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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/07/2018

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 24/07/2018	Any day expiry	13.32480	13.32480		13.50270	13.50270		17.26	0.00	26,649,600.00	2,000	0.00
\$ / R	On 25/07/2018	Any day expiry	13.30720	13.30720		13.50270	13.50270		16.83	0.00	0.00	0	20,570.00
\$ / R	On 27/07/2018	Any day expiry	13.30720	13.30720		13.50450	13.50450		16.19	0.00	0.00	0	1,204.00
\$ / R	On 27/07/2018	Any day expiry	13.40	Put	138.36790	0.13837	50.93090	0.05093	138.368	17.38	0.67	0.00	20,000.00
\$ / R	On 31/07/2018	Any day expiry	13.31430	13.31430		13.51160	13.51160		14.85	0.00	0.00	0	3,262.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	23.24020	0.02324	9.19270	0.00919	23.240	16.57	0.15	0.00	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	47.34530	0.04735	123.59060	0.12359	47.345	15.88	0.27	0.00	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	495.62230	0.49562	322.60360	0.32260	495.622	17.42	0.93	0.00	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	0.01220	0.00001	0.02450	0.00002	0.012	32.94	0.00	0.00	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.04030	0.00004	0.01640	0.00002	0.040	41.40	0.00	0.00	500.00
\$ / R	On 02/08/2018	Any day expiry	13.31790	13.31790		13.51520	13.51520		15.12	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry	13.32650	13.32650		13.52400	13.52400		15.04	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	1.65700	0.00166	0.91750	0.00092	1.657	17.51	0.01	0.00	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	560.29910	0.56030	395.45620	0.39546	560.299	17.06	0.88	0.00	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	0.08020	0.00008	0.10970	0.00011	0.080	29.34	0.00	0.00	1,880.00
\$ / R	On 13/08/2018	Any day expiry	13.33690	13.33690		13.53460	13.53460		14.86	0.00	0.00	0	70.00

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 15/08/2018	Any day expiry			13.34040	13.34040		13.53810	13.53810	14.98	0.00	0.00	0	4,144.00
\$ / R	13.43	Put	On 15/08/2018	Any day expiry	248.29920	0.24830	150.22440	0.15022	248.299	15.28	0.56	0.00	0	106.00		
\$ / R	13.55	Call	On 15/08/2018	Any day expiry	118.92500	0.11893	197.75200	0.19775	118.925	15.73	0.35	0.00	0	106.00		
\$ / R			On 20/08/2018	Any day expiry	13.34910	13.34910	13.54690	13.54690		14.88	0.00	0.00	0	600.00		
\$ / R			On 31/08/2018	Any day expiry	13.36820	13.36820	13.56620	13.56620		14.96	0.00	0.00	0	3,299.00		
\$ / R	13.00	Put	On 31/08/2018	Any day expiry	105.29690	0.10530	61.84260	0.06184	105.297	14.55	0.27	0.00	0	500.00		
\$ / R	13.65	Call	On 31/08/2018	Any day expiry	158.07630	0.15808	232.22360	0.23222	158.076	15.90	0.35	0.00	0	500.00		
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	552.38710	0.55239	413.91250	0.41391	552.387	16.37	0.72	0.00	0	1,000.00		
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	1.14710	0.00115	1.89560	0.00190	1.147	21.18	0.00	0.00	0	500.00		
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	1.13840	0.00114	1.16470	0.00116	1.138	24.41	0.00	0.00	0	500.00		
\$ / R			On 03/09/2018	Any day expiry	13.37340	13.37340	13.57150	13.57150		14.79	0.00	0.00	0	197.00		
\$ / R			On 13/09/2018	Any day expiry	13.39080	13.39080	13.58910	13.58910		15.01	0.00	0.00	0	0.00		
\$ / R	13.30	Put	On 13/09/2018	Any day expiry	252.95510	0.25296	175.37330	0.17537	252.955	14.88	0.44	0.00	0	747.00		
\$ / R			On 17/09/2018	Foreign Exchange Future	13.39780	13.39780	13.59610	13.59610		14.94	0.00	561,019,477.20	41,874	470,937.00		
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	2.54300	0.00254	2.02350	0.00202	2.543	16.91	0.01	0.00	0	5,200.00		
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	2.63660	0.00264	2.08890	0.00209	2.637	16.82	0.01	0.00	0	45,000.00		
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	3.16490	0.00316	2.45330	0.00245	3.165	16.35	0.01	0.00	0	2,000.00		
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	4.18800	0.00419	3.14040	0.00314	4.188	15.66	0.01	0.00	0	93,314.00		
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	5.06980	0.00507	3.71810	0.00372	5.070	15.20	0.02	0.00	0	48,200.00		
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	5.58590	0.00559	4.05120	0.00405	5.586	14.97	0.02	0.00	0	3,000.00		
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	6.80100	0.00680	4.82370	0.00482	6.801	14.51	0.02	0.00	0	13,300.00		
\$ / R	12.25	Put	On 17/09/2018	Foreign Exchange Future	15.64200	0.01564	7.61230	0.00761	15.642	14.23	0.05	0.00	0	40,000.00		
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	1,163.44200	1.16344	1,353.71230	1.35371	1,163.442	14.23	0.95	0.00	0	500.00		
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	18.57220	0.01857	9.31110	0.00931	18.572	14.22	0.06	0.00	0	100.00		
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	24.21340	0.02421	12.69300	0.01269	24.213	14.21	0.07	0.00	0	60,000.00		
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	933.08550	0.93309	1,115.75000	1.11575	933.086	14.18	0.90	0.00	0	4,600.00		
\$ / R	12.50	Put	On 17/09/2018	Foreign Exchange Future	35.28550	0.03529	19.65000	0.01965	35.286	14.18	0.10	0.00	0	44,000.00		
\$ / R	12.58	Put	On 17/09/2018	Foreign Exchange Future	44.73550	0.04474	25.83580	0.02584	44.736	14.17	0.12	0.00	0	8,000.00		
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	48.76380	0.04876	28.52830	0.02853	48.764	14.16	0.13	0.00	0	13,231.00		
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	54.57960	0.05458	32.46480	0.03246	54.580	14.15	0.14	0.00	0	1,550.00		
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	703.55790	0.70356	873.03050	0.87303	703.558	14.16	0.82	0.00	0	5,200.00		
\$ / R	12.80	Call	On 17/09/2018	Foreign Exchange Future	680.24040	0.68024	847.33450	0.84733	680.240	14.19	0.80	0.00	0	50.00		
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	94.49420	0.09449	59.08250	0.05908	94.494	14.26	0.22	0.00	0	750.00		
\$ / R	13.00	Put	On 17/09/2018	Foreign Exchange Future	137.91430	0.13791	89.44330	0.08944	137.914	14.44	0.29	0.00	0	72,000.00		
\$ / R	13.00	Call	On 17/09/2018	Foreign Exchange Future	535.71430	0.53571	685.54330	0.68554	535.714	14.44	0.71	0.00	0	7,500.00		
\$ / R	13.10	Put	On 17/09/2018	Foreign Exchange Future	173.24280	0.17324	115.54220	0.11554	173.243	14.57	0.34	0.00	0	2,500.00		
\$ / R	13.20	Put	On 17/09/2018	Foreign Exchange Future	213.86740	0.21387	146.43330	0.14643	213.867	14.69	0.39	0.00	0	4,000.00		
\$ / R	13.20	Call	On 17/09/2018	Foreign Exchange Future	411.66740	0.41167	542.53330	0.54253	411.667	14.69	0.61	0.00	0	4,000.00		
\$ / R	13.22	Put	On 17/09/2018	Foreign Exchange Future	222.63490	0.22263	153.20800	0.15321	222.635	14.72	0.40	0.00	0	26,000.00		
\$ / R	13.25	Call	On 17/09/2018	Foreign Exchange Future	383.98510	0.38399	509.85090	0.50985	383.985	14.75	0.59	0.00	0	1,250.00		
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	236.18510	0.23619	163.75090	0.16375	236.185	14.75	0.41	0.00	0	74,064.00		
\$ / R	13.50	Call	On 17/09/2018	Foreign Exchange Future	268.34770	0.26835	365.76080	0.36576	268.348	15.21	0.46	0.00	0	2,000.00		
\$ / R	13.60	Put	On 17/09/2018	Foreign Exchange Future	434.80510	0.43481	321.04480	0.32104	434.805	15.49	0.59	0.00	0	4,000.00		
\$ / R	13.60	Call	On 17/09/2018	Foreign Exchange Future	232.60510	0.23261	317.14480	0.31714	232.605	15.49	0.41	0.00	0	26,000.00		

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	13.65	Call	216.41010	0.21641	296.28520	0.29629	216.410	15.62	0.39	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	129.53420	0.12953	181.62330	0.18162	129.534	16.58	0.26	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	731.73420	0.73173	585.52330	0.58552	731.734	16.58	0.74	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	45.24010	0.04524	65.91650	0.06592	45.240	18.35	0.10	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	26.38450	0.02638	42.35310	0.04235	26.384	18.68	0.06	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	3.83870	0.00384	8.56520	0.00857	3.839	19.51	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	3.32220	0.00332	7.63590	0.00764	3.322	19.57	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	2.88640	0.00289	6.48430	0.00648	2.886	19.81	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	2.72980	0.00273	5.08070	0.00508	2.730	20.53	0.01	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.41170	13.41170	13.61010	13.61010		14.94	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.44120	13.44120	13.61540	13.61540		15.11	0.00	0.00	0	4,032.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	151.04790	0.15105	107.34510	0.10735	151.048	14.50	0.28	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	223.46110	0.22346	287.53310	0.28753	223.461	15.96	0.37	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	576.55290	0.57655	465.05970	0.46506	576.553	16.01	0.64	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	7.65900	0.00766	11.72560	0.01173	7.659	20.89	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	3.98900	0.00399	5.46390	0.00546	3.989	21.99	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.49680	13.49680	13.62240	13.62240		15.17	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			13.63560	13.63560	13.64000	13.64000		15.52	0.00	0.00	0	0.00
\$ / R	On 12/10/2018	Any day expiry	13.51	Call	453.35190	0.45335	451.69380	0.45169	453.352	15.28	0.57	0.00	0	5,000.00
\$ / R	On 22/10/2018	Any day expiry			13.77440	13.77440	13.65760	13.65760		15.67	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	169.33310	0.16933	203.18170	0.20318	169.333	14.65	0.27	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	343.64780	0.34365	288.93630	0.28894	343.648	16.27	0.44	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			13.81600	13.81600	13.66280	13.66280		15.82	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.82340	13.82340	13.66980	13.66980		15.78	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.81900	13.81900	13.67330	13.67330		15.81	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	117.97090	0.11797	149.93860	0.14994	117.971	14.41	0.20	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	443.92660	0.44393	511.09780	0.51110	443.927	15.81	0.48	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	410.76710	0.41077	338.18250	0.33818	410.767	16.11	0.48	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	36.93590	0.03694	28.21650	0.02822	36.936	20.89	0.06	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	18.41150	0.01841	14.78220	0.01478	18.412	21.03	0.03	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.81680	13.81680	13.67510	13.67510		15.81	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.80810	13.80810	13.68200	13.68200		15.77	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	13.44740	0.01345	18.40680	0.01841	13.447	15.16	0.03	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	494.95740	0.49496	554.01260	0.55401	494.957	15.91	0.50	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	26.43890	0.02644	22.35320	0.02235	26.439	20.88	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.79070	13.79070	13.69600	13.69600		15.76	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.78420	13.78420	13.70120	13.70120		15.79	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	2.34090	0.00234	3.77760	0.00378	2.341	17.17	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	11.40780	0.01141	15.10290	0.01510	11.408	15.42	0.02	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	782.91740	0.78292	724.13890	0.72414	782.917	14.73	0.71	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.75370	13.75370	13.72570	13.72570		15.65	0.00	0.00	0	3,363.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	175.99960	0.17600	181.24500	0.18125	176.000	14.43	0.24	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	538.02810	0.53803	543.58630	0.54359	538.028	15.75	0.50	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	391.69490	0.39169	370.69490	0.37069	391.695	16.34	0.42	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 30/11/2018	Any day expiry	16.70	Call	46.19660	0.04620	44.05280	0.04405	46.197	20.75	0.07	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	27.65400	0.02765	29.61640	0.02962	27.654	21.43	0.04	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.72970	13.72970	13.74480	13.74480		15.61	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	483.27680	0.48328	468.66480	0.46866	483.277	15.44	0.46	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	113.09920	0.11310	110.75250	0.11075	113.099	19.13	0.14	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.72320	13.72320	13.75010	13.75010		15.53	0.00	78,565,320.00	5,725	64,063.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	19.15710	0.01916	20.17930	0.02018	19.157	15.02	0.04	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	23.28960	0.02329	24.11550	0.02412	23.290	14.86	0.04	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	30.22250	0.03022	30.63690	0.03064	30.223	14.65	0.05	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	35.82240	0.03582	35.85110	0.03585	35.822	14.50	0.06	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	37.04800	0.03705	36.98790	0.03699	37.048	14.47	0.07	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	42.33500	0.04234	41.87210	0.04187	42.335	14.36	0.07	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	49.88050	0.04988	48.81020	0.04881	49.881	14.21	0.09	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	54.08240	0.05408	52.65930	0.05266	54.082	14.14	0.09	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	67.52160	0.06752	63.99830	0.06400	67.522	14.01	0.11	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	85.96710	0.08597	80.89740	0.08090	85.967	14.09	0.14	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,309.16710	1.30917	1,330.99740	1.33100	1,309.167	14.09	0.86	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	109.89090	0.10989	103.93530	0.10394	109.891	14.18	0.16	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	120.26250	0.12026	113.95080	0.11395	120.263	14.21	0.18	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	135.93420	0.13593	129.11270	0.12911	135.934	14.26	0.19	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	203.54930	0.20355	194.81530	0.19482	203.549	14.43	0.26	0.00	0	175,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	926.74930	0.92675	944.91530	0.94492	926.749	14.43	0.74	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	238.62720	0.23863	227.43630	0.22744	238.627	14.59	0.29	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	800.34150	0.80034	814.48160	0.81448	800.341	14.75	0.68	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	285.25730	0.28526	272.18000	0.27218	285.257	14.78	0.33	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	297.68820	0.29769	284.13120	0.28413	297.688	14.82	0.34	23,040,785.80	5,000	27,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	770.88820	0.77089	784.23120	0.78423	770.888	14.82	0.66	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	388.35910	0.38836	371.59010	0.37159	388.359	15.14	0.40	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	413.11140	0.41311	395.54710	0.39555	413.111	15.22	0.41	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	636.31140	0.63631	645.64710	0.64565	636.311	15.22	0.59	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	520.15690	0.52016	499.48380	0.49948	520.157	15.53	0.47	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	525.97720	0.52598	505.01560	0.50502	525.977	15.55	0.48	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	567.55600	0.56756	545.10640	0.54511	567.556	15.69	0.50	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	510.75600	0.51076	515.20640	0.51521	510.756	15.69	0.50	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	573.61550	0.57362	551.05440	0.55105	573.616	15.71	0.50	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	502.90420	0.50290	507.13570	0.50714	502.904	15.73	0.50	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	447.63250	0.44763	450.32170	0.45032	447.633	16.03	0.45	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	430.57560	0.43058	432.78950	0.43279	430.576	16.13	0.44	0.00	0	16,130.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	389.21540	0.38922	390.28470	0.39028	389.215	16.39	0.41	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	333.36950	0.33337	332.92860	0.33293	333.369	16.79	0.36	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	320.76030	0.32076	319.98780	0.31999	320.760	16.89	0.35	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	306.16110	0.30616	305.14350	0.30514	306.161	17.00	0.34	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	270.38820	0.27039	269.14640	0.26915	270.388	17.30	0.30	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	268.30370	0.26830	267.05320	0.26705	268.304	17.32	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	266.23930	0.26624	264.97740	0.26498	266.239	17.34	0.30	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	250.30690	0.25031	248.98130	0.24898	250.307	17.49	0.28	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	240.87430	0.24087	239.51880	0.23952	240.874	17.58	0.27	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	224.85090	0.22485	223.45830	0.22346	224.851	17.75	0.26	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	199.17060	0.19917	197.76230	0.19776	199.171	18.06	0.23	0.00	0	20,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	197.67590	0.19768	196.26940	0.19627	197.676	18.07	0.23	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	185.78500	0.18578	184.76840	0.18477	185.785	18.21	0.22	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	177.10220	0.17710	176.64030	0.17664	177.102	18.30	0.21	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	136.42660	0.13643	135.79280	0.13579	136.427	18.80	0.17	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	114.95120	0.11495	114.28040	0.11428	114.951	19.13	0.14	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.70800	13.70800	13.76230	13.76230		15.51	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	292.76100	0.29276	270.89250	0.27089	292.761	14.74	0.33	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	335.58120	0.33558	311.30360	0.31130	335.581	14.89	0.36	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	264.32440	0.26432	270.89740	0.27090	264.324	17.36	0.29	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	247.08870	0.24709	253.14610	0.25315	247.089	17.52	0.28	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.68620	13.68620	13.77970	13.77970		15.44	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	235.54550	0.23555	208.19930	0.20820	235.545	14.38	0.28	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	625.75870	0.62576	569.06320	0.56906	625.759	15.63	0.51	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	374.99140	0.37499	401.21940	0.40122	374.991	16.42	0.38	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	56.11740	0.05612	60.29900	0.06030	56.117	20.86	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	39.95800	0.03996	43.71910	0.04372	39.958	22.06	0.05	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.68180	13.68180	13.78320	13.78320		15.44	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			13.64700	13.64700	13.81110	13.81110		15.36	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	168.11050	0.16811	133.81130	0.13381	168.110	14.18	0.21	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			13.62870	13.62870	13.83210	13.83210		15.34	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.63040	13.63040	13.83390	13.83390		15.34	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	295.72140	0.29572	234.18750	0.23419	295.721	14.45	0.31	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	360.88630	0.36089	425.57950	0.42558	360.886	16.59	0.35	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.65280	13.65280	13.85660	13.85660		15.36	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.67860	13.67860	13.88290	13.88290		15.43	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	316.73720	0.31674	256.40710	0.25641	316.737	14.46	0.30	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	385.17970	0.38518	448.51690	0.44852	385.180	16.77	0.35	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.70960	13.70960	13.91440	13.91440		15.43	0.00	0.00	0	5,900.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.32640	0.00633	5.61930	0.00562	6.326	15.61	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	54.50960	0.05451	41.14870	0.04115	54.510	13.94	0.08	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	92.09900	0.09210	71.10980	0.07111	92.099	13.98	0.12	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	167.94520	0.16795	131.65230	0.13165	167.945	14.10	0.19	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	796.00700	0.79601	912.36810	0.91237	796.007	15.08	0.59	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	541.62510	0.54163	452.67340	0.45267	541.625	15.10	0.42	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	704.22760	0.70423	600.44030	0.60044	704.228	15.50	0.48	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	771.90970	0.77191	662.01030	0.66201	771.910	15.67	0.51	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	477.95180	0.47795	553.22330	0.55322	477.952	16.36	0.40	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	430.15270	0.43015	498.03020	0.49803	430.153	16.65	0.37	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	328.11870	0.32812	379.73680	0.37974	328.119	17.46	0.29	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	246.64570	0.24665	289.37540	0.28938	246.646	18.11	0.23	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	234.06160	0.23406	274.70960	0.27471	234.062	18.23	0.22	0.00	0	721.00
\$ / R	On 27/03/2019	Any day expiry			13.72510	13.72510	13.93010	13.93010		15.50	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			13.72860	13.72860	13.93360	13.93360		15.51	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	337.71950	0.33772	277.54880	0.27755	337.719	14.50	0.30	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	407.10310	0.40710	469.29710	0.46930	407.103	16.94	0.34	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			13.73550	13.73550	13.94060	13.94060		15.50	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.78370	13.78370	13.98970	13.98970		15.56	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	358.18210	0.35818	298.30950	0.29831	358.182	14.53	0.30	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	876.92330	0.87692	994.04760	0.99405	876.923	15.13	0.59	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	427.87450	0.42787	489.22710	0.48923	427.874	17.10	0.34	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			13.83690	13.83690	14.04490	14.04490		15.62	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	377.24880	0.37725	317.43360	0.31743	377.249	14.58	0.30	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	446.17090	0.44617	507.23310	0.50723	446.171	17.27	0.33	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			13.84210	13.84210	14.05020	14.05020		15.61	0.00	347,337,500.00	25,000	29,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.86100	13.86100	14.06970	14.06970		15.61	0.00	693,050,000.00	50,000	15,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.96810	0.00997	9.19840	0.00920	9.968	13.16	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	165.96460	0.16596	128.55360	0.12855	165.965	13.95	0.16	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	297.95410	0.29795	248.44860	0.24845	297.954	14.42	0.25	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	377.29220	0.37729	318.50210	0.31850	377.292	14.57	0.29	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	484.13110	0.48413	411.47220	0.41147	484.131	14.80	0.35	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	796.17240	0.79617	693.87060	0.69387	796.172	15.59	0.46	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	826.05760	0.82606	721.63720	0.72164	826.058	15.65	0.47	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	573.77170	0.57377	650.99900	0.65100	573.772	16.60	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	512.78620	0.51279	581.37350	0.58137	512.786	16.94	0.37	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	365.78200	0.36578	417.69780	0.41770	365.782	17.91	0.28	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	353.99850	0.35400	404.33280	0.40433	353.998	17.99	0.27	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	325.65510	0.32566	372.12910	0.37213	325.655	18.20	0.25	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	308.21940	0.30822	352.29360	0.35229	308.219	18.34	0.24	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			13.88510	13.88510	14.09460	14.09460		15.67	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	392.80780	0.39281	333.13920	0.33314	392.808	14.61	0.30	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	460.04740	0.46005	520.44320	0.52044	460.047	17.40	0.33	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			13.89020	13.89020	14.10000	14.10000		15.65	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.89360	13.89360	14.10350	14.10350		15.66	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	594.71550	0.59472	509.28690	0.50929	594.716	15.07	0.38	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	267.24080	0.26724	304.72280	0.30472	267.241	18.85	0.20	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			13.94260	13.94260	14.15420	14.15420		15.72	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	410.10870	0.41011	350.53230	0.35053	410.109	14.65	0.29	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	480.61450	0.48061	541.26040	0.54126	480.614	17.54	0.33	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			13.94450	13.94450	14.15610	14.15610		15.73	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			13.99920	13.99920	14.21190	14.21190		15.87	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	426.67980	0.42668	366.51250	0.36651	426.680	14.75	0.29	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	498.51940	0.49852	559.24170	0.55924	498.519	17.76	0.32	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			14.00490	14.00490	14.21770	14.21770		15.86	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			14.03130	14.03130		14.24470	14.24470		15.95	0.00	0.00	0	0.00
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	17.24650	0.01725		16.26490	0.01626	17.247	12.88	0.02	0.00	0	1,000.00		
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	260.42950	0.26043		206.52410	0.20652	260.430	14.22	0.20	0.00	0	1,000.00		
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	461.76260	0.46176		517.55630	0.51756	461.763	18.14	0.30	0.00	0	1,000.00		
\$ / R			On 30/09/2019	Any day expiry	14.05770	14.05770		14.27160	14.27160		15.97	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	441.50640	0.44151		380.80000	0.38080	441.506	14.82	0.29	0.00	0	500.00		
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	520.66520	0.52067		581.50800	0.58151	520.665	17.92	0.32	0.00	0	500.00		
\$ / R			On 02/10/2019	Any day expiry	14.06140	14.06140		14.27550	14.27550		15.98	0.00	0.00	0	55.00		
\$ / R			On 31/10/2019	Any day expiry	14.11620	14.11620		14.33130	14.33130		16.08	0.00	0.00	0	55.00		
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	455.68310	0.45568		394.18900	0.39419	455.683	14.89	0.28	0.00	0	500.00		
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	537.15820	0.53716		597.33930	0.59734	537.158	18.12	0.32	0.00	0	500.00		
\$ / R			On 29/11/2019	Any day expiry	14.17090	14.17090		14.38710	14.38710		16.18	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	467.57620	0.46758		405.48210	0.40548	467.576	14.94	0.28	0.00	0	500.00		
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	555.58640	0.55559		614.89370	0.61489	555.586	18.27	0.32	0.00	0	500.00		
\$ / R			On 02/12/2019	Any day expiry	14.17650	14.17650		14.39290	14.39290		16.22	0.00	0.00	0	55.00		
\$ / R			On 13/12/2019	Foreign Exchange Future	14.19730	14.19730		14.41400	14.41400		16.24	0.00	0.00	0	0.00		
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	169.92320	0.16992		195.37630	0.19538	169.923	21.41	0.11	0.00	0	2,000.00		
\$ / R			On 31/12/2019	Any day expiry	14.23120	14.23120		14.44870	14.44870		16.31	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	478.62640	0.47863		416.28080	0.41628	478.626	14.96	0.28	0.00	0	500.00		
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	574.30270	0.57430		632.75390	0.63275	574.303	18.43	0.32	0.00	0	500.00		
\$ / R			On 02/01/2020	Any day expiry	14.23500	14.23500		14.45250	14.45250		16.31	0.00	0.00	0	55.00		
\$ / R			On 31/01/2020	Any day expiry	14.28970	14.28970		14.50840	14.50840		16.39	0.00	0.00	0	55.00		
\$ / R			On 02/03/2020	Any day expiry	14.34820	14.34820		14.56800	14.56800		16.44	0.00	0.00	0	55.00		
\$ / R			On 02/04/2020	Any day expiry	14.40670	14.40670		14.62770	14.62770		16.50	0.00	0.00	0	55.00		
\$ / R			On 29/04/2020	Any day expiry	14.45760	14.45760		14.67970	14.67970		16.54	0.00	0.00	0	55.00		
\$ / R			On 02/06/2020	Any day expiry	14.52170	14.52170		14.74510	14.74510		16.59	0.00	0.00	0	1,055.00		
\$ / R			On 12/06/2020	Foreign Exchange Future	14.54060	14.54060		14.76440	14.76440		16.64	0.00	0.00	0	0.00		
\$ / R			On 28/07/2020	Any day expiry	14.62770	14.62770		14.85330	14.85330		16.72	0.00	0.00	0	84,000.00		
\$ / R			On 14/09/2020	Foreign Exchange Future	14.73350	14.73350		14.96380	14.96380		16.87	0.00	0.00	0	0.00		
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	13.39780	13.39780		13.59610	13.59610		14.94	0.00	133,978.00	10	355.00		
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	13.72320	13.72320		13.75010	13.75010		15.53	0.00	0.00	0	15.00		
\$ / R MAXI			On 18/03/2019	Foreign Exchange Future	13.70960	13.70960		13.91440	13.91440		15.43	0.00	0.00	0	5.00		
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	13.86100	13.86100		14.06970	14.06970		15.61	0.00	0.00	0	0.00		
£ / R			On 17/09/2018	Foreign Exchange Future	17.65220	17.65220		17.86160	17.86160		13.86	0.00	970,871.00	55	226,624.00		
£ / R			On 14/12/2018	Foreign Exchange Future	18.15140	18.15140		18.13430	18.13430		14.32	0.00	36,302.80	2	9,885.00		
£ / R			On 18/03/2019	Foreign Exchange Future	18.21730	18.21730		18.43570	18.43570		14.92	0.00	0.00	0	4,932.00		
£ / R			On 14/06/2019	Foreign Exchange Future	18.49870	18.49870		18.72210	18.72210		15.65	0.00	0.00	0	6,156.00		
¥ / R			On 17/09/2018	Foreign Exchange Future	0.12101	0.12101		0.12246	0.12246		21.46	0.00	0.00	0	115.00		
¥ / R			On 14/12/2018	Foreign Exchange Future	0.12475	0.12475		0.12465	0.12465		18.24	0.00	0.00	0	0.00		
¥ / R			On 18/03/2019	Foreign Exchange Future	0.12562	0.12562		0.12714	0.12714		20.75	0.00	0.00	0	0.00		
¥ / R			On 14/06/2019	Foreign Exchange Future	0.12796	0.12796		0.12952	0.12952		20.41	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			15.59170		15.59170		15.82190	15.82190		14.02	0.00	0.00	0	33.00
€ / R	On 07/09/2018	Any day expiry			15.71220		15.71220		15.94380	15.94380		13.98	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			15.72480		15.72480		15.95670	15.95670		13.91	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.74400		15.74400		15.97610	15.97610		13.98	0.00	13,539,840.00	860	133,606.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	3.01230		0.00301		2.62170	0.00262	3.012	16.86	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	11.38400		0.01138		8.22190	0.00822	11.384	14.17	0.03	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	402.84940		0.40285		289.64490	0.28964	402.849	14.20	0.54	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	84.72520		0.08473		127.13600	0.12714	84.725	16.12	0.17	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	3.03070		0.00303		3.40980	0.00341	3.031	22.35	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			15.76950		15.76950		16.00170	16.00170		13.97	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.23780		16.23780		16.26860	16.26860		14.60	0.00	665,749.80	41	28,152.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.35420		16.35420		16.59640	16.59640		14.48	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.66410		16.66410		16.91180	16.91180		14.65	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.83000		95.83000		96.05000	96.05000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.85000		92.85000		93.07000	93.07000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.59000		91.59000		91.82000	91.82000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.74000		93.74000		93.97000	93.97000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.49000		97.49000		97.73000	97.73000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.05000		96.05000		96.30000	96.30000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.10000		98.10000		98.36000	98.36000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.50000		103.50000		103.77000	103.77000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			103.84000		103.84000		104.11000	104.11000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			97.38000		97.38000		97.67000	97.67000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			104.49000		104.49000		104.78000	104.78000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			101.76000		101.76000		101.76000	101.76000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			102.24000		102.24000		102.24000	102.24000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.58000		99.58000		99.59000	99.59000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.03000		102.03000		102.04000	102.04000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.52000		98.52000		98.52000	98.52000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.91000		98.91000		98.91000	98.91000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.32000		99.32000		99.33000	99.33000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.77000		99.77000		99.78000	99.78000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.96000		101.96000		101.99000	101.99000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.98000		102.98000		103.01000	103.01000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			99.08000		99.08000		99.11000	99.11000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			102.71000		102.71000		102.76000	102.76000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.67000		96.67000		96.74000	96.74000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.93000		95.93000		96.01000	96.01000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.16000		95.16000		95.25000	95.25000			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	95.36000	95.36000	95.36000	95.47000	95.47000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.58000	97.58000	97.58000	97.69000	97.69000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.73000	97.73000	97.73000	97.85000	97.85000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.94000	98.94000	98.94000	99.07000	99.07000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.87000	102.87000	102.87000	103.00000	103.00000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.13000	104.13000	104.13000	104.27000	104.27000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.55000	97.55000	97.55000	97.71000	97.71000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.58000	103.58000	103.58000	103.74000	103.74000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	585.45900	585.45900	585.45900	584.47800	584.47800				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	595.90400	595.90400	595.90400	594.90800	594.90800				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	607.45100	607.45100	607.45100	606.43200	606.43200				0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	617.63300	617.63300	617.63300	616.60400	616.60400				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	682.50300	682.50300	682.50300	680.63200	680.63200				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	694.68000	694.68000	694.68000	692.77800	692.77800				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	708.14100	708.14100	708.14100	706.19800	706.19800				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	720.01100	720.01100	720.01100	718.04300	718.04300				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	619.15300	619.15300	619.15300	617.53300	617.53300				0.00	0.00	0	407.00
ALBI	On 01/11/2018	Index Future	630.20000	630.20000	630.20000	628.55300	628.55300				0.00	0.00	0	498.00
ALBI	On 07/02/2019	Index Future	642.41100	642.41100	642.41100	640.72800	640.72800				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	653.18000	653.18000	653.18000	651.47500	651.47500				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.94950	9.94950	9.94950	10.04130	10.04130			10.94	0.00	0.00	0	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.19660	10.19660	10.19660	10.16040	10.16040			11.36	0.00	0.00	0	11,415.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.19660	10.19660	10.19660	10.29110	10.29110			11.78	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.32110	10.32110	10.32110	10.41780	10.41780			12.40	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.46430	10.46430	10.46430	10.48690	10.48690			12.46	0.00	0.00	0	845.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.47020	10.47020	10.47020	10.62890	10.62890			12.95	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	383.45390	383.45390	383.45390	445.84990	445.84990				0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.54550	13.54550	13.54550	13.75540	13.75540			13.33	0.00	0.00	0	1,575.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.98310	13.98310	13.98310	14.02130	14.02130			14.06	0.00	0.00	0	400.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.09990	14.09990	14.09990	14.32020	14.32020			14.14	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.38010	14.38010	14.38010	14.60720	14.60720			14.49	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.96970	1.96970	1.96970	1.99260	1.99260			11.98	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.01360	2.01360	2.01360	2.01060	2.01060			12.43	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.00750	2.00750	2.00750	2.03000	2.03000			13.04	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.02590	2.02590	2.02590	2.04850	2.04850			13.94	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			2.11530		2.11530		2.14700	2.14700		12.79	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future			2.18290		2.18290		2.18770	2.18770		13.59	0.00	0.00	0	15.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.19930		2.19930		2.23240	2.23240		13.83	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.24170		2.24170		2.27560	2.27560		14.48	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			10.78831		78.69118		10.81965	78.50282			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future			10.90056		76.30686		10.93296	76.11549			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future			11.02820		77.78507		11.06196	77.58952			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future			11.13602		75.29870		11.17077	75.10066			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			11.00299		81.43279		11.03431	81.21803			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future			11.11192		78.62556		11.14430	78.40740			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future			11.23152		80.14852		11.26522	79.92564			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future			11.33762		77.23136		11.37234	77.00555			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			614.84800		614.84800		613.09800	613.09800			0.00	0.00	0	145.00
GOVI	On 01/11/2018	GOVI			625.81700		625.81700		624.03900	624.03900			0.00	0.00	0	341.00
GOVI	On 07/02/2019	GOVI			637.94400		637.94400		636.12700	636.12700			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI			648.63700		648.63700		646.79700	646.79700			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future			1.70850		1.70850		1.73370	1.73370		14.83	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future			1.75260		1.75260		1.75600	1.75600		15.47	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future			1.75350		1.75350		1.77960	1.77960		15.36	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			1.77490		1.77490		1.80160	1.80160		15.35	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future			130.06599		130.06599		129.97090	129.97090			0.00	0.00	0	500.00
I2025	On 01/11/2018	Bond Future			132.41802		132.41802		132.32165	132.32165			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future			133.59356		133.59356		133.49458	133.49458			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future			135.85619		135.85619		135.75693	135.75693			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	99.35954		99.35954		99.34672	99.34672			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future	100.10659		100.10659		100.09397	100.09397			0.00	0.00	0	1,370.00
I2029	On 07/02/2019	Bond Future	102.06387		102.06387		102.05045	102.05045			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.72195		102.72195		102.70931	102.70931			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	102.19945		102.19945		102.43951	102.43951			0.00	0.00	0	9,076.00
I2033	On 01/11/2018	Bond Future	102.92653		102.92653		103.17120	103.17120			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	104.93894		104.93894		105.18787	105.18787			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.57299		105.57299		105.82716	105.82716			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	121.60510		121.60510		121.58942	121.58942			0.00	0.00	0	1,000.00
I2038	On 01/11/2018	Bond Future	123.80414		123.80414		123.78844	123.78844			0.00	0.00	0	8,621.00
I2038	On 07/02/2019	Bond Future	124.63468		124.63468		124.61783	124.61783			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	126.74543		126.74543		126.72980	126.72980			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	115.76573		115.76573		115.41958	115.41958			0.00	0.00	0	8,628.00
I2046	On 01/11/2018	Bond Future	116.20983		116.20983		115.85789	115.85789			0.00	0.00	0	10,966.00
I2046	On 07/02/2019	Bond Future	118.48198		118.48198		118.12232	118.12232			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	118.80632		118.80632		118.44195	118.44195			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	119.46409		119.46409		119.95527	119.95527			0.00	0.00	0	252.00
I2050	On 01/11/2018	Bond Future	121.62433		121.62433		122.12499	122.12499			0.00	0.00	0	9,834.00
I2050	On 07/02/2019	Bond Future	122.23088		122.23088		122.74035	122.74035			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	124.30094		124.30094		124.82054	124.82054			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	249.37200		249.37200		249.45200	249.45200			0.00	0.00	0	665.00
IGOV	On 01/11/2018	Index Future	253.88100		253.88100		253.96400	253.96400			0.00	0.00	0	714.00
IGOV	On 07/02/2019	Index Future	258.84600		258.84600		258.92900	258.92900			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	263.23100		263.23100		263.31800	263.31800			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	0.13210		0.13210		0.13360	0.13360			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.13320		0.13320		0.13380	0.13380			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.13100		0.13100		0.13360	0.13360			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		0.12900	0.12900		0.13200	0.13200			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.64480	1.64480		1.66610	1.66610		12.19	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.69030	1.69030		1.69050	1.69050		12.69	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.69520	1.69520		1.71730	1.71730		13.20	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.72010	1.72010		1.74250	1.74250		13.78	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.12270	9.12270		9.22550	9.22550		12.16	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.34770	9.34770		9.33310	9.33310		12.66	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.34690	9.34690		9.45310	9.45310		13.20	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.46160	9.46160		9.57000	9.57000		13.92	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.29690	1.29690		1.30990	1.30990			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.32210	1.32210		1.32030	1.32030			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.31480	1.31480		1.33050	1.33050			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.32270	1.32270		1.33970	1.33970			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.31750	1.31750		1.31370	1.31370			0.00	0.00	0	8.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future		1.17510	1.17510		1.17500	1.17500			0.00	0.00	0	180.00
R186	On 02/08/2018	Bond Future		8.72799	111.69952		8.77397	111.41274		7.56	0.00	2,544,515,065.60	22,780	71,297.00
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	3.38000	0.00338	2.66000	0.00266	3.380	7.11	0.01	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	600.21000	0.60021	485.05000	0.48505	600.210	7.56	0.54	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.75	Put	462.81000	0.46281	634.43000	0.63443	462.810	7.56	0.46	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.90	Put	162.74000	0.16274	257.34000	0.25734	162.740	7.69	0.21	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future		8.79446	113.69230		8.84246	113.40094		7.36	0.00	2,544,774,750.90	22,383	44,817.00
R186	On 01/11/2018	Bond Future	7.96	Call	195.02000	0.19502	169.94000	0.16994	195.020	6.72	0.10	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	878.09000	0.87809	794.98000	0.79498	878.090	7.16	0.32	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	957.72000	0.95772	1,061.59000	1.06159	957.720	7.69	0.32	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future		8.86964	110.58982		8.92020	110.29207		7.75	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future		8.93638	112.44281		8.98898	112.14126		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		296.68509	296.68509		296.78734	296.78734			0.00	0.00	0	1,235.00
R197	On 01/11/2018	Bond Future		302.04996	302.04996		302.15517	302.15517			0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future		300.59935	300.59935		300.70487	300.70487			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future		305.69022	305.69022		305.80071	305.80071			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			232.87140		232.87140		232.84179	232.84179			0.00	0.00	0	12,645.00
R202	On 01/11/2018	Bond Future			237.08245		237.08245		237.05293	237.05293			0.00	0.00	0	9,729.00
R202	On 07/02/2019	Bond Future			237.81077		237.81077		237.77914	237.77914			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			241.83838		241.83838		241.80890	241.80890			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			8.14731		101.87094		8.19335	101.70002		4.02	0.00	2,015,618,418.84	19,786	14,658.00
R2023	On 01/11/2018	Bond Future			8.21292		99.76247		8.26200	99.58899		4.06	0.00	1,998,840,848.92	20,036	41,469.00
R2023	On 07/02/2019	Bond Future			8.29208		101.69526		8.34529	101.51772		4.16	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.35492		99.47161		8.41152	99.29216		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			9.10774		92.36093		9.15368	92.05583		10.23	0.00	1,033,980,611.35	11,195	34,636.00
R2030	On 02/08/2018	Bond Future	8.51	Call	0.78000		0.00078		0.66000	0.00066	0.780	9.55	0.00	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	148.96000		0.14896		117.84000	0.11784	148.960	10.13	0.19	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	33.86000		0.03386		65.30000	0.06530	33.860	10.98	0.05	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.17007		94.00870		9.21758	93.69860		10.02	0.00	1,034,095,700.00	11,000	43,995.00
R2030	On 07/02/2019	Bond Future			9.24039		91.82063		9.28990	91.50384		10.55	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future			9.30470		93.35902		9.35575	93.03798		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			9.30808		94.80498		9.35401	94.47506		10.98	0.00	1,010,810,696.76	10,662	19,886.00
R2032	On 01/11/2018	Bond Future			9.37472		92.34148		9.42216	92.00609		11.24	0.00	1,013,632,425.96	10,977	34,534.00
R2032	On 07/02/2019	Bond Future			9.44867		94.13030		9.49796	93.78784		11.35	0.00	0.00	0	0.00
R2032	On 02/05/2019	Bond Future			9.51208		91.55206		9.56281	91.20486		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			9.46799		98.93682		9.50386	98.65133		11.65	0.00	985,014,979.92	9,956	37,849.00
R2035	On 01/11/2018	Bond Future			9.53563		96.20612		9.57261	95.91599		11.96	0.00	1,013,339,061.96	10,533	67,899.00
R2035	On 07/02/2019	Bond Future			9.61194		98.06994		9.65034	97.77353		12.11	0.00	0.00	0	0.00
R2035	On 02/05/2019	Bond Future			9.67332		95.21528		9.71274	94.91493		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			9.54277		91.18197		9.57362	90.93531		12.78	0.00	1,466,297,259.57	16,081	23,356.00
R2037	On 01/11/2018	Bond Future			9.60565		92.80872		9.63740	92.55805		12.55	0.00	1,466,377,776.00	15,800	52,170.00
R2037	On 07/02/2019	Bond Future			9.67605		90.34677		9.70896	90.09068		13.32	0.00	0.00	0	0.00
R2037	On 02/05/2019	Bond Future			9.73930		91.86041		9.77305	91.60101		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			6.64790		101.48616		6.67104	101.47763		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		9.62275	94.55518		9.64858	94.33332		13.25	0.00	729,398,658.52	7,714	13,118.00
R2040	On 01/11/2018	Bond Future		9.68555	96.24211		9.71211	96.01675		13.03	0.00	729,515,193.80	7,580	19,218.00
R2040	On 01/11/2018	Bond Future	8.50	Call	72.34000	0.07234	67.07000	0.06707	72.340	11.12	0.03	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	757.09000	0.75709	717.98000	0.71798	757.090	12.40	0.22	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	991.03000	0.99103	942.64000	0.94264	991.030	12.59	0.27	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,204.02000	3.20402	3,090.22000	3.09022	3,204.020	13.48	0.57	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.75580	93.59602		9.78333	93.36567		13.87	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future		9.81872	95.16418		9.84693	94.93094		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		9.64747	91.70328		9.67828	91.43422		13.94	0.00	809,831,665.68	8,831	12,764.00
R2044	On 01/11/2018	Bond Future		9.70790	93.33939		9.73958	93.06588		13.73	0.00	810,465,923.37	8,683	34,752.00
R2044	On 07/02/2019	Bond Future		9.77537	90.76236		9.80816	90.48297		14.63	0.00	0.00	0	0.00
R2044	On 02/05/2019	Bond Future		9.83567	92.28299		9.86927	91.99988		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		9.64234	95.10994		9.67312	94.83389		13.80	0.00	190,124,770.06	1,999	75,072.00
R2048	On 01/11/2018	Bond Future		9.70415	92.37423		9.73580	92.09371		14.24	0.00	190,013,791.11	2,057	91,538.00
R2048	On 07/02/2019	Bond Future		9.77339	94.16382		9.80616	93.87724		14.48	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		9.82889	91.30712		9.86245	91.01668		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		7.44487	100.18483		7.48624	100.12949		0.81	0.00	1,778,881,841.48	17,756	3,471.00
R207	On 01/11/2018	Bond Future		7.48062	101.97217		7.53055	101.91633		0.73	0.00	1,781,861,698.58	17,474	17,433.00
R207	On 07/02/2019	Bond Future		7.53478	100.30272		7.60064	100.24512		0.73	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		7.61888	101.98342		7.70586	101.92593		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		7.74707	100.01974		7.78824	99.92429		1.92	0.00	1,159,028,747.12	11,588	7,728.00
R208	On 01/11/2018	Bond Future		7.80663	98.40468		7.85228	98.30798		2.01	0.00	1,159,305,535.08	11,781	28,717.00
R208	On 07/02/2019	Bond Future		7.88214	100.31105		7.93441	100.21180		2.03	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		7.95160	98.59205		8.01008	98.49220		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		9.45228	74.94802		9.48305	74.74092		13.27	0.00	918,487,985.10	12,255	89,627.00
R209	On 02/08/2018	Bond Future	8.46	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.89	0.00	0.00	0	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	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	11.90	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	4,382.50000	4.38250	4,589.69000	4.58969	4,382.500	12.51	1.00	0.00	0.00	0	500.00	
R209	On 02/08/2018	Bond Future	8.96	Call	6.92000	0.00692	6.95000	0.00695	6.920	12.80	0.01	0.00	0.00	0	5,000.00	
R209	On 02/08/2018	Bond Future	9.21	Put	1,778.84000	1.77884	1,975.70000	1.97570	1,778.840	13.21	0.85	0.00	0.00	0	500.00	
R209	On 02/08/2018	Bond Future	9.43	Put	715.59000	0.71559	864.98000	0.86498	715.590	13.57	0.53	0.00	0.00	0	5,000.00	
R209	On 02/08/2018	Bond Future	9.66	Call	1,563.52000	1.56352	1,428.45000	1.42845	1,563.520	14.04	0.80	0.00	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.21	Put	1.36000	0.00136	3.24000	0.00324	1.360	15.28	0.00	0.00	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.84	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.36	0.00	0.00	0.00	0	435.00	
R209	On 01/11/2018	Bond Future			9.51217	73.13746	9.54380	72.92700		13.61	0.00	918,460,222.68	12,558	104,950.00		
R209	On 01/11/2018	Bond Future	8.89	Call	512.89000	0.51289	478.78000	0.47878	512.890	12.49	0.20	0.00	0.00	0	2,000.00	
R209	On 01/11/2018	Bond Future	9.64	Call	2,546.31000	2.54631	2,436.67000	2.43667	2,546.310	13.81	0.58	0.00	0.00	0	2,000.00	
R209	On 01/11/2018	Bond Future	9.98	Put	975.69000	0.97569	1,044.41000	1.04441	975.690	14.44	0.28	0.00	0.00	0	2,000.00	
R209	On 01/11/2018	Bond Future	10.00	Put	943.70000	0.94370	1,010.76000	1.01076	943.700	14.48	0.27	0.00	0.00	0	5,850.00	
R209	On 07/02/2019	Bond Future			9.57809	74.55432	9.61082	74.33923		13.79	0.00	0.00	0.00	0	0.00	
R209	On 02/05/2019	Bond Future			9.63426	72.65542	9.66776	72.43760		15.10	0.00	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00	
R210	On 02/08/2018	Bond Future			184.95426	184.95426	184.93074	184.93074			0.00	0.00	0.00	0	1,480.00	
R210	On 01/11/2018	Bond Future			185.79861	185.79861	185.77536	185.77536			0.00	0.00	0.00	0	969.00	
R210	On 07/02/2019	Bond Future			189.43123	189.43123	189.40648	189.40648			0.00	0.00	0.00	0	0.00	
R210	On 02/05/2019	Bond Future			190.08944	190.08944	190.06619	190.06619			0.00	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	0.00	0	0.00	
R212	On 02/08/2018	Bond Future			152.99173	152.99173	153.07513	153.07513			0.00	0.00	0.00	0	2,387.00	
R212	On 01/11/2018	Bond Future			155.75830	155.75830	155.84376	155.84376			0.00	0.00	0.00	0	3,446.00	
R212	On 07/02/2019	Bond Future			156.64994	156.64994	156.73620	156.73620			0.00	0.00	0.00	0	0.00	
R212	On 02/05/2019	Bond Future			159.30296	159.30296	159.39234	159.39234			0.00	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	0.00	0	0.00	
R213	On 02/08/2018	Bond Future			9.21261	86.76235	9.25849	86.46398		10.77	0.00	1,158,884,708.95	13,357	14,647.00		
R213	On 01/11/2018	Bond Future			9.27743	84.76425	9.32480	84.46096		11.02	0.00	1,159,066,354.50	13,674	32,593.00		
R213	On 07/02/2019	Bond Future			9.35082	86.40650	9.40008	86.09667		11.16	0.00	0.00	0.00	0	0.00	
R213	On 02/05/2019	Bond Future			9.40976	84.30670	9.46042	83.99264		12.11	0.00	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	0.00	0	0.00	
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00	
R214	On 02/08/2018	Bond Future			9.60724	74.36682	9.63800	74.15098		14.15	0.00	572,178,313.08	7,694	15,976.00		

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	9.66822		72.40088		9.69983	72.18147		14.53	0.00	572,111,753.76	7,902	25,912.00
R214	On 07/02/2019	Bond Future	9.73650		73.80355		9.76919	73.57943		14.73	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.79124		71.74595		9.82468	71.51887		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	9.84060		9.84060		9.96740	9.96740		12.36	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.10290		10.10290		10.10420	10.10420		12.80	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.12020		10.12020		10.25310	10.25310		12.98	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.25840		10.25840		10.39420	10.39420		13.45	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.67770		2.67770		2.79660	2.79660		20.26	0.00	0.00	0	12,975.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.63310		2.63310		2.71840	2.71840		19.82	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.51710		2.51710		2.63460	2.63460		19.18	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.44270		2.44270		2.56540	2.56540		18.58	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.32020		1.32020		1.33420	1.33420			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.29640		1.29640		1.28820	1.28820			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.23230		1.23230		1.24250	1.24250			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.19190		1.19190		1.20450	1.20450			0.00	0.00	0	0.00
Total for Derivatives :												34,509,924,183.25	474,659	5 924 954.00
Grand Total:												34,509,924,183.25	474,659	5 924 954.00