	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.80184		113.64744		8.74994	113.96345		7.36	0.00	42,049,552.80	370	23,199.00
R186	On 01/11/2018	Bond Future	7.96	Call	208.31000		0.20831		248.55000	0.24855	208.310	6.72	0.11	183,654.00	15	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	901.35000		0.90135		1,015.35000	1.01535	901.350	7.16	0.32	552,843.00	15	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,012.49000		1.01249		921.77000	0.92177	1,012.490	7.69	0.32	553,064.61	15	5,000.00
R186	On 07/02/2019	Bond Future			8.87744		110.54381		8.82278	110.86673		7.75	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.94382		112.40009		8.88691	112.72741		7.90	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			296.71564		296.71564		297.37456	297.37456			0.00	0.00	0	1,273.00
R197	On 01/11/2018	Bond Future			302.08100		302.08100		302.75147	302.75147			0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future			300.63079		300.63079		301.31719	301.31719			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			305.73384		305.73384		306.42838	306.42838			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

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
R202	On 02/08/2018	Bond Future			232.78257		232.78257		232.75296	232.75296			0.00	1,329,421,257.27	5,711	12,968.00
R202	On 01/11/2018	Bond Future			236.99197		236.99197		236.96135	236.96135			0.00	1,353,461,140.67	5,711	9,411.00
R202	On 07/02/2019	Bond Future			237.71810		237.71810		237.68924	237.68924			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			241.75356		241.75356		241.72137	241.72137			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			8.14415		101.88269		8.09930	102.04957		4.02	0.00	0.00	0	26,307.00
R2023	On 01/11/2018	Bond Future			8.20940		99.77493		8.16149	99.94465		4.06	0.00	24,943,732.50	250	20,174.00
R2023	On 07/02/2019	Bond Future			8.28836		101.70768		8.23641	101.88142		4.16	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.34980		99.48787		8.29450	99.66362		4.52	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			9.11996		92.27964		9.07040	92.60992		10.23	0.00	1,476,474.24	16	43,401.00
R2030	On 02/08/2018	Bond Future	8.51	Call	5.27000		0.00527		11.71000	0.01171	5.270	9.55	0.01	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	235.74000		0.23574		341.36000	0.34136	235.740	10.13	0.23	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	95.51000		0.09551		76.96000	0.07696	95.510	10.98	0.10	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.18265		93.92645		9.13135	94.26247		10.02	0.00	0.00	0	23,053.00
R2030	On 07/02/2019	Bond Future			9.25351		91.73654		9.20006	92.07977		10.55	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future			9.31773		93.27693		9.26258	93.62505		10.99	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			9.31526		94.75330		9.27074	95.07444		10.98	0.00	4,737,665.00	50	30,658.00
R2032	On 01/11/2018	Bond Future			9.38209		92.28926		9.33606	92.61609		11.24	0.00	0.00	0	14,659.00
R2032	On 07/02/2019	Bond Future			9.45634		94.07689		9.40851	94.41067		11.35	0.00	0.00	0	0.00
R2032	On 02/05/2019	Bond Future			9.51950		91.50116		9.47026	91.83968		12.43	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			9.46510		98.95988		9.42058	99.31613		11.65	0.00	2,869,836.52	29	60,918.00
R2035	On 01/11/2018	Bond Future			9.53259		96.23003		9.48664	96.59254		11.96	0.00	0.00	0	36,299.00
R2035	On 07/02/2019	Bond Future			9.60882		98.09408		9.56112	98.46436		12.11	0.00	0.00	0	0.00
R2035	On 02/05/2019	Bond Future			9.66964		95.24340		9.62064	95.61891		13.33	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			9.53489		91.24513		9.48537	91.64363		12.78	0.00	6,752,139.62	74	48,709.00
R2037	On 01/11/2018	Bond Future			9.59747		92.87347		9.54645	93.27895		12.55	0.00	0.00	0	27,080.00
R2037	On 07/02/2019	Bond Future			9.66762		90.41254		9.61477	90.82659		13.32	0.00	0.00	0	0.00
R2037	On 02/05/2019	Bond Future			9.73018		91.93070		9.67589	92.35088		14.01	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			6.64066		101.48884		6.63663	101.49032		0.17	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

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
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			9.60984		94.66637		9.56535	95.05120		13.25	0.00	0.00	0	20,832.00
R2040	On 01/11/2018	Bond Future			9.67220		96.35572		9.62637	96.74739		13.03	0.00	0.00	0	10,945.00
R2040	On 01/11/2018	Bond Future	8.50	Call	87.40000		0.08740		106.32000	0.10632	87.400	11.12	0.04	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	828.73000		0.82873		932.11000	0.93211	828.730	12.40	0.23	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,073.77000		1.07377		1,196.90000	1.19690	1,073.770	12.59	0.28	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,334.95000		3.33495		3,577.73000	3.57773	3,334.950	13.48	0.58	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.74202		93.71166		9.69458	94.11153		13.87	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future			9.80413		95.28518		9.75542	95.69097		14.64	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			9.64453		91.72902		9.60001	92.12035		13.94	0.00	339,397,374.00	3,700	23,185.00
R2044	On 01/11/2018	Bond Future			9.70482		93.36605		9.65901	93.76420		13.73	0.00	345,454,385.00	3,700	24,488.00
R2044	On 07/02/2019	Bond Future			9.77221		90.78936		9.72482	91.19593		14.63	0.00	0.00	0	0.00
R2044	On 02/05/2019	Bond Future			9.83202		92.31383		9.78341	92.72631		15.45	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			9.63426		95.18264		9.59472	95.53991		13.80	0.00	790,015,912.00	8,300	76,267.00
R2048	On 01/11/2018	Bond Future			9.69578		92.44867		9.65507	92.81226		14.24	0.00	767,323,961.00	8,300	88,308.00
R2048	On 07/02/2019	Bond Future			9.76476		94.23956		9.72265	94.61071		14.48	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			9.81965		91.38738		9.77648	91.76402		16.04	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			7.44078		100.19031		7.38970	100.25870		0.81	0.00	0.00	0	20,062.00
R207	On 01/11/2018	Bond Future			7.47520		101.97824		7.41311	102.04775		0.73	0.00	0.00	0	1,678.00
R207	On 07/02/2019	Bond Future			7.52798		100.30867		7.44622	100.38025		0.73	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			7.60418		101.99314		7.49556	102.06502		0.73	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			7.73867		100.03924		7.68843	100.15591		1.92	0.00	0.00	0	14,964.00
R208	On 01/11/2018	Bond Future			7.79705		98.42499		7.74113	98.54365		2.01	0.00	0.00	0	14,364.00
R208	On 07/02/2019	Bond Future			7.87138		100.33150		7.80740	100.45319		2.03	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			7.93732		98.61645		7.86552	98.73926		2.31	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			9.44418		75.00268		9.39459	75.33867		13.27	0.00	2,250,080.40	30	89,848.00
R209	On 02/08/2018	Bond Future	8.46	Call	0.02000		0.00002		0.08000	0.00008	0.020	11.89	0.00	129.90	17	5,000.00

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
R209	On 02/08/2018	Bond Future	8.49	Call	0.04000	0.00004	0.13000	0.00013	0.040	11.90	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	4,334.14000	4.33414	4,006.14000	4.00614	4,334.140	12.51	0.99	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	30.44000	0.03044	54.98000	0.05498	30.440	12.80	0.04	51,832.78	17	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,834.63000	1.83463	1,600.43000	1.60043	1,834.630	13.21	0.79	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	844.25000	0.84425	710.64000	0.71064	844.250	13.57	0.51	657,668.40	17	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,726.50000	1.72650	2,010.99000	2.01099	1,726.500	14.04	0.76	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	8.84000	0.00884	7.52000	0.00752	8.840	15.28	0.01	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	0.01000	0.00001	0.01000	0.00001	0.010	15.36	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.50377	73.19350	9.45274	73.53534		13.61	0.00	0.00	0	89,063.00
R209	On 01/11/2018	Bond Future	8.89	Call	557.68000	0.55768	639.35000	0.63935	557.680	12.49	0.21	76,512.77	5	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,629.86000	2.62986	2,842.60000	2.84260	2,629.860	13.81	0.58	213,655.08	5	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,005.87000	1.00587	923.52000	0.92352	1,005.870	14.44	0.28	101,590.83	5	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	973.81000	0.97381	893.75000	0.89375	973.810	14.48	0.27	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.56946	74.61119	9.51671	74.96023		13.79	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future			9.62497	72.71600	9.57087	73.07024		15.10	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			184.88417	184.88417	185.01617	185.01617			0.00	0.00	0	1,480.00
R210	On 01/11/2018	Bond Future			185.72721	185.72721	185.86147	185.86147			0.00	0.00	0	949.00
R210	On 07/02/2019	Bond Future			189.35836	189.35836	189.49689	189.49689			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			190.02252	190.02252	190.16128	190.16128			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			153.34536	153.34536	153.32720	153.32720			0.00	0.00	0	4,307.00
R212	On 01/11/2018	Bond Future			156.11825	156.11825	156.09957	156.09957			0.00	0.00	0	1,526.00
R212	On 07/02/2019	Bond Future			157.01682	157.01682	156.99927	156.99927			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			159.68217	159.68217	159.66250	159.66250			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			9.21966	86.71641	9.17007	87.04031		10.77	0.00	0.00	0	28,004.00
R213	On 01/11/2018	Bond Future			9.28465	84.71793	9.23340	85.04750		11.02	0.00	0.00	0	18,903.00
R213	On 07/02/2019	Bond Future			9.35836	86.35898	9.30508	86.69560		11.16	0.00	0.00	0	0.00
R213	On 02/05/2019	Bond Future			9.41703	84.26153	9.36220	84.60300		12.11	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			9.59912	74.42397	9.55456	74.73890		14.15	0.00	29,769,588.00	400	23,670.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 01/11/2018	Bond Future	9.65982		72.45937		9.61399	72.77983		14.53	0.00	28,983,748.00	400	18,322.00
R214	On 07/02/2019	Bond Future	9.72786		73.86297		9.68049	74.19020		14.73	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.78198		71.80904		9.73346	72.14108		16.20	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	9.91590		9.91590		9.80130	9.80130		12.26	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.05140		10.05140		9.93410	9.93410		12.55	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.19890		10.19890		10.08030	10.08030		13.07	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.33900		10.33900		10.21770	10.21770		13.58	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.75010		2.75010		2.71050	2.71050		20.24	0.00	0.00	0	12,975.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.67210		2.67210		2.63350	2.63350		19.75	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.59060		2.59060		2.55210	2.55210		19.05	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.51590		2.51590		2.47990	2.47990		18.68	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.32790		1.32790		1.28540	1.28540			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.28190		1.28190		1.23950	1.23950			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.23590		1.23590		1.19540	1.19540			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.19790		1.19790		1.15920	1.15920			0.00	0.00	0	0.00
Total for Derivatives :												8,533,913,541.42	90,229	5 873 907.00
Grand Total:												8,533,913,541.42	90,229	5 873 907.00