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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/07/2018

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 25/07/2018	Any day expiry	13.19150	13.19150		13.30720	13.30720		18.19	0.00	271,350,975.00	20,570	0.00
\$ / R	On 27/07/2018	Any day expiry	13.22270	13.22270		13.30720	13.30720		16.88	0.00	0.00	0	1,204.00
\$ / R	On 27/07/2018	Any day expiry	13.40	Put	197.53770	0.19754	138.36790	0.13837	197.538	20.17	0.00	0	20,000.00
\$ / R	On 31/07/2018	Any day expiry	13.22800	13.22800		13.31430	13.31430		14.96	0.00	19,887,600.00	1,500	1,762.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	31.49650	0.03150	23.24020	0.02324	31.497	16.38	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	26.64310	0.02664	47.34530	0.04735	26.643	16.81	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	577.53860	0.57754	495.62230	0.49562	577.539	19.03	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	0.01370	0.00001	0.01220	0.00001	0.014	37.09	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.06080	0.00006	0.04030	0.00004	0.061	47.34	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry	13.23150	13.23150		13.31790	13.31790		15.25	0.00	0.00	0	55.00
\$ / R	On 06/08/2018	Any day expiry	13.23850	13.23850		13.26210	13.26210		14.91	0.00	5,570,082.00	420	420.00
\$ / R	On 07/08/2018	Any day expiry	13.24020	13.24020		13.32650	13.32650		15.02	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	1.68950	0.00169	1.65700	0.00166	1.689	16.91	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	635.44540	0.63545	560.29910	0.56030	635.445	17.16	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	0.06580	0.00007	0.08020	0.00008	0.066	30.98	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry	13.25040	13.25040		13.33690	13.33690		14.87	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			13.25390	13.25390		13.34040	13.34040		15.00	0.00	661,750.00	50	4,144.00
\$ / R	13.43	Put	On 15/08/2018	Any day expiry	300.37770	0.30038		248.29920	0.24830	300.378	15.68	0.63	0.00	0	106.00		
\$ / R	13.55	Call	On 15/08/2018	Any day expiry	91.56800	0.09157	118.92500	0.11893	91.568	16.12	0.29	0.00	0	106.00			
\$ / R			On 20/08/2018	Any day expiry	13.26240	13.26240	13.34910	13.34910		14.89	0.00	0.00	0	600.00			
\$ / R			On 23/08/2018	Any day expiry	13.26760	13.26760	13.26360	13.26360		15.17	0.00	0.00	0	0.00			
\$ / R	13.21	Put	On 23/08/2018	Any day expiry	196.12560	0.19613	0.00000	0.00000	196.126	15.03	0.45	298,408,470.00	50,000	50,000.00			
\$ / R			On 31/08/2018	Any day expiry	13.28130	13.28130	13.36820	13.36820		15.09	0.00	0.00	0	3,299.00			
\$ / R	13.00	Put	On 31/08/2018	Any day expiry	129.07280	0.12907	105.29690	0.10530	129.073	14.64	0.31	0.00	0	500.00			
\$ / R	13.65	Call	On 31/08/2018	Any day expiry	131.20220	0.13120	158.07630	0.15808	131.202	16.22	0.31	0.00	0	500.00			
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	618.11250	0.61811	552.38710	0.55239	618.113	16.71	0.76	0.00	0	1,000.00			
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	1.01250	0.00101	1.14710	0.00115	1.013	21.87	0.00	0.00	0	500.00			
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	1.04660	0.00105	1.13840	0.00114	1.047	25.21	0.00	0.00	0	500.00			
\$ / R			On 03/09/2018	Any day expiry	13.28650	13.28650	13.37340	13.37340		14.91	0.00	0.00	0	197.00			
\$ / R			On 07/09/2018	Any day expiry	13.29330	13.29330	13.29140	13.29140		15.02	0.00	0.00	0	0.00			
\$ / R	12.90	Put	On 07/09/2018	Any day expiry	111.02160	0.11102	0.00000	0.00000	111.022	14.45	0.27	353,675.30	100	100.00			
\$ / R	13.09	Put	On 07/09/2018	Any day expiry	179.42960	0.17943	0.00000	0.00000	179.430	14.72	0.37	2,964,956.28	600	600.00			
\$ / R	13.32	Call	On 07/09/2018	Any day expiry	264.80910	0.26481	0.00000	0.00000	264.809	15.08	0.50	3,949,140.77	600	600.00			
\$ / R	13.45	Call	On 07/09/2018	Any day expiry	215.04800	0.21505	0.00000	0.00000	215.048	15.48	0.42	563,108.53	100	100.00			
\$ / R	13.80	Call	On 07/09/2018	Any day expiry	120.50800	0.12051	0.00000	0.00000	120.508	16.54	0.27	354,086.92	100	100.00			
\$ / R	13.90	Call	On 07/09/2018	Any day expiry	101.86660	0.10187	0.00000	0.00000	101.867	16.84	0.23	1,846,036.56	600	600.00			
\$ / R			On 13/09/2018	Any day expiry	13.30370	13.30370	13.39080	13.39080		14.98	0.00	0.00	0	0.00			
\$ / R	13.30	Put	On 13/09/2018	Any day expiry	292.26890	0.29227	252.95510	0.25296	292.269	14.98	0.49	0.00	0	747.00			
\$ / R			On 17/09/2018	Foreign Exchange Future	13.31050	13.31050	13.39780	13.39780		14.90	0.00	990,700,515.00	74,430	465,952.00			
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	2.53620	0.00254	2.54300	0.00254	2.536	16.43	0.01	0.00	0	5,200.00			
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	2.63260	0.00263	2.63660	0.00264	2.633	16.34	0.01	0.00	0	45,000.00			
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	3.17930	0.00318	3.16490	0.00316	3.179	15.87	0.01	0.00	0	2,000.00			
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	4.24870	0.00425	4.18800	0.00419	4.249	15.17	0.02	0.00	0	93,314.00			
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	5.18050	0.00518	5.06980	0.00507	5.180	14.70	0.02	0.00	0	48,200.00			
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	5.72950	0.00573	5.58590	0.00559	5.730	14.46	0.02	0.00	0	3,000.00			
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	7.71860	0.00772	6.80100	0.00680	7.719	14.21	0.03	0.00	0	13,300.00			
\$ / R	12.25	Put	On 17/09/2018	Foreign Exchange Future	19.15050	0.01915	15.64200	0.01564	19.150	14.14	0.06	0.00	0	40,000.00			
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	1,079.65050	1.07965	1,163.44200	1.16344	1,079.651	14.14	0.94	0.00	0	500.00			
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	22.64820	0.02265	18.57220	0.01857	22.648	14.13	0.07	0.00	0	100.00			
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	29.34490	0.02934	24.21340	0.02421	29.345	14.10	0.09	0.00	0	60,000.00			
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	852.88080	0.85288	933.08550	0.93309	852.881	14.07	0.88	0.00	0	4,600.00			
\$ / R	12.50	Put	On 17/09/2018	Foreign Exchange Future	42.38080	0.04238	35.28550	0.03529	42.381	14.07	0.12	0.00	0	44,000.00			
\$ / R	12.58	Put	On 17/09/2018	Foreign Exchange Future	53.42040	0.05342	44.73550	0.04474	53.420	14.04	0.14	0.00	0	8,000.00			
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	58.10520	0.05811	48.76380	0.04876	58.105	14.04	0.15	0.00	0	13,231.00			
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	64.85890	0.06486	54.57960	0.05458	64.859	14.03	0.17	0.00	0	1,550.00			
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	632.24430	0.63224	703.55790	0.70356	632.244	14.19	0.78	0.00	0	5,200.00			
\$ / R	12.80	Put	On 17/09/2018	Foreign Exchange Future	99.52980	0.09953	82.44040	0.08244	99.530	14.23	0.23	1,524,063.70	500	500.00			
\$ / R	12.80	Call	On 17/09/2018	Foreign Exchange Future	610.02980	0.61003	680.24040	0.68024	610.030	14.23	0.77	0.00	0	50.00			
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	113.49840	0.11350	94.49420	0.09449	113.498	14.29	0.25	0.00	0	750.00			
\$ / R	13.00	Put	On 17/09/2018	Foreign Exchange Future	163.18170	0.16318	137.91430	0.13791	163.182	14.50	0.33	0.00	0	72,000.00			

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	13.00	Call	473.68170	0.47368	535.71430	0.53571	473.682	14.50	0.67	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	203.01460	0.20301	173.24280	0.17324	203.015	14.63	0.38	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	248.29800	0.24830	213.86740	0.21387	248.298	14.77	0.43	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	358.79800	0.35880	411.66740	0.41167	358.798	14.77	0.57	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	258.00700	0.25801	222.63490	0.22263	258.007	14.79	0.44	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	333.47250	0.33347	383.98510	0.38399	333.473	14.83	0.54	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	272.97250	0.27297	236.18510	0.23619	272.973	14.83	0.46	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	309.48670	0.30949	357.63630	0.35764	309.487	14.90	0.52	3,440,124.57	500	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	232.20780	0.23221	268.34770	0.26835	232.208	15.46	0.42	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	490.03940	0.49004	434.80510	0.43481	490.039	15.74	0.63	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	200.53940	0.20054	232.60510	0.23261	200.539	15.74	0.37	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	186.26030	0.18626	216.41010	0.21641	186.260	15.88	0.35	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	110.28210	0.11028	129.53420	0.12953	110.282	16.85	0.23	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	799.78210	0.79978	731.73420	0.73173	799.782	16.85	0.77	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	81.10850	0.08111	0.00000	0.00000	81.109	17.36	0.17	1,163,346.44	500	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	37.23450	0.03723	45.24010	0.04524	37.234	18.55	0.09	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	20.97930	0.02098	26.38450	0.02638	20.979	18.81	0.05	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	2.99740	0.00300	3.83870	0.00384	2.997	19.72	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	2.91410	0.00291	3.32220	0.00332	2.914	20.07	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	2.80800	0.00281	2.88640	0.00289	2.808	20.55	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	2.67330	0.00267	2.72980	0.00273	2.673	21.29	0.01	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.32430	13.32430	13.41170	13.41170		14.88	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.32940	13.32940	13.44120	13.44120		15.07	0.00	20,044,350.00	1,500	5,532.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	184.71250	0.18471	151.04790	0.15105	184.713	14.58	0.33	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	187.16320	0.18716	223.46110	0.22346	187.163	16.20	0.33	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	652.86330	0.65286	576.55290	0.57655	652.863	16.25	0.68	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	5.94850	0.00595	7.65900	0.00766	5.949	21.10	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	3.28660	0.00329	3.98900	0.00399	3.287	22.37	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.33630	13.33630	13.49680	13.49680		15.04	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			13.35330	13.35330	13.63560	13.63560		15.10	0.00	0.00	0	0.00
\$ / R	On 12/10/2018	Any day expiry	13.51	Call	312.62560	0.31263	453.35190	0.45335	312.626	15.48	0.45	0.00	0	5,000.00
\$ / R	On 22/10/2018	Any day expiry			13.37040	13.37040	13.77440	13.77440		15.07	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	310.11810	0.31012	169.33310	0.16933	310.118	14.88	0.42	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	199.65540	0.19966	343.64780	0.34365	199.655	16.53	0.30	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			13.37550	13.37550	13.81600	13.81600		15.21	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.38230	13.38230	13.82340	13.82340		15.18	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.38570	13.38570	13.81900	13.81900		15.21	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	235.95140	0.23595	117.97090	0.11797	235.951	14.65	0.34	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	688.81330	0.68881	443.92660	0.44393	688.813	16.08	0.63	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	239.90770	0.23991	410.76710	0.41077	239.908	16.37	0.33	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	14.92140	0.01492	36.93590	0.03694	14.921	20.44	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	6.23840	0.00624	18.41150	0.01841	6.238	20.36	0.01	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.38740	13.38740	13.81680	13.81680		15.21	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.39420	13.39420	13.80810	13.80810		15.18	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 05/11/2018	Any day expiry	11.90	Put	25.34810	0.02535	13.44740	0.01345	25.348	14.39	0.06	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	736.14860	0.73615	494.95740	0.49496	736.149	16.17	0.64	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	9.78640	0.00979	26.43890	0.02644	9.786	20.16	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.40780	13.40780	13.79070	13.79070		15.17	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.41290	13.41290	13.78420	13.78420		15.20	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	5.40870	0.00541	2.34090	0.00234	5.409	17.26	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	20.80500	0.02080	11.40780	0.01141	20.805	14.96	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	546.89880	0.54690	782.91740	0.78292	546.899	14.95	0.59	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.43670	13.43670	13.75370	13.75370		15.26	0.00	0.00	0	3,363.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	270.61310	0.27061	175.99960	0.17600	270.613	14.61	0.34	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	715.25530	0.71526	538.02810	0.53803	715.255	15.96	0.59	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	275.25100	0.27525	391.69490	0.39169	275.251	16.52	0.33	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	30.20970	0.03021	46.19660	0.04620	30.210	21.00	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	19.42120	0.01942	27.65400	0.02765	19.421	21.98	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.45540	13.45540	13.72970	13.72970		15.22	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	623.71400	0.62371	483.27680	0.48328	623.714	15.61	0.54	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	79.24730	0.07925	113.09920	0.11310	79.247	19.23	0.11	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.46050	13.46050	13.72320	13.72320		15.24	0.00	198,542,375.00	14,750	66,738.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	28.18720	0.02819	19.15710	0.01916	28.187	14.76	0.05	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	33.64550	0.03365	23.28960	0.02329	33.646	14.55	0.06	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	42.67590	0.04268	30.22250	0.03022	42.676	14.27	0.08	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	49.88650	0.04989	35.82240	0.03582	49.886	14.08	0.09	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	51.45570	0.05146	37.04800	0.03705	51.456	14.04	0.09	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	58.21540	0.05822	42.33500	0.04234	58.215	13.89	0.10	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	72.00720	0.07201	49.88050	0.04988	72.007	13.95	0.12	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	79.76140	0.07976	54.08240	0.05408	79.761	13.98	0.13	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	102.81780	0.10282	67.52160	0.06752	102.818	14.06	0.16	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	128.08990	0.12809	85.96710	0.08597	128.090	14.14	0.19	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,088.58990	1.08859	1,309.16710	1.30917	1,088.590	14.14	0.81	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	160.14010	0.16014	109.89090	0.10989	160.140	14.22	0.22	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	173.82630	0.17383	120.26250	0.12026	173.826	14.25	0.24	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	194.29920	0.19430	135.93420	0.13593	194.299	14.29	0.26	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	285.12700	0.28513	203.54930	0.20355	285.127	14.61	0.33	0.00	0	175,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	745.62700	0.74563	926.74930	0.92675	745.627	14.61	0.67	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	328.00670	0.32801	238.62720	0.23863	328.007	14.75	0.37	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	634.84600	0.63485	800.34150	0.80034	634.846	14.89	0.60	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	384.02520	0.38403	285.25730	0.28526	384.025	14.92	0.41	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	398.79470	0.39879	297.68820	0.29769	398.795	14.96	0.41	0.00	0	27,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	609.29470	0.60929	770.88820	0.77089	609.295	14.96	0.59	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	504.89560	0.50490	388.35910	0.38836	504.896	15.24	0.48	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	534.26670	0.53427	413.11140	0.41311	534.267	15.34	0.49	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	494.76670	0.49477	636.31140	0.63631	494.767	15.34	0.51	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	659.28480	0.65928	520.15690	0.52016	659.285	15.72	0.55	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	665.83820	0.66584	525.97720	0.52598	665.838	15.74	0.55	0.00	0	30.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	712.47110	0.71247	567.55600	0.56756	712.471	15.87	0.57	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	392.97110	0.39297	510.75600	0.51076	392.971	15.87	0.43	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	719.24030	0.71924	573.61550	0.57362	719.240	15.89	0.58	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	386.53570	0.38654	502.90420	0.50290	386.536	15.91	0.42	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	341.49220	0.34149	447.63250	0.44763	341.492	16.20	0.38	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	327.68490	0.32768	430.57560	0.43058	327.685	16.29	0.37	0.00	0	16,130.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	294.41650	0.29442	389.21540	0.38922	294.417	16.54	0.34	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	250.06220	0.25006	333.36950	0.33337	250.062	16.93	0.29	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	240.12160	0.24012	320.76030	0.32076	240.122	17.03	0.28	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	228.75040	0.22875	306.16110	0.30616	228.750	17.14	0.27	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	201.18290	0.20118	270.38820	0.27039	201.183	17.45	0.24	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	199.58290	0.19958	268.30370	0.26830	199.583	17.47	0.24	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	197.99950	0.19800	266.23930	0.26624	198.000	17.49	0.24	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	185.81540	0.18582	250.30690	0.25031	185.815	17.65	0.23	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	178.62460	0.17862	240.87430	0.24087	178.625	17.74	0.22	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	166.07930	0.16608	224.85090	0.22485	166.079	17.90	0.21	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	145.30070	0.14530	199.17060	0.19917	145.301	18.15	0.18	0.00	0	20,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	144.09760	0.14410	197.67590	0.19768	144.098	18.16	0.18	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	134.83890	0.13484	185.78500	0.18578	134.839	18.29	0.17	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	128.31270	0.12831	177.10220	0.17710	128.313	18.38	0.17	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	98.00380	0.09800	136.42660	0.13643	98.004	18.89	0.13	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	82.19310	0.08219	114.95120	0.11495	82.193	19.23	0.11	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.47240	13.47240	13.70800	13.70800		15.22	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	380.77800	0.38078	292.76100	0.29276	380.778	14.87	0.40	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	430.38300	0.43038	335.58120	0.33558	430.383	15.01	0.43	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	204.10690	0.20411	264.32440	0.26432	204.107	17.51	0.24	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	190.50290	0.19050	247.08870	0.24709	190.503	17.68	0.23	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.48930	13.48930	13.68620	13.68620		15.23	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	298.36960	0.29837	235.54550	0.23555	298.370	14.51	0.33	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	735.53580	0.73554	625.75870	0.62576	735.536	15.78	0.57	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	307.22050	0.30722	374.99140	0.37499	307.220	16.56	0.33	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	45.38130	0.04538	56.11740	0.05612	45.381	21.11	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	32.30110	0.03230	39.95800	0.03996	32.301	22.30	0.04	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.49270	13.49270	13.68180	13.68180		15.23	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			13.51990	13.51990	13.64700	13.64700		15.22	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	196.02220	0.19602	168.11050	0.16811	196.022	14.20	0.24	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			13.54030	13.54030	13.62870	13.62870		15.28	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.54190	13.54190	13.63040	13.63040		15.29	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	325.56140	0.32556	295.72140	0.29572	325.561	14.54	0.33	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	333.84320	0.33384	360.88630	0.36089	333.843	16.72	0.33	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.56370	13.56370	13.65280	13.65280		15.31	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.58880	13.58880	13.67860	13.67860		15.39	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	347.75210	0.34775	316.73720	0.31674	347.752	14.56	0.33	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	358.77210	0.35877	385.17970	0.38518	358.772	16.91	0.33	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 18/03/2019	Foreign Exchange Future			13.61900	13.61900						
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	6.27160	0.00627	6.32640	0.00633	6.272	15.31	0.01	0.00	0	1,000.00
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	60.12730	0.06013	54.50960	0.05451	60.127	13.88	0.08	0.00	0	1,000.00
\$ / R	12.06	Put	On 18/03/2019	Foreign Exchange Future	102.07050	0.10207	92.09900	0.09210	102.070	13.96	0.13	0.00	0	4,145.00
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	186.49460	0.18649	167.94520	0.16795	186.495	14.16	0.20	0.00	0	721.00
\$ / R	13.45	Call	On 18/03/2019	Foreign Exchange Future	747.13290	0.74713	796.00700	0.79601	747.133	15.19	0.56	0.00	0	4,145.00
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	583.56790	0.58357	541.62510	0.54163	583.568	15.21	0.44	0.00	0	20,000.00
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future	753.21840	0.75322	704.22760	0.70423	753.218	15.63	0.51	0.00	0	17,981.00
\$ / R	13.86	Put	On 18/03/2019	Foreign Exchange Future	823.16990	0.82317	771.90970	0.77191	823.170	15.80	0.53	0.00	0	721.00
\$ / R	14.30	Call	On 18/03/2019	Foreign Exchange Future	446.78210	0.44678	477.95180	0.47795	446.782	16.49	0.38	0.00	0	500.00
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	402.40540	0.40241	430.15270	0.43015	402.405	16.80	0.35	0.00	0	1,000.00
\$ / R	14.96	Call	On 18/03/2019	Foreign Exchange Future	306.64220	0.30664	328.11870	0.32812	306.642	17.61	0.28	0.00	0	17,981.00
\$ / R	15.45	Call	On 18/03/2019	Foreign Exchange Future	228.84320	0.22884	246.64570	0.24665	228.843	18.22	0.22	0.00	0	20,000.00
\$ / R	15.54	Call	On 18/03/2019	Foreign Exchange Future	217.06160	0.21706	234.06160	0.23406	217.062	18.34	0.21	0.00	0	721.00
\$ / R			On 27/03/2019	Any day expiry	13.63410	13.63410	13.72510	13.72510		15.48	0.00	0.00	0	4,414.00
\$ / R			On 29/03/2019	Any day expiry	13.63740	13.63740	13.72860	13.72860		15.48	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	368.38040	0.36838	337.71950	0.33772	368.380	14.58	0.32	0.00	0	500.00
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	381.49460	0.38149	407.10310	0.40710	381.495	17.10	0.33	0.00	0	500.00
\$ / R			On 02/04/2019	Any day expiry	13.64410	13.64410	13.73550	13.73550		15.47	0.00	0.00	0	55.00
\$ / R			On 30/04/2019	Any day expiry	13.69110	13.69110	13.78370	13.78370		15.53	0.00	0.00	0	1,280.00
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	387.53610	0.38754	358.18210	0.35818	387.536	14.57	0.32	0.00	0	3,000.00
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	826.98490	0.82698	876.92330	0.87692	826.985	15.24	0.57	0.00	0	2,500.00
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	402.17680	0.40218	427.87450	0.42787	402.177	17.25	0.32	0.00	0	500.00
\$ / R			On 31/05/2019	Any day expiry	13.74380	13.74380	13.83690	13.83690		15.60	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	407.05810	0.40706	377.24880	0.37725	407.058	14.63	0.32	0.00	0	500.00
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	421.36120	0.42136	446.17090	0.44617	421.361	17.42	0.32	0.00	0	500.00
\$ / R			On 03/06/2019	Any day expiry	13.74890	13.74890	13.84210	13.84210		15.59	0.00	0.00	0	29,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	13.76770	13.76770	13.86100	13.86100		15.60	0.00	0.00	0	15,910.00
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	9.93780	0.00994	9.96810	0.00997	9.938	12.89	0.02	0.00	0	1,000.00
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	185.34160	0.18534	165.96460	0.16596	185.342	14.08	0.18	0.00	0	1,000.00
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	323.59810	0.32360	297.95410	0.29795	323.598	14.49	0.26	0.00	0	1,000.00
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	406.88820	0.40689	377.29220	0.37729	406.888	14.63	0.31	0.00	0	911.00
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	521.91550	0.52192	484.13110	0.48413	521.916	14.92	0.36	0.00	0	30,000.00
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	845.34620	0.84535	796.17240	0.79617	845.346	15.71	0.48	0.00	0	25,000.00
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	876.18630	0.87619	826.05760	0.82606	876.186	15.77	0.49	0.00	0	12,450.00
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	542.73030	0.54273	573.77170	0.57377	542.730	16.74	0.39	0.00	0	1,000.00
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	485.07920	0.48508	512.78620	0.51279	485.079	17.09	0.35	0.00	0	30,000.00
\$ / R	15.55	Call	On 14/06/2019	Foreign Exchange Future	344.56130	0.34456	365.78200	0.36578	344.561	18.03	0.26	0.00	0	25,000.00
\$ / R	15.62	Call	On 14/06/2019	Foreign Exchange Future	333.37460	0.33337	353.99850	0.35400	333.375	18.11	0.26	0.00	0	12,450.00
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future	306.47550	0.30648	325.65510	0.32566	306.475	18.32	0.24	0.00	0	1,000.00
\$ / R	15.92	Call	On 14/06/2019	Foreign Exchange Future	289.93780	0.28994	308.21940	0.30822	289.938	18.45	0.23	0.00	0	911.00
\$ / R			On 28/06/2019	Any day expiry	13.79150	13.79150	13.88510	13.88510		15.66	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 28/06/2019	Any day expiry	422.85600	0.42286	392.80780	0.39281	422.856	14.67	0.31	0.00	0	500.00
\$ / R	15.17	Call	On 28/06/2019	Any day expiry	436.08570	0.43609	460.04740	0.46005	436.086	17.56	0.32	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 01/07/2019	Any day expiry												
					13.79660	13.79660	13.89020	13.89020		15.64	0.00	0.00	0	55.00		
\$ / R			On 03/07/2019	Any day expiry												
					13.80000	13.80000	13.89360	13.89360		15.65	0.00	0.00	0	0.00		
\$ / R			On 03/07/2019	Any day expiry	13.45	Put	636.62260	0.63662	594.71550	0.59472	636.623	15.19	0.40	0.00	0	39,250.00
\$ / R			On 03/07/2019	Any day expiry	16.44	Call	251.95720	0.25196	267.24080	0.26724	251.957	18.97	0.19	0.00	0	39,250.00
\$ / R			On 31/07/2019	Any day expiry			13.84790	13.84790								
					13.84790	13.84790	13.94260	13.94260		15.71	0.00	0.00	0	0.00		
\$ / R			On 31/07/2019	Any day expiry	13.00	Put	440.41870	0.44042	410.10870	0.41011	440.419	14.71	0.31	0.00	0	500.00
\$ / R			On 31/07/2019	Any day expiry	15.34	Call	455.51940	0.45552	480.61450	0.48061	455.519	17.67	0.31	0.00	0	500.00
\$ / R			On 01/08/2019	Any day expiry			13.84980	13.84980								
					13.84980	13.84980	13.94450	13.94450		15.72	0.00	0.00	0	55.00		
\$ / R			On 30/08/2019	Any day expiry			13.90290	13.90290								
					13.90290	13.90290	13.99920	13.99920		15.85	0.00	0.00	0	0.00		
\$ / R			On 30/08/2019	Any day expiry	13.00	Put	457.38340	0.45738	426.67980	0.42668	457.383	14.81	0.31	0.00	0	500.00
\$ / R			On 30/08/2019	Any day expiry	15.52	Call	473.01070	0.47301	498.51940	0.49852	473.011	17.88	0.31	0.00	0	500.00
\$ / R			On 02/09/2019	Any day expiry			13.90830	13.90830								
					13.90830	13.90830	14.00490	14.00490		15.85	0.00	0.00	0	55.00		
\$ / R			On 16/09/2019	Foreign Exchange Future			13.93400	13.93400								
					13.93400	13.93400	14.03130	14.03130		15.93	0.00	0.00	0	0.00		
\$ / R			On 16/09/2019	Foreign Exchange Future	10.75	Put	17.50350	0.01750	17.24650	0.01725	17.503	12.65	0.02	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	12.50	Put	289.78100	0.28978	260.42950	0.26043	289.781	14.45	0.22	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.87	Call	437.96500	0.43797	461.76260	0.46176	437.965	18.25	0.28	0.00	0	1,000.00
\$ / R			On 30/09/2019	Any day expiry			13.95960	13.95960								
					13.95960	13.95960	14.05770	14.05770		15.96	0.00	0.00	0	0.00		
\$ / R			On 30/09/2019	Any day expiry	13.00	Put	472.56470	0.47256	441.50640	0.44151	472.565	14.88	0.30	0.00	0	500.00
\$ / R			On 30/09/2019	Any day expiry	15.68	Call	494.38910	0.49439	520.66520	0.52067	494.389	18.03	0.31	0.00	0	500.00
\$ / R			On 02/10/2019	Any day expiry			13.96330	13.96330								
					13.96330	13.96330	14.06140	14.06140		15.97	0.00	0.00	0	55.00		
\$ / R			On 31/10/2019	Any day expiry			14.01630	14.01630								
					14.01630	14.01630	14.11620	14.11620		16.06	0.00	0.00	0	55.00		
\$ / R			On 31/10/2019	Any day expiry	13.00	Put	486.93490	0.48693	455.68310	0.45568	486.935	14.95	0.30	0.00	0	500.00
\$ / R			On 31/10/2019	Any day expiry	15.87	Call	510.67490	0.51067	537.15820	0.53716	510.675	18.23	0.31	0.00	0	500.00
\$ / R			On 29/11/2019	Any day expiry			14.06940	14.06940								
					14.06940	14.06940	14.17090	14.17090		16.16	0.00	0.00	0	0.00		
\$ / R			On 29/11/2019	Any day expiry	13.00	Put	499.16710	0.49917	467.57620	0.46758	499.167	15.00	0.29	0.00	0	500.00
\$ / R			On 29/11/2019	Any day expiry	16.03	Call	528.85010	0.52885	555.58640	0.55559	528.850	18.38	0.31	0.00	0	500.00
\$ / R			On 02/12/2019	Any day expiry			14.07490	14.07490								
					14.07490	14.07490	14.17650	14.17650		16.15	0.00	0.00	0	55.00		
\$ / R			On 13/12/2019	Foreign Exchange Future			14.09500	14.09500								
					14.09500	14.09500	14.19730	14.19730		16.22	0.00	0.00	0	0.00		
\$ / R			On 13/12/2019	Foreign Exchange Future	20.00	Call	158.73170	0.15873	169.92320	0.16992	158.732	21.42	0.10	0.00	0	2,000.00
\$ / R			On 31/12/2019	Any day expiry			14.12800	14.12800								
					14.12800	14.12800	14.23120	14.23120		16.23	0.00	0.00	0	0.00		
\$ / R			On 31/12/2019	Any day expiry	13.00	Put	511.06060	0.51106	478.62640	0.47863	511.061	15.03	0.29	0.00	0	500.00
\$ / R			On 31/12/2019	Any day expiry	16.21	Call	547.14070	0.54714	574.30270	0.57430	547.141	18.53	0.31	0.00	0	500.00
\$ / R			On 02/01/2020	Any day expiry			14.13160	14.13160								
					14.13160	14.13160	14.23500	14.23500		16.29	0.00	0.00	0	55.00		
\$ / R			On 31/01/2020	Any day expiry			14.18470	14.18470								
					14.18470	14.18470	14.28970	14.28970		16.36	0.00	0.00	0	55.00		
\$ / R			On 02/03/2020	Any day expiry			14.24150	14.24150								
					14.24150	14.24150	14.34820	14.34820		16.41	0.00	0.00	0	55.00		
\$ / R			On 02/04/2020	Any day expiry			14.29820	14.29820								
					14.29820	14.29820	14.40670	14.40670		16.47	0.00	0.00	0	55.00		
\$ / R			On 29/04/2020	Any day expiry			14.34760	14.34760								
					14.34760	14.34760	14.45760	14.45760		16.51	0.00	0.00	0	55.00		
\$ / R			On 02/06/2020	Any day expiry			14.40980	14.40980								
					14.40980	14.40980	14.52170	14.52170		16.56	0.00	0.00	0	1,055.00		
\$ / R			On 12/06/2020	Foreign Exchange Future			14.42810	14.42810								
					14.42810	14.42810	14.54060	14.54060		16.60	0.00	0.00	0	0.00		
\$ / R			On 28/07/2020	Any day expiry			14.51270	14.51270								
					14.51270	14.51270	14.62770	14.62770		16.64	0.00	0.00	0	84,000.00		
\$ / R			On 14/09/2020	Foreign Exchange Future			14.61620	14.61620								
					14.61620	14.61620	14.73350	14.73350		16.80	0.00	0.00	0	0.00		
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future			13.31050	13.31050				66,552.50	5	350.00		
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future			13.46050	13.46050				0.00	0	15.00		

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 MAXI	On 18/03/2019	Foreign Exchange Future			13.61900		13.61900		13.70960	13.70960		15.40	0.00	0.00	0	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.76770		13.76770		13.86100	13.86100		15.60	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.53280		17.53280		17.65220	17.65220		13.88	0.00	1,437,689.60	82	226,619.00
£ / R	On 28/09/2018	Any day expiry			17.56550		17.56550		17.65000	17.65000		13.94	0.00	246,911.00	14	14.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.79960		17.79960		18.15140	18.15140		14.09	0.00	1,690,962.00	95	9,975.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.09190		18.09190		18.21730	18.21730		14.87	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.36870		18.36870		18.49870	18.49870		15.61	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.67980		18.67980		18.82000	18.82000		16.12	0.00	16,718,421.00	895	895.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12033		0.12033		0.12101	0.12101		21.23	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12246		0.12246		0.12475	0.12475		17.94	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12489		0.12489		0.12562	0.12562		20.96	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12720		0.12720		0.12796	0.12796		20.54	0.00	0.00	0	0.00
€ / R	On 31/07/2018	Any day expiry			15.45070		15.45070		15.59170	15.59170		14.21	0.00	0.00	0	33.00
€ / R	On 07/09/2018	Any day expiry			15.56940		15.56940		15.71220	15.71220		14.03	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			15.58200		15.58200		15.72480	15.72480		14.06	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.60080		15.60080		15.74400	15.74400		14.04	0.00	5,039,058.40	323	133,586.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	3.48360		0.00348		3.01230	0.00301	3.484	16.44	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	15.31300		0.01531		11.38400	0.01138	15.313	13.99	0.04	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	490.38640		0.49039		402.84940	0.40285	490.386	14.58	0.60	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	66.06440		0.06606		84.72520	0.08473	66.064	16.47	0.14	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	3.04170		0.00304		3.03070	0.00303	3.042	23.41	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			15.62600		15.62600		15.76950	15.76950		14.12	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.88580		15.88580		16.23780	16.23780		14.34	0.00	7,148,610.00	450	28,602.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.20350		16.20350		16.35420	16.35420		14.45	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.50830		16.50830		16.66410	16.66410		14.61	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.22000		95.22000		95.83000	95.83000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.21000		92.21000		92.85000	92.85000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.93000		90.93000		91.59000	91.59000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.07000		93.07000		93.74000	93.74000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.82000		96.82000		97.49000	97.49000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.36000		95.36000		96.05000	96.05000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.41000		97.41000		98.10000	98.10000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			102.81000		102.81000		103.50000	103.50000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			103.13000		103.13000		103.84000	103.84000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.64000		96.64000		97.38000	97.38000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			103.76000		103.76000		104.49000	104.49000			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			99.57000		99.57000		99.58000	99.58000			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
1Y STND	On 20/06/2019	Interest Rate Swap	102.00000		102.00000		102.03000	102.03000			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		98.91000	98.91000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.31000		99.31000		99.32000	99.32000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.74000		99.74000		99.77000	99.77000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	101.92000		101.92000		101.96000	101.96000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	102.91000		102.91000		102.98000	102.98000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.98000		98.98000		99.08000	99.08000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	102.60000		102.60000		102.71000	102.71000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.52000		96.52000		96.67000	96.67000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.75000		95.75000		95.93000	95.93000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.94000		94.94000		95.16000	95.16000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.12000		95.12000		95.36000	95.36000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.31000		97.31000		97.58000	97.58000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.43000		97.43000		97.73000	97.73000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.62000		98.62000		98.94000	98.94000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.51000		102.51000		102.87000	102.87000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	103.74000		103.74000		104.13000	104.13000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.13000		97.13000		97.55000	97.55000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.13000		103.13000		103.58000	103.58000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	587.40300		587.40300		585.45900	585.45900			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	597.88300		597.88300		595.90400	595.90400			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	609.46900		609.46900		607.45100	607.45100			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	619.67900		619.67900		617.63300	617.63300			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	687.05700		687.05700		682.50300	682.50300			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	699.31600		699.31600		694.68000	694.68000			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	712.86700		712.86700		708.14100	708.14100			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	724.80900		724.80900		720.01100	720.01100			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	623.96500		623.96500		619.15300	619.15300			0.00	0.00	0	407.00
ALBI	On 01/11/2018	Index Future	635.09800		635.09800		630.20000	630.20000			0.00	0.00	0	498.00
ALBI	On 07/02/2019	Index Future	647.40500		647.40500		642.41100	642.41100			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	658.25100		658.25100		653.18000	653.18000			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.85880	9.85880		9.94950	9.94950			10.85	0.00	0.00	0	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.97560	9.97560		10.19660	10.19660			11.02	0.00	19,951.20	2	11,417.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.10290	10.10290		10.19660	10.19660			11.69	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.22540	10.22540		10.32110	10.32110			12.41	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.28170	10.28170		10.46430	10.46430			12.20	0.00	2,570,425.00	250	595.00

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
CAD / R	On 18/03/2019	Foreign Exchange Future		10.41940	10.41940		10.47020	10.47020		12.97	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future		347.80330	347.80330		383.45390	383.45390			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future		13.45520	13.45520		13.54550	13.54550		13.48	0.00	0.00	0	1,575.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.71340	13.71340		13.98310	13.98310		13.69	0.00	0.00	0	400.00
CHF / R	On 18/03/2019	Foreign Exchange Future		14.00400	14.00400		14.09990	14.09990		13.95	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.28100	14.28100		14.38010	14.38010		14.21	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.96310	1.96310		1.96970	1.96970		12.14	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		1.98160	1.98160		2.01360	2.01360		12.57	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.00110	2.00110		2.00750	2.00750		13.13	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.01950	2.01950		2.02590	2.02590		14.04	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.09670	2.09670		2.11530	2.11530		13.11	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.13600	2.13600		2.18290	2.18290		13.35	0.00	0.00	0	15.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.17980	2.17980		2.19930	2.19930		13.97	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.22130	2.22130		2.24170	2.24170		14.30	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		10.67937	79.35132		10.78831	78.69118			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future		10.78773	76.97893		10.90056	76.30686			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		10.91089	78.47045		11.02820	77.78507			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.01494	75.99485		11.13602	75.29870			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		10.88912	82.22208		11.00299	81.43279			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future		10.99397	79.42909		11.11192	78.62556			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.10903	80.96791		11.23152	80.14852			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.21113	78.06367		11.33762	77.23136			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		619.93800	619.93800		614.84800	614.84800			0.00	1,258,474,140.00	203	44.00

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
GOVI	On 01/11/2018	GOVI	630.99900	630.99900	625.81700	625.81700					0.00	630,999,000.00	100	441.00
GOVI	On 07/02/2019	GOVI	643.22700	643.22700	637.94400	637.94400					0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	654.00200	654.00200	648.63700	648.63700					0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.69780	1.69780	1.70850	1.70850				15.07	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.71960	1.71960	1.75260	1.75260				15.60	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.74240	1.74240	1.75350	1.75350				15.44	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.76360	1.76360	1.77490	1.77490				15.47	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	130.15498	130.15498	130.06599	130.06599					0.00	65,077,490.00	500	498.00
I2025	On 01/11/2018	Bond Future	132.50875	132.50875	132.41802	132.41802					0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	133.68668	133.68668	133.59356	133.59356					0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	135.94924	135.94924	135.85619	135.85619					0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	99.49178	99.49178	99.35954	99.35954					0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future	100.24142	100.24142	100.10659	100.10659					0.00	0.00	0	1,370.00
I2029	On 07/02/2019	Bond Future	102.20173	102.20173	102.06387	102.06387					0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.86085	102.86085	102.72195	102.72195					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	102.23891	102.23891	102.19945	102.19945					0.00	0.00	0	9,076.00
I2033	On 01/11/2018	Bond Future	102.96678	102.96678	102.92653	102.92653					0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	104.98047	104.98047	104.93894	104.93894					0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.61394	105.61394	105.57299	105.57299					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	121.37245	121.37245	121.60510	121.60510					0.00	0.00	0	1,000.00
I2038	On 01/11/2018	Bond Future	123.56738	123.56738	123.80414	123.80414					0.00	0.00	0	8,621.00
I2038	On 07/02/2019	Bond Future	124.39390	124.39390	124.63468	124.63468					0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	126.49902	126.49902	126.74543	126.74543					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	115.59051	115.59051	115.76573	115.76573					0.00	0.00	0	8,628.00
I2046	On 01/11/2018	Bond Future	116.03181	116.03181	116.20983	116.20983					0.00	0.00	0	10,966.00
I2046	On 07/02/2019	Bond Future	118.30075	118.30075	118.48198	118.48198					0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	118.62067	118.62067	118.80632	118.80632					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	119.13283	119.13283	119.46409	119.46409					0.00	0.00	0	252.00
I2050	On 01/11/2018	Bond Future	121.28708	121.28708	121.62433	121.62433					0.00	0.00	0	9,834.00
I2050	On 07/02/2019	Bond Future	121.88777	121.88777	122.23088	122.23088					0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	123.95049	123.95049	124.30094	124.30094					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

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
IGOV	On 02/08/2018	Index Future			249.12400		249.12400		249.37200	249.37200			0.00	0.00	0	665.00
IGOV	On 01/11/2018	Index Future			253.62900		253.62900		253.88100	253.88100			0.00	0.00	0	714.00
IGOV	On 07/02/2019	Index Future			258.59000		258.59000		258.84600	258.84600			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future			262.96700		262.96700		263.23100	263.23100			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			0.13140		0.13140		0.13210	0.13210			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.13010		0.13010		0.13320	0.13320			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.12860		0.12860		0.13100	0.13100			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12740		0.12740		0.12900	0.12900			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.63090		1.63090		1.64480	1.64480		12.41	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.65470		1.65470		1.69030	1.69030		12.24	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.68080		1.68080		1.69520	1.69520		13.27	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.70520		1.70520		1.72010	1.72010		13.85	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.05610		9.05610		9.12270	9.12270		12.23	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.16180		9.16180		9.34770	9.34770		12.38	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.27830		9.27830		9.34690	9.34690		13.18	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.39100		9.39100		9.46160	9.46160		13.90	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.29780		1.29780		1.29690	1.29690			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.30820		1.30820		1.32210	1.32210			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31810		1.31810		1.31480	1.31480			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32700		1.32700		1.32270	1.32270			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.31720		1.31720		1.31750	1.31750			0.00	0.00	0	8.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17210		1.17210		1.17510	1.17510			0.00	0.00	0	180.00
R186	On 02/08/2018	Bond Future			8.61540		112.40591		8.72799	111.69952		6.76	0.00	254,037,356.60	2,260	70,511.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.16	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	5.01000		0.00501		3.38000	0.00338	5.010	6.28	0.01	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	990.06000		0.99006		600.21000	0.60021	990.060	6.76	0.78	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.75	Put	146.27000		0.14627		462.81000	0.46281	146.270	6.76	0.22	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.90	Put	29.21000		0.02921		162.74000	0.16274	29.210	6.90	0.06	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.67669		114.41149		8.79446	113.69230		7.35	0.00	307,538,085.12	2,688	46,879.00
R186	On 01/11/2018	Bond Future	7.96	Call	274.49000		0.27449		195.02000	0.19502	274.490	6.70	0.14	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,121.45000		1.12145		878.09000	0.87809	1,121.450	7.15	0.38	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
R186	On 01/11/2018	Bond Future	9.14	Put	743.32000		0.74332		957.72000	0.95772	743.320	7.70	0.26	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.74586		111.32327		8.86964	110.58982		7.80	0.00	160,082,862.26	1,438	719.00
R186	On 02/05/2019	Bond Future			8.80728		113.18756		8.93638	112.44281		7.44	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			296.86306		296.86306		296.68509	296.68509			0.00	0.00	0	1,235.00
R197	On 01/11/2018	Bond Future			302.23176		302.23176		302.04996	302.04996			0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future			300.78597		300.78597		300.59935	300.59935			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			305.87622		305.87622		305.69022	305.69022			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/08/2018	Bond Future			232.40691		232.40691		232.87140	232.87140			0.00	0.00	0	12,645.00
R202	On 01/11/2018	Bond Future			236.60980		236.60980		237.08245	237.08245			0.00	0.00	0	9,729.00
R202	On 07/02/2019	Bond Future			237.32975		237.32975		237.81077	237.81077			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			241.34630		241.34630		241.83838	241.83838			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			8.05481		102.21545		8.14731	101.87094		3.53	0.00	0.00	0	14,658.00
R2023	On 01/11/2018	Bond Future			8.11399		100.11328		8.21292	99.76247		4.14	0.00	0.00	0	41,469.00
R2023	On 07/02/2019	Bond Future			8.18516		102.05318		8.29208	101.69526		4.13	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.24081		99.83463		8.35492	99.47161		4.20	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			8.99520		93.11414		9.10774	92.36093		9.26	0.00	31,100,122.76	334	34,636.00
R2030	On 02/08/2018	Bond Future	8.51	Call	0.96000		0.00096		0.78000	0.00078	0.960	8.56	0.00	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	268.35000		0.26835		148.96000	0.14896	268.350	9.15	0.33	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	3.28000		0.00328		33.86000	0.03386	3.280	10.04	0.01	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.05351		94.77549		9.17007	94.00870		10.02	0.00	277,313,083.74	2,926	43,700.00
R2030	On 07/02/2019	Bond Future			9.11916		92.60256		9.24039	91.82063		10.62	0.00	30,929,255.04	334	167.00
R2030	On 02/05/2019	Bond Future			9.17943		94.15327		9.30470	93.35902		10.46	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			9.19556		95.62035		9.30808	94.80498		10.02	0.00	87,205,759.20	912	19,886.00
R2032	On 01/11/2018	Bond Future			9.25836		93.17150		9.37472	92.34148		11.26	0.00	0.00	0	34,534.00
R2032	On 07/02/2019	Bond Future			9.32795		94.97673		9.44867	94.13030		11.43	0.00	86,618,777.76	912	456.00
R2032	On 02/05/2019	Bond Future			9.38761		92.41187		9.51208	91.55206		11.87	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			9.36554		99.75932		9.46799	98.93682		10.66	0.00	59,456,554.72	596	37,551.00
R2035	On 01/11/2018	Bond Future			9.42984		97.04349		9.53563	96.20612		12.03	0.00	0.00	0	67,899.00

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
R2035	On 07/02/2019	Bond Future		9.50231	98.92387		9.61194	98.06994		12.23	0.00	58,958,626.52	596	298.00
R2035	On 02/05/2019	Bond Future		9.56052	96.08269		9.67332	95.21528		12.75	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		9.43529	92.04936		9.54277	91.18197		11.70	0.00	119,664,168.00	1,300	22,706.00
R2037	On 01/11/2018	Bond Future		9.49487	93.69170		9.60565	92.80872		12.63	0.00	83,854,071.50	895	53,065.00
R2037	On 07/02/2019	Bond Future		9.56146	91.24719		9.67605	90.34677		13.46	0.00	118,621,347.00	1,300	650.00
R2037	On 02/05/2019	Bond Future		9.62147	92.77507		9.73930	91.86041		13.41	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		6.59623	101.50523		6.64790	101.48616		0.15	0.00	0.00	0	10,270.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future		9.51528	95.48730		9.62275	94.55518		12.11	0.00	19,097,460.00	200	13,118.00
R2040	On 01/11/2018	Bond Future		9.57483	97.19099		9.68555	96.24211		13.09	0.00	0.00	0	19,218.00
R2040	On 01/11/2018	Bond Future	8.50	111.93000	0.11193		72.34000	0.07234	111.930	11.20	0.05	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	886.75000	0.88675		757.09000	0.75709	886.750	11.86	0.25	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	1,168.01000	1.16801		991.03000	0.99103	1,168.010	12.11	0.31	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	3,698.00000	3.69800		3,204.02000	3.20402	3,698.000	13.16	0.63	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.64133	94.56364		9.75580	93.59602		13.99	0.00	28,369,092.00	300	100.00
R2040	On 02/05/2019	Bond Future		9.70107	96.14709		9.81872	95.16418		13.96	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		9.53507	92.69623		9.64747	91.70328		12.72	0.00	104,561,347.44	1,128	13,676.00
R2044	On 01/11/2018	Bond Future		9.59220	94.35012		9.70790	93.33939		13.77	0.00	0.00	0	34,752.00
R2044	On 07/02/2019	Bond Future		9.65587	91.79297		9.77537	90.76236		14.73	0.00	19,827,281.52	216	108.00
R2044	On 02/05/2019	Bond Future		9.71292	93.33009		9.83567	92.28299		14.70	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		9.53006	96.12943		9.64234	95.10994		12.58	0.00	0.00	0	75,072.00
R2048	On 01/11/2018	Bond Future		9.58853	93.41204		9.70415	92.37423		14.27	0.00	0.00	0	91,538.00
R2048	On 07/02/2019	Bond Future		9.65394	95.22207		9.77339	94.16382		14.56	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		9.70629	92.38230		9.82889	91.30712		15.26	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		7.38264	100.26816		7.44487	100.18483		0.72	0.00	0.00	0	3,471.00
R207	On 01/11/2018	Bond Future		7.40472	102.05715		7.48062	101.97217		0.73	0.00	0.00	0	17,433.00
R207	On 07/02/2019	Bond Future		7.43548	100.38966		7.53478	100.30272		0.72	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		7.48667	102.07090		7.61888	101.98342		0.62	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207/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			7.67453		100.18822		7.74707	100.01974		1.70	0.00	0.00	0	7,728.00
R208	On 01/11/2018	Bond Future			7.72575		98.57631		7.80663	98.40468		1.99	0.00	0.00	0	28,717.00
R208	On 07/02/2019	Bond Future			7.79000		100.48632		7.88214	100.31105		2.03	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			7.84794		98.76937		7.95160	98.59205		2.04	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			9.34503		75.67673		9.45228	74.94802		12.06	0.00	420,762,618.80	5,560	89,287.00
R209	On 02/08/2018	Bond Future	8.46	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.79	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.79	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,653.56000		3.65356		4,382.50000	4.38250	3,653.560	10.88	1.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	7.12000		0.00712		6.92000	0.00692	7.120	11.05	0.02	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,114.42000		1.11442		1,778.84000	1.77884	1,114.420	11.57	0.76	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	292.12000		0.29212		715.59000	0.71559	292.120	11.95	0.33	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,145.70000		2.14570		1,563.52000	1.56352	2,145.700	12.33	0.94	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	0.02000		0.00002		1.36000	0.00136	0.020	13.57	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	14.15	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.40175		73.87928		9.51217	73.13746		13.64	0.00	332,456,760.00	4,500	109,450.00
R209	On 01/11/2018	Bond Future	8.89	Call	669.26000		0.66926		512.89000	0.51289	669.260	12.49	0.24	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,990.19000		2.99019		2,546.31000	2.54631	2,990.190	13.85	0.63	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	785.71000		0.78571		975.69000	0.97569	785.710	14.50	0.23	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	759.11000		0.75911		943.70000	0.94370	759.110	14.54	0.23	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.46411		75.31075		9.57809	74.55432		13.91	0.00	51,211,310.00	680	340.00
R209	On 02/05/2019	Bond Future			9.51724		73.42392		9.63426	72.65542		14.46	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			185.02484		185.02484		184.95426	184.95426			0.00	0.00	0	1,480.00
R210	On 01/11/2018	Bond Future			185.87080		185.87080		185.79861	185.79861			0.00	0.00	0	969.00
R210	On 07/02/2019	Bond Future			189.50564		189.50564		189.43123	189.43123			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			190.16273		190.16273		190.08944	190.08944			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			152.84414		152.84414		152.99173	152.99173			0.00	0.00	0	2,387.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 01/11/2018	Bond Future		155.60825	155.60825		155.75830	155.75830			0.00	0.00	0	3,446.00
R212	On 07/02/2019	Bond Future		156.49768	156.49768		156.64994	156.64994			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future		159.14617	159.14617		159.30296	159.30296			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		9.10022	87.49943		9.21261	86.76235		9.71	0.00	19,599,872.32	224	14,535.00
R213	On 01/11/2018	Bond Future		9.16122	85.51466		9.27743	84.76425		11.02	0.00	0.00	0	32,593.00
R213	On 07/02/2019	Bond Future		9.23022	87.17167		9.35082	86.40650		11.23	0.00	19,526,454.08	224	112.00
R213	On 02/05/2019	Bond Future		9.28548	85.08398		9.40976	84.30670		11.51	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		9.49499	75.16339		9.60724	74.36682		12.92	0.00	0.00	0	15,976.00
R214	On 01/11/2018	Bond Future		9.55274	73.21172		9.66822	72.40088		14.57	0.00	62,229,962.00	850	26,762.00
R214	On 07/02/2019	Bond Future		9.61732	74.63033		9.73650	73.80355		14.84	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future		9.66901	72.58599		9.79124	71.74595		15.48	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		9.77390	9.77390		9.84060	9.84060		12.36	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future		9.90690	9.90690		10.10290	10.10290		12.55	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future		10.05190	10.05190		10.12020	10.12020		13.00	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.18960	10.18960		10.25840	10.25840		13.47	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future		2.69350	2.69350		2.67770	2.67770		20.07	0.00	34,409,462.50	12,775	1,500.00
TRY / R	On 14/12/2018	Foreign Exchange Future		2.61900	2.61900		2.63310	2.63310		20.04	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future		2.53720	2.53720		2.51710	2.51710		19.30	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.46420	2.46420		2.44270	2.44270		18.77	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future		1.29440	1.29440		1.32020	1.32020			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future		1.25620	1.25620		1.29640	1.29640			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future		1.21040	1.21040		1.23230	1.23230			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future		1.17170	1.17170		1.19190	1.19190			0.00	0.00	0	0.00

Total for Derivatives : **6,598,749,460.66** **212,924** **5 955 475.00**

Grand Total: **6,598,749,460.66** **212,924** **5 955 475.00**