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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/08/2018

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 02/08/2018	Any day expiry	13.38230	13.38230		13.19170	13.19170		18.69	0.00	734,800.00	55	0.00
\$ / R	On 06/08/2018	Any day expiry	13.41540	13.41540		13.19500	13.19500		14.84	0.00	0.00	0	420.00
\$ / R	On 07/08/2018	Any day expiry	13.41220	13.41220		13.19600	13.19600		15.18	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	0.13350	0.00013	0.71620	0.00072	0.133	24.11	0.00	0.00	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	457.23320	0.45723	667.15030	0.66715	457.233	19.03	0.93	0.00	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	0.02100	0.00002	0.03530	0.00004	0.021	43.55	0.00	0.00	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.42090	13.42090	13.20190	13.20190	14.87	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.42420	13.42420	13.20580	13.20580	15.11	0.00	0.00	0	4,144.00
\$ / R	On 15/08/2018	Any day expiry	13.18	Put	60.75590	0.06076	139.08880	0.13909	60.756	15.26	0.26	0.00	350.00
\$ / R	On 15/08/2018	Any day expiry	13.22	Call	276.08230	0.27608	145.36650	0.14537	276.082	15.23	0.71	0.00	350.00
\$ / R	On 15/08/2018	Any day expiry	13.43	Put	156.68920	0.15669	297.95490	0.29795	156.689	15.21	0.50	0.00	106.00
\$ / R	On 15/08/2018	Any day expiry	13.55	Call	103.74940	0.10375	48.47860	0.04848	103.749	15.64	0.38	0.00	106.00
\$ / R	On 17/08/2018	Any day expiry			13.42780	13.42780	13.20960	13.20960	15.39	0.00	0.00	0	0.00
\$ / R	On 17/08/2018	Any day expiry	13.15	Put	57.80820	0.05781	135.68650	0.13569	57.808	14.86	0.24	64,701,686.40	20,000
\$ / R	On 17/08/2018	Any day expiry	13.35	Put	128.75380	0.12875	0.00000	0.00000	128.754	15.21	0.42	113,401,145.60	20,000
\$ / R	On 20/08/2018	Any day expiry			13.43320	13.43320	13.21540	13.21540	15.00	0.00	0.00	0	600.00

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 23/08/2018	Any day expiry		13.43860	13.43860	13.22120	13.22120		15.12	0.00	0.00	0	0.00
\$ / R	13.21	Put	On 23/08/2018	Any day expiry	94.43860	0.09444	186.76610	0.18677	94.439	14.66	0.31	0.00	0	50,000.00
\$ / R		On 28/08/2018	Any day expiry		13.44770	13.44770	13.23090	13.23090		14.85	0.00	0.00	0	0.00
\$ / R	13.23	Put	On 28/08/2018	Any day expiry	115.69870	0.11570	211.71370	0.21171	115.699	14.54	0.33	65,498,895.00	15,000	0.00
\$ / R		On 31/08/2018	Any day expiry		13.45310	13.45310	13.23660	13.23660		14.94	0.00	0.00	0	3,299.00
\$ / R	13.00	Put	On 31/08/2018	Any day expiry	59.48730	0.05949	122.36370	0.12236	59.487	14.38	0.19	0.00	0	500.00
\$ / R	13.65	Call	On 31/08/2018	Any day expiry	152.04270	0.15204	95.48820	0.09549	152.043	15.60	0.38	0.00	0	500.00
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	457.77370	0.45777	632.17390	0.63217	457.774	16.09	0.71	0.00	0	1,000.00
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	0.69800	0.00070	0.51320	0.00051	0.698	22.34	0.00	0.00	0	500.00
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	0.67310	0.00067	0.61250	0.00061	0.673	25.84	0.00	0.00	0	500.00
\$ / R		On 03/09/2018	Any day expiry		13.45850	13.45850	13.24240	13.24240		14.70	0.00	0.00	0	197.00
\$ / R		On 07/09/2018	Any day expiry		13.46560	13.46560	13.24940	13.24940		14.91	0.00	0.00	0	0.00
\$ / R	12.90	Put	On 07/09/2018	Any day expiry	53.72970	0.05373	106.75320	0.10675	53.730	14.31	0.16	0.00	0	100.00
\$ / R	13.09	Put	On 07/09/2018	Any day expiry	98.73960	0.09874	175.66360	0.17566	98.740	14.52	0.26	0.00	0	600.00
\$ / R	13.32	Call	On 07/09/2018	Any day expiry	327.40680	0.32741	221.74530	0.22175	327.407	14.77	0.60	0.00	0	600.00
\$ / R	13.45	Call	On 07/09/2018	Any day expiry	259.32310	0.25932	175.13300	0.17513	259.323	14.91	0.52	0.00	0	100.00
\$ / R	13.80	Call	On 07/09/2018	Any day expiry	137.74220	0.13774	90.28620	0.09029	137.742	15.98	0.32	0.00	0	100.00
\$ / R	13.90	Call	On 07/09/2018	Any day expiry	114.12810	0.11413	74.39680	0.07440	114.128	16.29	0.28	0.00	0	600.00
\$ / R		On 13/09/2018	Any day expiry		13.47600	13.47600	13.25960	13.25960		15.09	0.00	0.00	0	0.00
\$ / R	13.30	Put	On 13/09/2018	Any day expiry	189.89090	0.18989	294.66160	0.29466	189.891	14.84	0.39	0.00	0	747.00
\$ / R		On 17/09/2018	Foreign Exchange Future		13.48280	13.48280	13.26640	13.26640		15.05	0.00	2,714,937,056.40	201,363	468,987.00
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	1.26100	0.00126	2.27030	0.00227	1.261	17.64	0.00	0.00	0	5,200.00
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	1.31690	0.00132	2.38130	0.00238	1.317	17.55	0.00	0.00	0	45,000.00
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	1.63820	0.00164	3.02620	0.00303	1.638	17.11	0.01	0.00	0	2,000.00
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	2.28460	0.00228	4.34910	0.00435	2.285	16.45	0.01	0.00	0	93,314.00
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	2.86200	0.00286	5.55040	0.00555	2.862	16.01	0.01	0.00	0	48,200.00
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	3.20710	0.00321	6.27540	0.00628	3.207	15.79	0.01	0.00	0	3,000.00
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	4.03660	0.00404	8.78100	0.00878	4.037	15.35	0.02	0.00	0	13,300.00
\$ / R	12.25	Put	On 17/09/2018	Foreign Exchange Future	8.46520	0.00847	19.45910	0.01946	8.465	14.63	0.03	0.00	0	40,000.00
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	1,241.26520	1.24127	1,035.85910	1.03586	1,241.265	14.63	0.97	0.00	0	500.00
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	10.21570	0.01022	22.64010	0.02264	10.216	14.60	0.04	0.00	0	100.00
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	13.67310	0.01367	28.68890	0.02869	13.673	14.54	0.05	0.00	0	60,000.00
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	1,003.53320	1.00353	806.80380	0.80680	1,003.533	14.47	0.93	0.00	0	4,600.00
\$ / R	12.50	Put	On 17/09/2018	Foreign Exchange Future	20.73320	0.02073	40.40380	0.04040	20.733	14.47	0.07	0.00	0	44,000.00
\$ / R	12.58	Put	On 17/09/2018	Foreign Exchange Future	26.99280	0.02699	51.12080	0.05112	26.993	14.41	0.08	0.00	0	8,000.00
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	29.71700	0.02972	56.22920	0.05623	29.717	14.40	0.09	0.00	0	13,231.00
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	33.70350	0.03370	63.62620	0.06363	33.703	14.37	0.10	0.00	0	1,550.00
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	761.19530	0.76120	586.55270	0.58655	761.195	14.29	0.86	0.00	0	5,200.00
\$ / R	12.80	Put	On 17/09/2018	Foreign Exchange Future	52.78390	0.05278	97.86890	0.09787	52.784	14.27	0.15	0.00	0	500.00
\$ / R	12.80	Call	On 17/09/2018	Foreign Exchange Future	735.58390	0.73558	564.26890	0.56427	735.584	14.27	0.85	0.00	0	50.00
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	60.80640	0.06081	111.74960	0.11175	60.806	14.24	0.16	0.00	0	750.00
\$ / R	13.00	Put	On 17/09/2018	Foreign Exchange Future	94.88280	0.09488	161.44680	0.16145	94.883	14.43	0.23	0.00	0	72,000.00
\$ / R	13.00	Call	On 17/09/2018	Foreign Exchange Future	577.68280	0.57768	427.84680	0.42785	577.683	14.43	0.77	0.00	0	7,500.00
\$ / R	13.10	Put	On 17/09/2018	Foreign Exchange Future	123.93930	0.12394	201.59720	0.20160	123.939	14.55	0.28	0.00	0	2,500.00

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 17/09/2018	Foreign Exchange Future	13.20	Put	158.45370	0.15845	247.50550	0.24751	158.454	14.67	0.33	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	441.25370	0.44125	313.90550	0.31391	441.254	14.67	0.67	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	166.03110	0.16603	258.10200	0.25810	166.031	14.70	0.34	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	410.62650	0.41063	290.83130	0.29083	410.627	14.74	0.64	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	177.82650	0.17783	274.43130	0.27443	177.827	14.74	0.36	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	381.42760	0.38143	269.17960	0.26918	381.428	14.80	0.61	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	278.92780	0.27893	195.84450	0.19584	278.928	15.05	0.50	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	356.13430	0.35613	499.94910	0.49995	356.134	15.32	0.55	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	238.93430	0.23893	166.34910	0.16635	238.934	15.32	0.45	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	220.88310	0.22088	153.18700	0.15319	220.883	15.46	0.42	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	125.46380	0.12546	85.00100	0.08500	125.464	16.43	0.27	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	642.66380	0.64266	818.60100	0.81860	642.664	16.43	0.73	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	90.18080	0.09018	60.38080	0.06038	90.181	16.99	0.20	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	38.62020	0.03862	24.12930	0.02413	38.620	18.25	0.10	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	22.22000	0.02222	12.88020	0.01288	22.220	18.81	0.06	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	2.90390	0.00290	1.94840	0.00195	2.904	19.95	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	2.49860	0.00250	1.91150	0.00191	2.499	20.03	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	2.01520	0.00202	1.86560	0.00187	2.015	20.15	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	1.73390	0.00173	1.80970	0.00181	1.734	20.70	0.01	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.49660	13.49660	13.27990	13.27990		15.11	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.50180	13.50180	13.28500	13.28500		15.20	0.00	0.00	0	5,532.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	117.58970	0.11759	186.36380	0.18636	117.590	14.61	0.25	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	220.76890	0.22077	157.24230	0.15724	220.769	15.91	0.38	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	512.85660	0.51286	667.72620	0.66773	512.857	15.96	0.62	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	4.40060	0.00440	3.69190	0.00369	4.401	20.40	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	2.91790	0.00292	2.26980	0.00227	2.918	22.38	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.50870	13.50870	13.29180	13.29180		15.16	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			13.52600	13.52600	13.30890	13.30890		15.29	0.00	0.00	0	0.00
\$ / R	On 12/10/2018	Any day expiry	13.51	Call	370.51010	0.37051	276.81720	0.27682	370.510	15.24	0.52	0.00	0	5,000.00
\$ / R	On 17/10/2018	Any day expiry			13.53470	13.53470	13.31740	13.31740		15.25	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			13.54350	13.54350	13.32600	13.32600		15.21	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	224.48490	0.22448	313.47010	0.31347	224.485	14.78	0.34	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	230.09950	0.23010	171.69890	0.17170	230.100	16.21	0.35	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			13.54870	13.54870	13.33110	13.33110		15.24	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.55570	13.55570	13.33800	13.33800		15.20	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.55920	13.55920	13.34140	13.34140		15.22	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	166.14700	0.16615	237.68880	0.23769	166.147	14.54	0.27	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	557.99700	0.55800	701.04110	0.70104	557.997	15.76	0.57	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	275.80690	0.27581	209.79570	0.20980	275.807	16.03	0.38	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	16.12580	0.01613	10.89030	0.01089	16.126	20.45	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	7.05450	0.00705	4.75410	0.00475	7.055	20.57	0.01	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.56100	13.56100	13.34310	13.34310		15.23	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.56800	13.56800	13.34990	13.34990		15.19	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	16.87100	0.01687	22.75000	0.02275	16.871	14.95	0.04	0.00	0	1,880.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	603.26390		0.60326		749.21320	0.74921	603.264	15.84	0.59	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	11.06460		0.01106		7.39840	0.00740	11.065	20.32	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.58190		13.58190		13.36350	13.36350		15.29	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.58710		13.58710		13.36860	13.36860		15.33	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	3.62710		0.00363		5.38220	0.00538	3.627	17.87	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	14.91020		0.01491		19.43890	0.01944	14.910	15.63	0.03	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	635.55390		0.63555		507.08920	0.50709	635.554	14.83	0.65	0.00	0	51,000.00
\$ / R	On 29/11/2018	Any day expiry			13.60960		13.60960		13.39060	13.39060		15.31	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			13.61130		13.61130		13.39230	13.39230		15.32	0.00	0.00	0	3,363.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	202.31660		0.20232		275.18660	0.27519	202.317	14.54	0.28	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	592.44270		0.59244		728.18330	0.72818	592.443	15.71	0.54	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	313.88160		0.31388		247.25710	0.24726	313.882	16.26	0.38	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	31.33530		0.03134		24.44940	0.02445	31.335	20.76	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	19.41900		0.01942		15.42100	0.01542	19.419	21.70	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.63040		13.63040		13.41100	13.41100		15.38	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	510.99470		0.51099		635.07820	0.63508	510.995	15.38	0.49	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	86.93530		0.08694		67.81810	0.06782	86.935	19.02	0.12	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.63560		13.63560		13.41600	13.41600		15.40	0.00	117,934,304.40	8,649	68,020.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	21.34410		0.02134		28.25850	0.02826	21.344	15.35	0.04	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	25.55820		0.02556		33.43110	0.03343	25.558	15.14	0.05	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	32.56140		0.03256		41.96130	0.04196	32.561	14.85	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	38.17850		0.03818		48.76280	0.04876	38.178	14.66	0.07	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	39.40450		0.03940		50.24330	0.05024	39.404	14.62	0.07	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	44.68080		0.04468		58.70860	0.05871	44.681	14.46	0.08	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	52.18920		0.05219		72.73880	0.07274	52.189	14.27	0.09	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	56.36370		0.05636		80.63600	0.08064	56.364	14.17	0.10	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	71.99850		0.07200		104.14050	0.10414	71.999	14.12	0.12	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	91.53510		0.09154		129.94320	0.12994	91.535	14.19	0.15	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,227.13510		1.22714		1,045.94320	1.04594	1,227.135	14.19	0.85	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	116.84390		0.11684		162.69470	0.16269	116.844	14.27	0.18	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	127.80800		0.12781		176.69070	0.17669	127.808	14.30	0.19	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	144.36230		0.14436		197.63100	0.19763	144.362	14.34	0.21	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	216.72200		0.21672		290.59410	0.29059	216.722	14.53	0.28	0.00	0	175,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	852.32200		0.85232		706.59410	0.70659	852.322	14.53	0.72	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	253.10260		0.25310		333.97170	0.33397	253.103	14.66	0.31	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	728.58020		0.72858		596.85830	0.59686	728.580	14.79	0.66	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	301.37260		0.30137		390.65400	0.39065	301.373	14.82	0.35	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	314.22560		0.31423		405.60060	0.40560	314.226	14.86	0.36	24,413,288.45	5,000	37,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	699.82560		0.69983		571.60060	0.57160	699.826	14.86	0.64	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	407.84830		0.40785		514.02450	0.51402	407.848	15.13	0.42	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	433.37540		0.43338		543.94470	0.54394	433.375	15.20	0.44	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	568.97540		0.56898		459.94470	0.45994	568.975	15.20	0.56	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	544.54520		0.54455		671.24020	0.67124	544.545	15.49	0.50	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	550.57020		0.55057		677.90950	0.67791	550.570	15.51	0.50	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	593.61220	0.59361	725.35350	0.72535	593.612	15.65	0.53	1,420,692.11	200	0.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	449.21220	0.44921	361.35350	0.36135	449.212	15.65	0.47	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	599.88160	0.59988	732.23940	0.73224	599.882	15.66	0.53	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	441.78040	0.44178	355.15150	0.35515	441.780	15.68	0.47	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	389.66550	0.38967	311.86020	0.31186	389.666	15.97	0.43	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	373.65600	0.37366	298.63210	0.29863	373.656	16.06	0.41	56,734,262.24	10,100	21,010.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	335.01420	0.33501	267.06870	0.26707	335.014	16.31	0.38	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	283.25790	0.28326	225.32780	0.22533	283.258	16.69	0.33	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	271.65270	0.27165	216.01700	0.21602	271.653	16.78	0.32	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	258.38050	0.25838	205.38770	0.20539	258.380	16.90	0.31	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	226.20880	0.22621	179.72000	0.17972	226.209	17.20	0.27	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	224.34350	0.22434	178.23740	0.17824	224.343	17.22	0.27	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	222.49730	0.22250	176.76570	0.17677	222.497	17.24	0.27	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	208.28430	0.20828	165.47870	0.16548	208.284	17.39	0.25	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	199.90090	0.19990	158.82800	0.15883	199.901	17.49	0.25	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	185.71340	0.18571	146.80670	0.14681	185.713	17.66	0.23	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	163.13700	0.16314	127.73410	0.12773	163.137	17.96	0.21	0.00	0	15,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	161.74500	0.16174	126.63270	0.12663	161.745	17.98	0.20	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	151.03540	0.15104	118.17730	0.11818	151.035	18.10	0.19	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	143.49070	0.14349	112.23220	0.11223	143.491	18.19	0.18	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	108.53380	0.10853	84.81300	0.08481	108.534	18.70	0.14	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	90.37800	0.09038	70.65010	0.07065	90.378	19.04	0.12	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.64780	13.64780	13.42790	13.42790		15.38	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	300.14800	0.30015	387.69820	0.38770	300.148	14.79	0.34	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	343.51620	0.34352	438.18610	0.43819	343.516	14.92	0.37	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	229.19110	0.22919	182.96330	0.18296	229.191	17.27	0.27	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	213.36950	0.21337	170.27750	0.17028	213.370	17.44	0.25	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.66510	13.66510	13.44490	13.44490		15.31	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	231.80430	0.23180	304.87720	0.30488	231.804	14.47	0.28	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	618.98320	0.61898	748.98300	0.74898	618.983	15.58	0.52	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	348.29630	0.34830	281.02200	0.28102	348.296	16.34	0.37	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	48.05380	0.04805	39.68410	0.03968	48.054	20.89	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	34.23450	0.03423	27.58790	0.02759	34.234	22.17	0.05	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.66860	13.66860	13.44830	13.44830		15.31	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			13.69630	13.69630	13.47540	13.47540		15.40	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	151.33000	0.15133	200.75660	0.20076	151.330	14.29	0.20	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			13.71710	13.71710	13.49570	13.49570		15.37	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.71880	13.71880	13.49740	13.49740		15.37	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	259.18490	0.25918	332.13940	0.33214	259.185	14.49	0.28	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	375.14230	0.37514	308.44120	0.30844	375.142	16.52	0.36	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.74140	13.74140	13.51930	13.51930		15.45	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.76760	13.76760	13.54460	13.54460		15.46	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	282.16170	0.28216	355.97480	0.35597	282.162	14.53	0.28	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	399.54800	0.39955	334.26150	0.33426	399.548	16.69	0.36	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			13.79900	13.79900					0	7,820.00
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	5.68550	0.00569	7.13010	0.00713	5.685	16.00	0.01	0.00	0	1,000.00
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	45.60220	0.04560	64.01110	0.06401	45.602	14.04	0.07	0.00	0	1,000.00
\$ / R	12.06	Put	On 18/03/2019	Foreign Exchange Future	79.41980	0.07942	105.64700	0.10565	79.420	14.11	0.10	0.00	0	4,145.00
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	148.12010	0.14812	191.31500	0.19131	148.120	14.24	0.17	0.00	0	721.00
\$ / R	13.45	Call	On 18/03/2019	Foreign Exchange Future	836.06250	0.83606	713.20880	0.71321	836.063	15.06	0.61	0.00	0	4,145.00
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	492.00600	0.49201	593.88300	0.59388	492.006	15.08	0.39	0.00	0	20,000.00
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future	646.58840	0.64659	765.83630	0.76584	646.588	15.45	0.46	0.00	0	17,981.00
\$ / R	13.86	Put	On 18/03/2019	Foreign Exchange Future	711.28030	0.71128	836.62850	0.83663	711.280	15.61	0.49	0.00	0	721.00
\$ / R	14.30	Call	On 18/03/2019	Foreign Exchange Future	498.05210	0.49805	419.72480	0.41972	498.052	16.29	0.42	0.00	0	500.00
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	446.85500	0.44685	376.94620	0.37695	446.855	16.57	0.38	0.00	0	1,000.00
\$ / R	14.96	Call	On 18/03/2019	Foreign Exchange Future	338.37800	0.33838	284.36230	0.28436	338.378	17.36	0.30	0.00	0	17,981.00
\$ / R	15.45	Call	On 18/03/2019	Foreign Exchange Future	254.18970	0.25419	210.67640	0.21068	254.190	18.07	0.24	0.00	0	20,000.00
\$ / R	15.54	Call	On 18/03/2019	Foreign Exchange Future	240.81110	0.24081	199.57690	0.19958	240.811	18.18	0.23	0.00	0	721.00
\$ / R			On 27/03/2019	Any day expiry	13.81460	13.81460	13.59000	13.59000		15.53	0.00	0.00	0	4,414.00
\$ / R			On 29/03/2019	Any day expiry	13.81810	13.81810	13.59330	13.59330		15.53	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	303.85120	0.30385	377.20600	0.37721	303.851	14.57	0.28	0.00	0	500.00
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	421.89720	0.42190	357.33990	0.35734	421.897	16.86	0.36	0.00	0	500.00
\$ / R			On 02/04/2019	Any day expiry	13.82510	13.82510	13.60000	13.60000		15.59	0.00	0.00	0	55.00
\$ / R			On 30/04/2019	Any day expiry	13.87390	13.87390	13.64710	13.64710		15.58	0.00	0.00	0	1,280.00
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	325.06970	0.32507	396.80880	0.39681	325.070	14.60	0.28	0.00	0	3,000.00
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	919.11620	0.91912	794.21030	0.79421	919.116	15.12	0.61	0.00	0	2,500.00
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	442.70640	0.44271	378.44750	0.37845	442.706	17.02	0.35	0.00	0	500.00
\$ / R			On 31/05/2019	Any day expiry	13.92710	13.92710	13.69990	13.69990		15.71	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	345.64170	0.34564	415.10120	0.41510	345.642	14.67	0.28	0.00	0	500.00
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	460.77730	0.46078	398.06380	0.39806	460.777	17.18	0.34	0.00	0	500.00
\$ / R			On 03/06/2019	Any day expiry	13.93220	13.93220	13.70500	13.70500		15.69	0.00	0.00	0	29,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	13.95100	13.95100	13.72380	13.72380		15.70	0.00	0.00	0	15,910.00
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	9.19250	0.00919	12.03400	0.01203	9.193	13.46	0.01	0.00	0	1,000.00
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	147.02760	0.14703	192.71050	0.19271	147.028	13.98	0.15	0.00	0	1,000.00
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	272.53030	0.27253	330.59230	0.33059	272.530	14.53	0.23	0.00	0	1,000.00
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	346.65770	0.34666	415.02830	0.41503	346.658	14.66	0.28	0.00	0	911.00
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	444.42390	0.44442	532.74510	0.53275	444.424	14.81	0.33	0.00	0	30,000.00
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	741.95950	0.74196	858.71170	0.85871	741.959	15.55	0.45	0.00	0	25,000.00
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	770.69980	0.77070	889.81580	0.88982	770.700	15.61	0.46	0.00	0	12,450.00
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	595.35310	0.59535	516.57400	0.51657	595.353	16.53	0.42	0.00	0	1,000.00
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	530.57180	0.53057	460.34920	0.46035	530.572	16.86	0.38	0.00	0	30,000.00
\$ / R	15.55	Call	On 14/06/2019	Foreign Exchange Future	376.58910	0.37659	323.42370	0.32342	376.589	17.83	0.28	0.00	0	25,000.00
\$ / R	15.62	Call	On 14/06/2019	Foreign Exchange Future	364.11020	0.36411	312.72620	0.31273	364.110	17.91	0.28	0.00	0	12,450.00
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future	334.08760	0.33409	287.04560	0.28705	334.088	18.11	0.26	0.00	0	1,000.00
\$ / R	15.92	Call	On 14/06/2019	Foreign Exchange Future	315.63270	0.31563	271.28660	0.27129	315.633	18.25	0.24	0.00	0	911.00
\$ / R			On 28/06/2019	Any day expiry	13.97490	13.97490	13.74770	13.74770		15.69	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 28/06/2019	Any day expiry	361.43470	0.36143	431.05690	0.43106	361.435	14.68	0.28	0.00	0	500.00
\$ / R	15.17	Call	On 28/06/2019	Any day expiry	474.22420	0.47422	412.63090	0.41263	474.224	17.31	0.34	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			13.98000	13.98000		13.75280	13.75280	15.74	0.00	0.00	0	55.00
\$ / R			On 03/07/2019	Any day expiry			13.98340	13.98340		13.75620	13.75620	15.74	0.00	0.00	0	0.00
\$ / R	13.45	Put	On 03/07/2019	Any day expiry			550.19090	0.55019	648.39600	0.64840	550.191	15.05	0.37	0.00	0	39,250.00
\$ / R	16.44	Call	On 03/07/2019	Any day expiry			271.82440	0.27182	235.58660	0.23559	271.824	18.74	0.21	0.00	0	39,250.00
\$ / R			On 31/07/2019	Any day expiry			14.03130	14.03130		13.80390	13.80390	15.78	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 31/07/2019	Any day expiry			379.45860	0.37946	447.99410	0.44799	379.459	14.72	0.28	0.00	0	500.00
\$ / R	15.34	Call	On 31/07/2019	Any day expiry			493.01440	0.49301	430.99520	0.43100	493.014	17.42	0.33	0.00	0	500.00
\$ / R			On 01/08/2019	Any day expiry			14.03300	14.03300		13.80560	13.80560	15.78	0.00	0.00	0	55.00
\$ / R			On 30/08/2019	Any day expiry			14.08610	14.08610		13.85780	13.85780	15.92	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/08/2019	Any day expiry			397.02040	0.39702	465.65030	0.46565	397.020	14.82	0.27	0.00	0	500.00
\$ / R	15.52	Call	On 30/08/2019	Any day expiry			510.58310	0.51058	448.45180	0.44845	510.583	17.65	0.33	0.00	0	500.00
\$ / R			On 02/09/2019	Any day expiry			14.09160	14.09160		13.86320	13.86320	15.91	0.00	0.00	0	55.00
\$ / R			On 16/09/2019	Foreign Exchange Future			14.11760	14.11760		13.88860	13.88860	15.94	0.00	0.00	0	0.00
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future			17.71320	0.01771	16.59530	0.01660	17.713	13.32	0.02	0.00	0	1,000.00
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future			239.43920	0.23944	300.28070	0.30028	239.439	14.28	0.19	0.00	0	1,000.00
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future			470.70500	0.47071	414.90850	0.41491	470.705	18.01	0.30	0.00	0	1,000.00
\$ / R			On 30/09/2019	Any day expiry			14.14360	14.14360		13.91400	13.91400	16.03	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/09/2019	Any day expiry			412.48990	0.41249	481.58950	0.48159	412.490	14.88	0.27	0.00	0	500.00
\$ / R	15.68	Call	On 30/09/2019	Any day expiry			532.10320	0.53210	470.07870	0.47008	532.103	17.81	0.33	0.00	0	500.00
\$ / R			On 02/10/2019	Any day expiry			14.14730	14.14730		13.91760	13.91760	16.04	0.00	0.00	0	55.00
\$ / R			On 31/10/2019	Any day expiry			14.20110	14.20110		13.97020	13.97020	16.14	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/10/2019	Any day expiry			427.36470	0.42736	497.10240	0.49710	427.365	14.95	0.27	0.00	0	500.00
\$ / R	15.87	Call	On 31/10/2019	Any day expiry			547.72100	0.54772	486.55640	0.48656	547.721	18.00	0.33	0.00	0	500.00
\$ / R			On 29/11/2019	Any day expiry			14.25490	14.25490		14.02280	14.02280	16.23	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 29/11/2019	Any day expiry			439.96070	0.43996	510.12650	0.51013	439.961	14.99	0.27	0.00	0	500.00
\$ / R	16.03	Call	On 29/11/2019	Any day expiry			565.85670	0.56586	504.74050	0.50474	565.857	18.16	0.32	0.00	0	500.00
\$ / R			On 02/12/2019	Any day expiry			14.26040	14.26040		14.02820	14.02820	16.23	0.00	0.00	0	55.00
\$ / R			On 13/12/2019	Foreign Exchange Future			14.28080	14.28080		14.04820	14.04820	16.30	0.00	357,020.00	25	0.00
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future			170.14400	0.17014	143.71920	0.14372	170.144	21.32	0.11	0.00	0	2,000.00
\$ / R			On 31/12/2019	Any day expiry			14.31420	14.31420		14.08080	14.08080	16.31	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 31/12/2019	Any day expiry			453.08550	0.45309	522.67010	0.52267	453.086	15.04	0.27	0.00	0	500.00
\$ / R	16.21	Call	On 31/12/2019	Any day expiry			583.83100	0.58383	522.93080	0.52293	583.831	18.31	0.32	0.00	0	500.00
\$ / R			On 02/01/2020	Any day expiry			14.31790	14.31790		14.08450	14.08450	16.32	0.00	0.00	0	55.00
\$ / R			On 31/01/2020	Any day expiry			14.37170	14.37170		14.13700	14.13700	16.39	0.00	0.00	0	55.00
\$ / R			On 02/03/2020	Any day expiry			14.42920	14.42920		14.19330	14.19330	16.49	0.00	0.00	0	55.00
\$ / R			On 02/04/2020	Any day expiry			14.48680	14.48680		14.24950	14.24950	16.55	0.00	0.00	0	55.00
\$ / R			On 29/04/2020	Any day expiry			14.53680	14.53680		14.29840	14.29840	16.59	0.00	0.00	0	55.00
\$ / R			On 02/06/2020	Any day expiry			14.59990	14.59990		14.36010	14.36010	16.64	0.00	0.00	0	1,055.00
\$ / R			On 12/06/2020	Foreign Exchange Future			14.61850	14.61850		14.37820	14.37820	16.64	0.00	0.00	0	0.00
\$ / R			On 28/07/2020	Any day expiry			14.70380	14.70380		14.46160	14.46160	16.71	0.00	0.00	0	84,000.00
\$ / R			On 14/09/2020	Foreign Exchange Future			14.80720	14.80720		14.56240	14.56240	16.86	0.00	0.00	0	0.00
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future			13.48280	13.48280		13.26640	13.26640	15.05	0.00	134,828.00	10	355.00
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future			13.63560	13.63560		13.41600	13.41600	15.40	0.00	0.00	0	20.00

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			13.79900		13.79900		13.57480	13.57480		15.52	0.00	0.00	0	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.95100		13.95100		13.72380	13.72380		15.70	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.60310		17.60310		17.43580	17.43580		13.92	0.00	3,432,604.50	195	224,830.00
£ / R	On 28/09/2018	Any day expiry			17.63620		17.63620		17.46860	17.46860		14.10	0.00	0.00	0	14.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.87300		17.87300		17.70350	17.70350		14.36	0.00	17,962,365.00	1,005	13,534.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.17220		18.17220		17.99630	17.99630		14.94	0.00	18,172,200.00	1,000	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.45240		18.45240		18.27330	18.27330		15.61	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.76180		18.76180		18.58080	18.58080		16.10	0.00	0.00	0	895.00
¥ / R	On 23/08/2018	Any day expiry			0.12070		0.12070		0.11830	0.11830		23.76	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12130		0.12130		0.11895	0.11895		20.54	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12348		0.12348		0.12108	0.12108		18.47	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12596		0.12596		0.12349	0.12349		20.13	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12830		0.12830		0.12578	0.12578		19.85	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry			15.67050		15.67050		15.49680	15.49680		13.95	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			15.68340		15.68340		15.50950	15.50950		14.00	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.70260		15.70260		15.52850	15.52850		14.02	0.00	34,090,344.60	2,171	132,013.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	1.92890		0.00193		2.96080	0.00296	1.929	17.21	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	10.18700		0.01019		15.91330	0.01591	10.187	14.86	0.03	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	399.49350		0.39949		510.90720	0.51091	399.493	14.34	0.56	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	60.22510		0.06023		43.11230	0.04311	60.225	16.23	0.14	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	2.12760		0.00213		1.97170	0.00197	2.128	23.75	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			15.72840		15.72840		15.55380	15.55380		14.14	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.99200		15.99200		15.81450	15.81450		14.32	0.00	12,489,752.00	781	34,675.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.31610		16.31610		16.13260	16.13260		14.39	0.00	0.00	0	4,721.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	885.50300		0.88550		786.86380	0.78686	885.503	14.07	0.59	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.62510		16.62510		16.43760	16.43760		14.62	0.00	0.00	0	5,256.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.43000		97.43000		97.32000	97.32000			0.00	0.00	0	51.00
AL37	On 02/08/2018	Index Future			585.93200		585.93200		586.78300	586.78300			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future			596.37900		596.37900		597.24800	597.24800			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			607.93900		607.93900		608.82100	608.82100			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			618.09900		618.09900		619.00200	619.00200			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future			684.51800		684.51800		686.98600	686.98600			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			696.72300		696.72300		699.23800	699.23800			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			710.22800		710.22800		712.78800	712.78800			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			722.09700		722.09700		724.70800	724.70800			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future			621.60100		621.60100		624.82300	624.82300			0.00	1,522,922,450.00	245	0.00
ALBI	On 01/11/2018	Index Future			632.68400		632.68400		635.96700	635.96700			0.00	0.00	0	863.00

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
ALBI	On 07/02/2019	Index Future	644.94800		644.94800		648.29100	648.29100			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	655.72600		655.72600		659.13100	659.13100			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.94020		9.94020		9.82180	9.82180		11.02	0.00	99,402.00	10	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.05700		10.05700		9.93810	9.93810		11.23	0.00	0.00	0	11,417.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.18640		10.18640		10.06570	10.06570		11.79	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.31050		10.31050		10.18880	10.18880		12.43	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.50000		10.50000		10.33870	10.33870		12.30	0.00	0.00	0	595.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.64200		10.64200		10.47710	10.47710		12.95	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	407.11510		407.11510		288.76390	288.76390			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.60160		13.60160		13.41520	13.41520		13.63	0.00	4,379,715.20	322	1,575.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.86500		13.86500		13.67540	13.67540		13.87	0.00	0.00	0	400.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.16160		14.16160		13.96480	13.96480		14.08	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.44320		14.44320		14.24200	14.24200		14.35	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.96320		1.96320		1.94150	1.94150		12.02	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.98360		1.98360		1.96140	1.96140		12.59	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.00540		2.00540		1.98220	1.98220		13.05	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.02540		2.02540		2.00170	2.00170		13.95	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.11180		2.11180		2.08830	2.08830		12.98	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.15210		2.15210		2.12830	2.12830		13.42	0.00	0.00	0	15.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.19640		2.19640		2.17170	2.17170		13.90	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.23870		2.23870		2.21360	2.21360		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	10.75000		78.92237		10.64116	79.58487			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future	10.81961		76.78815		10.74827	77.21605			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	10.94394		78.27643		10.86989	78.71217			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.04962		75.79449		10.97299	76.23826			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

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
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	10.96000		81.72921		10.84613	82.52356			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future	11.03127		79.17348		10.94955	79.73535			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.14767		80.70784		11.06293	81.28011			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.25155		77.79605		11.16385	78.37872			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	617.33800		617.33800		620.68500	620.68500			0.00	129,640,980.00	21	0.00
GOVI	On 01/11/2018	GOVI	628.34500		628.34500		631.75500	631.75500			0.00	0.00	0	465.00
GOVI	On 07/02/2019	GOVI	640.52500		640.52500		643.99700	643.99700			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	651.22900		651.22900		654.76600	654.76600			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.71940		1.71940		1.69190	1.69190		14.62	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.74180		1.74180		1.71380	1.71380		15.41	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.76530		1.76530		1.73670	1.73670		15.30	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.78690		1.78690		1.75780	1.75780		15.77	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	130.65444		130.65444		130.66182	130.66182			0.00	65,065,911.12	498	0.00
I2025	On 01/11/2018	Bond Future	133.01606		133.01606		133.02404	133.02404			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	134.20344		134.20344		134.21090	134.21090			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	136.47028		136.47028		136.47922	136.47922			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	99.57968		99.57968		99.58494	99.58494			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future	100.33286		100.33286		100.33863	100.33863			0.00	0.00	0	1,370.00
I2029	On 07/02/2019	Bond Future	102.29531		102.29531		102.30056	102.30056			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.95061		102.95061		102.95700	102.95700			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	103.12035		103.12035		103.12595	103.12595			0.00	935,920,296.60	9,076	0.00
I2033	On 01/11/2018	Bond Future	103.86599		103.86599		103.87209	103.87209			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	105.89762		105.89762		105.90319	105.90319			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	106.54167		106.54167		106.54837	106.54837			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	122.96139		122.96139		122.96801	122.96801			0.00	52,750,436.31	429	0.00
I2038	On 01/11/2018	Bond Future	125.18400		125.18400		125.19120	125.19120			0.00	0.00	0	9,621.00
I2038	On 07/02/2019	Bond Future	126.04133		126.04133		126.04798	126.04798			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	128.17017		128.17017		128.17834	128.17834			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	117.36581		117.36581		117.37187	117.37187			0.00	895,266,398.68	7,628	0.00
I2046	On 01/11/2018	Bond Future	117.84250		117.84250		117.84904	117.84904			0.00	0.00	0	11,966.00

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
I2046	On 07/02/2019	Bond Future	120.14733		120.14733		120.15345	120.15345			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	120.49143		120.49143		120.49872	120.49872			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	121.16371		121.16371		121.16988	121.16988			0.00	28,109,980.72	232	0.00
I2050	On 01/11/2018	Bond Future	124.53919		124.53919		123.36064	123.36064			0.00	0.00	0	9,854.00
I2050	On 07/02/2019	Bond Future	125.20369		125.20369		124.00134	124.00134			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	127.31836		127.31836		126.09699	126.09699			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	249.93600		249.93600		250.89800	250.89800			0.00	1,059,728,640.00	424	0.00
IGOV	On 01/11/2018	Index Future	255.80100		255.80100		255.43400	255.43400			0.00	61,392,240.00	24	742.00
IGOV	On 07/02/2019	Index Future	260.80400		260.80400		260.42900	260.42900			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	265.21000		265.21000		264.83100	264.83100			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	0.13350		0.13350		0.13110	0.13110			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.13290		0.13290		0.13060	0.13060			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.13220		0.13220		0.12970	0.12970			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13150		0.13150		0.12830	0.12830			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.64310		1.64310		1.62710	1.62710		12.29	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.66760		1.66760		1.65140	1.65140		12.37	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.69400		1.69400		1.67720	1.67720		13.18	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.71890		1.71890		1.70180	1.70180		13.73	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.10140		9.10140		9.01180	9.01180		12.12	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.20730		9.20730		9.11680	9.11680		12.42	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.32640		9.32640		9.23350	9.23350		13.12	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.44020		9.44020		9.34640	9.34640		13.91	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.30250		1.30250		1.29200	1.29200			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.31280		1.31280		1.30230	1.30230			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.32280		1.32280		1.31210	1.31210			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.33200		1.33200		1.32110	1.32110			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.30560		1.30560		1.31430	1.31430			0.00	6,528.00	5	14.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future	1.16460		1.16460		1.17050	1.17050			0.00	34,938.00	30	175.00

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 23/08/2018	Any day expiry		8.28490	8.28490	0.12032	8.45040	8.45040		15.87	0.00	0.00	0	0.00	
R / ¥	On 23/08/2018	Any day expiry	8.07	Put	558.21880	0.05582	0.12032	284.53590	0.02845	558.219	17.55	0.26	0.00	0	13,000.00
R / ¥	On 23/08/2018	Any day expiry	8.27	Call	1,350.10920	0.13501	0.12032	2,455.29550	0.24553	1,350.109	16.09	0.53	0.00	0	13,000.00
R / ¥	On 23/08/2018	Any day expiry	8.35	Call	947.30700	0.09473	0.12032	1,891.94870	0.18919	947.307	15.65	0.42	0.00	0	20,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future		8.24380	8.24380	0.12032	8.40710	8.40710		15.76	0.00	0.00	0	0.00	
R186	On 02/08/2018	Bond Future		8.72500	111.71820		8.61068	112.43565		6.66	0.00	7,771,006,273.80	69,559	0.00	
R186	On 01/11/2018	Bond Future		8.72879	114.09257		8.67189	114.44094		7.33	0.00	18,026,626.06	158	55,299.00	
R186	On 01/11/2018	Bond Future	7.96	Call	199.17000	0.19917		244.98000	0.24498	199.170	6.68	0.11	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	934.15000	0.93415		1,069.84000	1.06984	934.150	7.13	0.35	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,215.01000	1.21501		1,091.43000	1.09143	1,215.010	7.44	0.40	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	761.94000	0.76194		677.67000	0.67767	761.940	7.67	0.28	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future		8.80048	110.99883		8.74082	111.35327		7.66	0.00	0.00	0	719.00	
R186	On 02/05/2019	Bond Future		8.86509	112.85324		8.80260	113.21468		7.33	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 02/08/2018	Bond Future		297.45170	297.45170		297.46937	297.46937			0.00	367,352,849.50	1,235	0.00	
R197	On 01/11/2018	Bond Future		302.82824	302.82824		302.84755	302.84755			0.00	0.00	0	2,350.00	
R197	On 07/02/2019	Bond Future		301.40047	301.40047		301.41847	301.41847			0.00	0.00	0	0.00	
R197	On 02/05/2019	Bond Future		306.49111	306.49111		306.51248	306.51248			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		232.94679	232.94679		232.95896	232.95896			0.00	2,852,433,443.55	12,245	0.00	
R202	On 01/11/2018	Bond Future		237.72210	237.72210		237.17067	237.17067			0.00	0.00	0	10,129.00	
R202	On 07/02/2019	Bond Future		238.46728	238.46728		237.90412	237.90412			0.00	0.00	0	0.00	
R202	On 02/05/2019	Bond Future		242.49541	242.49541		241.92483	241.92483			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		8.18000	101.74954		8.08563	102.10050		3.46	0.00	1,489,308,016.98	14,637	0.00	
R2023	On 01/11/2018	Bond Future		8.18937	99.84584		8.14714	99.99556		4.09	0.00	35,744,810.72	358	41,128.00	
R2023	On 07/02/2019	Bond Future		8.26638	101.78114		8.22096	101.93316		4.06	0.00	0.00	0	0.00	
R2023	On 02/05/2019	Bond Future		8.32896	99.55406		8.28005	99.70961		4.13	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		9.12500	92.24614		9.01065	93.01025		9.18	0.00	3,195,037,305.04	34,636	0.00	
R2030	On 01/11/2018	Bond Future		9.14149	94.19592		9.06961	94.66907		9.94	0.00	0.00	0	48,226.00	
R2030	On 07/02/2019	Bond Future		9.21056	92.01221		9.13591	92.49399		10.48	0.00	0.00	0	167.00	
R2030	On 02/05/2019	Bond Future		9.27456	93.54928		9.19720	94.04004		10.34	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	

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
R2032	On 02/08/2018	Bond Future		9.31000	94.79116		9.19570	95.61933		9.91	0.00	1,885,017,007.76	19,886	0.00
R2032	On 01/11/2018	Bond Future		9.33549	92.62014		9.25860	93.16978		11.12	0.00	0.00	0	34,700.00
R2032	On 07/02/2019	Bond Future		9.40785	94.41528		9.32820	94.97496		11.28	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future		9.47061	91.83727		9.38827	92.40728		11.71	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		9.44000	99.16048		9.33069	100.04152		10.53	0.00	3,723,575,184.48	37,551	0.00
R2035	On 01/11/2018	Bond Future		9.46557	96.75945		9.39395	97.33008		11.87	0.00	0.00	0	68,063.00
R2035	On 07/02/2019	Bond Future		9.53924	98.63493		9.46514	99.21600		12.07	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future		9.59905	95.78507		9.52262	96.37679		12.57	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		9.50500	91.48535		9.39565	92.37247		11.56	0.00	2,077,266,357.10	22,706	0.00
R2037	On 01/11/2018	Bond Future		9.52563	93.44521		9.45410	94.01997		12.46	0.00	0.00	0	48,614.00
R2037	On 07/02/2019	Bond Future		9.59320	90.99642		9.51933	91.58169		13.27	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future		9.65460	92.51647		9.57846	93.11248		13.22	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		6.55000	101.52230		6.63093	101.49243		0.15	0.00	163,044,813.80	1,606	0.00
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		9.59000	94.83767		9.47065	95.87873		11.99	0.00	1,244,080,555.06	13,118	0.00
R2040	On 01/11/2018	Bond Future		9.61588	96.83741		9.52894	97.58878		12.96	0.00	0.00	0	19,698.00
R2040	On 01/11/2018	Bond Future	8.50	Call	71.97000	0.07197	105.28000	0.10528	71.970	11.09	0.03	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	790.68000	0.79068	992.60000	0.99260	790.680	12.30	0.23	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,043.22000	1.04322	1,286.07000	1.28607	1,043.220	12.51	0.29	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,420.65000	3.42065	3,907.77000	3.90777	3,420.650	13.41	0.61	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.68368	94.20379		9.59392	94.96911		13.84	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future		9.74509	95.77739		9.65265	96.55645		13.81	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		9.62000	91.94429		9.50562	92.95939		12.63	0.00	1,126,685,329.66	12,254	0.00
R2044	On 01/11/2018	Bond Future		9.64886	93.85281		9.56197	94.61731		13.66	0.00	5,818,874.22	62	38,627.00
R2044	On 07/02/2019	Bond Future		9.71430	91.28660		9.62467	92.06529		14.61	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future		9.77342	92.81147		9.68118	93.60416		14.59	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		9.61500	95.35636		9.50063	96.39995		12.51	0.00	7,116,254,434.08	74,628	0.00
R2048	On 01/11/2018	Bond Future		9.64006	92.94696		9.55830	93.68681		14.18	0.00	34,390,375.20	370	96,842.00
R2048	On 07/02/2019	Bond Future		9.70709	94.74853		9.62273	95.50215		14.48	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
R2048	On 02/05/2019	Bond Future		9.76131	91.89702		9.67456	92.66423		15.16	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		7.52000	100.08436		7.41542	100.22426		0.71	0.00	337,884,799.36	3,376	0.00
R207	On 01/11/2018	Bond Future		7.50608	101.94369		7.44525	102.01176		0.72	0.00	0.00	0	19,140.00
R207	On 07/02/2019	Bond Future		7.56695	100.27458		7.48835	100.34336		0.71	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		7.66966	101.94985		7.56240	102.02077		0.61	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		7.81500	99.86231		7.71563	100.09272		1.68	0.00	771,735,931.68	7,728	0.00
R208	On 01/11/2018	Bond Future		7.82154	98.37308		7.77186	98.47842		1.96	0.00	0.00	0	28,717.00
R208	On 07/02/2019	Bond Future		7.89862	100.27974		7.84244	100.38652		2.01	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		7.97308	98.55535		7.90897	98.66492		2.01	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		9.42000	75.16622		9.31062	75.91281		12.00	0.00	6,330,950,045.72	84,226	0.00
R209	On 01/11/2018	Bond Future		9.43788	73.63533		9.36641	74.11906		13.49	0.00	1,031,557,337.97	14,009	126,891.00
R209	On 01/11/2018	Bond Future	8.89	Call	596.66000	0.59666	721.45000	0.72145	596.660	12.89	0.22	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	786.06000	0.78606	936.35000	0.93635	786.060	13.10	0.27	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	1,917.06000	1.91706	1,710.17000	1.71017	1,917.060	13.82	0.47	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,797.12000	2.79712	3,114.36000	3.11436	2,797.120	14.15	0.62	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,076.24000	1.07624	946.64000	0.94664	1,076.240	14.54	0.30	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	819.96000	0.81996	717.62000	0.71762	819.960	14.91	0.24	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	792.34000	0.79234	693.05000	0.69305	792.340	14.96	0.24	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future		9.50132	75.06253		9.42766	75.55509		13.73	0.00	0.00	0	340.00
R209	On 02/05/2019	Bond Future		9.55592	73.16858		9.48013	73.67013		14.27	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		185.16734	185.16734		185.17727	185.17727			0.00	55,550,202.00	300	0.00
R210	On 01/11/2018	Bond Future		186.02087	186.02087		186.03175	186.03175			0.00	0.00	0	2,149.00
R210	On 07/02/2019	Bond Future		189.65926	189.65926		189.66938	189.66938			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future		190.30784	190.30784		190.32008	190.32008			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
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/08/2018	Bond Future	153.38131		153.38131		153.39097	153.39097			0.00	361,519,747.67	2,357	0.00
R212	On 01/11/2018	Bond Future	156.15371		156.15371		156.16421	156.16421			0.00	78,076,855.00	500	3,476.00
R212	On 07/02/2019	Bond Future	157.05293		157.05293		157.06275	157.06275			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	159.70561		159.70561		159.71720	159.71720			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	9.22000		86.71420		9.10566	87.46356		9.62	0.00	1,260,390,897.00	14,535	0.00
R213	On 01/11/2018	Bond Future	9.24386		84.98009		9.16694	85.47751		10.95	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.31587		86.62728		9.23615	87.13383		11.09	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.37436		84.52711		9.29201	85.04290		11.39	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	9.57000		74.62953		9.45562	75.44615		12.79	0.00	1,162,429,559.28	15,576	0.00
R214	On 01/11/2018	Bond Future	9.59401		72.92026		9.51231	73.49908		14.41	0.00	254,491,707.40	3,490	30,769.00
R214	On 07/02/2019	Bond Future	9.65984		74.33360		9.57562	74.92325		14.67	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.71306		72.28142		9.62654	72.88159		15.30	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	9.86830		9.86830		9.74610	9.74610		12.35	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.00250		10.00250		9.87840	9.87840		12.69	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.14970		10.14970		10.02250	10.02250		13.04	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.28860		10.28860		10.15770	10.15770		13.48	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.61100		2.61100		2.64330	2.64330		21.33	0.00	0.00	0	1,500.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.53510		2.53510		2.57070	2.57070		20.69	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.44850		2.44850		2.48760	2.48760		19.97	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.36970		2.36970		2.41220	2.41220		19.31	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.31760		1.31760		1.30360	1.30360			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.27890		1.27890		1.26460	1.26460			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.23810		1.23810		1.22330	1.22330			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.19690		1.19690		1.18210	1.18210			0.00	0.00	0	0.00
Total for Derivatives :												52,751,362,501.42	765,604	5 517 530.00
Grand Total:												52,751,362,501.42	765,604	5 517 530.00