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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/08/2018

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 07/08/2018	Any day expiry	13.28600	13.28600		13.40730	13.40730		17.64	0.00	24,977,680.00	1,880	0.00	
\$ / R	On 13/08/2018	Any day expiry	13.31760	13.31760		13.41320	13.41320		14.30	0.00	0.00	0	70.00	
\$ / R	On 15/08/2018	Any day expiry	13.32100	13.32100		13.41610	13.41610		14.63	0.00	0.00	0	4,144.00	
\$ / R	On 15/08/2018	Any day expiry	13.18	Put	61.77010	0.06177	45.55580	0.04556	61.770	15.24	0.31	0.00	0	350.00
\$ / R	On 15/08/2018	Any day expiry	13.22	Call	175.15240	0.17515	250.89690	0.25090	175.152	15.03	0.64	0.00	0	350.00
\$ / R	On 15/08/2018	Any day expiry	13.43	Put	182.76530	0.18277	132.65070	0.13265	182.765	15.25	0.64	0.00	0	106.00
\$ / R	On 15/08/2018	Any day expiry	13.55	Call	42.96210	0.04296	73.28740	0.07329	42.962	15.83	0.24	0.00	0	106.00
\$ / R	On 17/08/2018	Any day expiry	13.32430	13.32430		13.41930	13.41930		14.79	0.00	0.00	0	0.00	
\$ / R	On 17/08/2018	Any day expiry	13.35	Put	144.98970	0.14499	107.92350	0.10792	144.990	14.96	0.53	0.00	0	20,000.00
\$ / R	On 20/08/2018	Any day expiry	13.32950	13.32950		13.42460	13.42460		14.48	0.00	0.00	0	600.00	
\$ / R	On 23/08/2018	Any day expiry	13.33460	13.33460		13.42990	13.42990		14.79	0.00	0.00	0	0.00	
\$ / R	On 23/08/2018	Any day expiry	13.21	Put	107.23870	0.10724	78.97300	0.07897	107.239	14.61	0.37	0.00	0	50,000.00
\$ / R	On 28/08/2018	Any day expiry	13.34320	13.34320		13.43880	13.43880		14.64	0.00	0.00	0	0.00	
\$ / R	On 31/08/2018	Any day expiry	13.34830	13.34830		13.44410	13.44410		14.85	0.00	0.00	0	3,299.00	
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	67.11480	0.06711	51.24140	0.05124	67.115	14.35	0.23	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	100.63800	0.10064	134.36530	0.13437	100.638	15.88	0.30	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	521.27340	0.52127	450.94840	0.45095	521.273	16.39	0.78	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	0.39520	0.00040	0.50880	0.00051	0.395	24.26	0.00	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	0.41640	0.00042	0.46020	0.00046	0.416	28.15	0.00	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.35340	13.35340	13.44940	13.44940		14.62	0.00	0.00	0	197.00
\$ / R	On 06/09/2018	Any day expiry			13.35850	13.35850	13.45480	13.45480		14.79	0.00	0.00	0	0.00
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	267.94310	0.26794	221.61440	0.22161	267.943	15.04	0.54	0.00	0	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	274.04180	0.27404	226.73420	0.22673	274.042	15.08	0.55	0.00	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry			13.36030	13.36030	13.45650	13.45650		14.85	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	61.79920	0.06180	48.00340	0.04800	61.799	14.36	0.20	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	114.28740	0.11429	91.35310	0.09135	114.287	14.57	0.31	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	250.44660	0.25045	309.99630	0.31000	250.447	14.81	0.54	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	194.14810	0.19415	242.11910	0.24212	194.148	15.16	0.45	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	94.69560	0.09470	122.93990	0.12294	94.696	16.27	0.25	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	76.55220	0.07655	100.38730	0.10039	76.552	16.59	0.21	0.00	0	600.00
\$ / R	On 13/09/2018	Any day expiry			13.37050	13.37050	13.46700	13.46700		14.87	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	217.19010	0.21719	181.58360	0.18158	217.190	14.81	0.45	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.37720	13.37720	13.47390	13.47390		14.93	0.00	907,897,186.80	67,869	487,799.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	1.04130	0.00104	0.97430	0.00097	1.041	17.51	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	1.10090	0.00110	1.02810	0.00103	1.101	17.43	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	1.45480	0.00145	1.34580	0.00135	1.455	17.06	0.01	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	2.21270	0.00221	2.01790	0.00202	2.213	16.49	0.01	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	2.92850	0.00293	2.64520	0.00265	2.929	16.12	0.01	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	3.36990	0.00337	3.02920	0.00303	3.370	15.93	0.01	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	4.46330	0.00446	3.97420	0.00397	4.463	15.55	0.02	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	10.41350	0.01041	8.69430	0.00869	10.413	15.01	0.04	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,137.61350	1.13761	1,232.59430	1.23259	1,137.614	15.01	0.96	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	12.34170	0.01234	10.25930	0.01026	12.342	14.92	0.04	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	16.10230	0.01610	13.30420	0.01330	16.102	14.78	0.06	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	900.86900	0.90087	993.31650	0.99332	900.869	14.56	0.92	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	23.66900	0.02367	19.41650	0.01942	23.669	14.56	0.08	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	30.31490	0.03031	24.78280	0.02478	30.315	14.42	0.10	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	33.19800	0.03320	27.11200	0.02711	33.198	14.37	0.11	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	37.41120	0.03741	30.51840	0.03052	37.411	14.29	0.12	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	660.77350	0.66077	746.98830	0.74699	660.774	14.14	0.84	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	59.27230	0.05927	46.85650	0.04686	59.272	14.18	0.17	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	636.47230	0.63647	720.75650	0.72076	636.472	14.18	0.83	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	69.73920	0.06974	55.40630	0.05541	69.739	14.24	0.19	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	109.03390	0.10903	88.05500	0.08806	109.034	14.43	0.27	0.00	0	72,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	486.23390	0.48623	561.95500	0.56196	486.234	14.43	0.73	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	142.34360	0.14234	116.25640	0.11626	142.344	14.55	0.33	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	181.68320	0.18168	150.06970	0.15007	181.683	14.68	0.38	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	358.88320	0.35888	423.96970	0.42397	358.883	14.68	0.62	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	190.28740	0.19029	157.52900	0.15753	190.287	14.70	0.40	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	330.85560	0.33086	393.06380	0.39306	330.856	14.74	0.59	0.00	0	1,250.00

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	13.25	Put	203.65560	0.20366		169.16380	0.16916	203.656	14.74	0.41	0.00	0	74,064.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	304.36450	0.30436		363.64560	0.36365	304.365	14.80	0.56	0.00	0	500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	216.37260	0.21637		262.45070	0.26245	216.373	15.22	0.44	0.00	0	2,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	405.04010	0.40504		348.99930	0.34900	405.040	15.51	0.61	0.00	0	4,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	182.24010	0.18224		222.89930	0.22290	182.240	15.51	0.39	0.00	0	26,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	167.05130	0.16705		205.13810	0.20514	167.051	15.65	0.36	0.00	0	1,464.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.66	Call	164.15410	0.16415		201.73970	0.20174	164.154	15.68	0.36	0.00	0	100.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	89.50320	0.08950		112.60120	0.11260	89.503	16.67	0.22	0.00	0	60,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	712.30320	0.71230		638.70120	0.63870	712.303	16.67	0.78	0.00	0	1,500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	61.83350	0.06183		78.93460	0.07893	61.834	17.20	0.16	0.00	0	500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	24.29760	0.02430		31.86940	0.03187	24.298	18.50	0.07	0.00	0	63,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	13.00490	0.01300		17.54450	0.01754	13.005	19.02	0.04	0.00	0	4,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	1.58780	0.00159		2.18810	0.00219	1.588	20.52	0.01	0.00	0	5,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	1.36540	0.00137		1.88130	0.00188	1.365	20.63	0.00	0.00	0	1,550.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	1.19620	0.00120		1.51660	0.00152	1.196	20.96	0.00	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	1.18760	0.00119		1.45500	0.00146	1.188	21.86	0.00	0.00	0	73,314.00	
\$ / R	On 25/09/2018	Any day expiry			13.39080	13.39080		13.48770	13.48770		14.97	0.00	0.00	0	0.00	
\$ / R	On 28/09/2018	Any day expiry			13.39580	13.39580		13.49290	13.49290		15.06	0.00	0.00	0	5,532.00	
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	133.58620	0.13359		110.03060	0.11003	133.586	14.57	0.28	0.00	0	500.00	
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	171.46640	0.17147		205.23320	0.20523	171.466	16.06	0.33	0.00	0	500.00	
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	570.51270	0.57051		506.36650	0.50637	570.513	16.11	0.68	0.00	0	1,000.00	
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	2.43260	0.00243		2.79480	0.00279	2.433	20.62	0.01	0.00	0	500.00	
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	2.14190	0.00214		2.38340	0.00238	2.142	23.36	0.01	0.00	0	500.00	
\$ / R	On 02/10/2018	Any day expiry			13.40260	13.40260		13.49980	13.49980		15.00	0.00	0.00	0	55.00	
\$ / R	On 12/10/2018	Any day expiry			13.41960	13.41960		13.51700	13.51700		15.07	0.00	0.00	0	0.00	
\$ / R	On 12/10/2018	Any day expiry	13.51	Call	306.82230	0.30682		353.29380	0.35329	306.822	15.33	0.47	0.00	0	5,000.00	
\$ / R	On 17/10/2018	Any day expiry			13.42820	13.42820		13.52560	13.52560		15.16	0.00	0.00	0	235.00	
\$ / R	On 22/10/2018	Any day expiry			13.43690	13.43690		13.53420	13.53420		15.14	0.00	0.00	0	0.00	
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	253.04210	0.25304		217.69720	0.21770	253.042	14.82	0.38	0.00	0	1,630.00	
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	187.91900	0.18792		216.63090	0.21663	187.919	16.40	0.30	0.00	0	1,630.00	
\$ / R	On 25/10/2018	Any day expiry			13.44210	13.44210		13.53940	13.53940		15.19	0.00	0.00	0	70.00	
\$ / R	On 29/10/2018	Any day expiry			13.44900	13.44900		13.54620	13.54620		15.16	0.00	0.00	0	225.00	
\$ / R	On 31/10/2018	Any day expiry			13.45240	13.45240		13.54970	13.54970		15.19	0.00	0.00	0	3,442.00	
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	189.05690	0.18906		160.68070	0.16068	189.057	14.63	0.30	0.00	0	500.00	
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	615.03230	0.61503		553.11570	0.55312	615.032	15.96	0.62	0.00	0	1,000.00	
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	230.84150	0.23084		262.15790	0.26216	230.842	16.24	0.34	0.00	0	500.00	
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	11.73390	0.01173		14.19360	0.01419	11.734	20.69	0.02	0.00	0	500.00	
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	5.68920	0.00569		6.53080	0.00653	5.689	21.21	0.01	0.00	0	500.00	
\$ / R	On 01/11/2018	Any day expiry			13.45420	13.45420		13.55140	13.55140		15.21	0.00	0.00	0	55.00	
\$ / R	On 05/11/2018	Any day expiry			13.46110	13.46110		13.55830	13.55830		15.17	0.00	0.00	0	0.00	
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	17.48430	0.01748		15.75400	0.01575	17.484	14.72	0.04	0.00	0	1,880.00	
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	662.30690	0.66231		598.70570	0.59871	662.307	16.04	0.63	0.00	0	1,880.00	
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	8.67180	0.00867		10.11170	0.01011	8.672	20.79	0.02	0.00	0	1,880.00	
\$ / R	On 13/11/2018	Any day expiry			13.47490	13.47490		13.57210	13.57210		15.18	0.00	0.00	0	70.00	

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\$ / R			On 16/11/2018	Any day expiry			13.48000	13.48000		13.57730	13.57730	15.31	0.00	0.00	0	420.00
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	4.28500	0.00429		3.61440	0.00361	4.285	18.14	0.01	0.00	0	51,000.00	
\$ / R	11.67	Put	On 16/11/2018	Any day expiry	16.12790	0.01613		14.28700	0.01429	16.128	15.56	0.04	0.00	0	51,000.00	
\$ / R	13.22	Call	On 16/11/2018	Any day expiry	561.07840	0.56108		620.31160	0.62031	561.078	14.93	0.61	0.00	0	51,000.00	
\$ / R			On 29/11/2018	Any day expiry	13.50220	13.50220		13.59980	13.59980		15.28	0.00	0.00	0	461.00	
\$ / R			On 30/11/2018	Any day expiry	13.50390	13.50390		13.60150	13.60150		15.30	0.00	0.00	0	3,197.00	
\$ / R	13.00	Put	On 30/11/2018	Any day expiry	227.80050	0.22780		197.48680	0.19749	227.800	14.63	0.31	0.00	0	500.00	
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	647.87230	0.64787		587.95870	0.58796	647.872	15.89	0.58	0.00	0	1,000.00	
\$ / R	14.08	Call	On 30/11/2018	Any day expiry	270.61220	0.27061		300.70680	0.30071	270.612	16.44	0.34	0.00	0	500.00	
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	21.01000	0.02101		26.62050	0.02662	21.010	20.35	0.04	0.00	0	500.00	
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	10.05840	0.01006		14.76380	0.01476	10.058	20.61	0.02	0.00	0	500.00	
\$ / R			On 11/12/2018	Any day expiry	13.52270	13.52270		13.62050	13.62050		15.27	0.00	0.00	0	0.00	
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	561.43310	0.56143		506.70750	0.50671	561.433	15.55	0.52	0.00	0	20,000.00	
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	71.53580	0.07154		80.41850	0.08042	71.536	19.17	0.10	0.00	0	20,000.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	13.52780	13.52780		13.62570	13.62570		15.38	0.00	5,154,091.80	381	65,014.00	
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	23.15530	0.02316		20.60330	0.02060	23.155	15.27	0.04	0.00	0	2,764.00	
\$ / R	11.75	Put	On 14/12/2018	Foreign Exchange Future	27.61170	0.02761		24.58000	0.02458	27.612	15.03	0.05	0.00	0	230,784.00	
\$ / R	11.90	Put	On 14/12/2018	Foreign Exchange Future	35.00850	0.03501		31.18310	0.03118	35.008	14.70	0.07	0.00	0	11,300.00	
\$ / R	12.00	Put	On 14/12/2018	Foreign Exchange Future	40.93910	0.04094		36.47840	0.03648	40.939	14.48	0.08	0.00	0	174,530.00	
\$ / R	12.02	Put	On 14/12/2018	Foreign Exchange Future	42.23370	0.04223		37.63440	0.03763	42.234	14.44	0.08	0.00	0	5,500.00	
\$ / R	12.10	Put	On 14/12/2018	Foreign Exchange Future	47.80680	0.04781		42.61230	0.04261	47.807	14.27	0.09	0.00	0	8,580.00	
\$ / R	12.20	Put	On 14/12/2018	Foreign Exchange Future	55.74240	0.05574		49.70180	0.04970	55.742	14.05	0.10	0.00	0	7,300.00	
\$ / R	12.25	Put	On 14/12/2018	Foreign Exchange Future	62.22570	0.06223		53.64720	0.05365	62.226	14.08	0.11	0.00	0	3,300.00	
\$ / R	12.38	Put	On 14/12/2018	Foreign Exchange Future	81.82070	0.08182		68.77840	0.06878	81.821	14.16	0.14	0.00	0	39,589.00	
\$ / R	12.50	Put	On 14/12/2018	Foreign Exchange Future	103.68380	0.10368		87.94310	0.08794	103.684	14.23	0.16	0.00	0	26,500.00	
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	1,131.48380	1.13148		1,213.64310	1.21364	1,131.484	14.23	0.84	0.00	0	230,784.00	
\$ / R	12.63	Put	On 14/12/2018	Foreign Exchange Future	131.86230	0.13186		112.88340	0.11288	131.862	14.31	0.20	0.00	0	39,589.00	
\$ / R	12.68	Put	On 14/12/2018	Foreign Exchange Future	144.02440	0.14402		123.71830	0.12372	144.024	14.34	0.21	0.00	0	10,000.00	
\$ / R	12.75	Put	On 14/12/2018	Foreign Exchange Future	162.34630	0.16235		140.11070	0.14011	162.346	14.38	0.23	0.00	0	1,000.00	
\$ / R	13.00	Put	On 14/12/2018	Foreign Exchange Future	243.81730	0.24382		212.03400	0.21203	243.817	14.64	0.31	0.00	0	175,030.00	
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	771.61730	0.77162		837.73400	0.83773	771.617	14.64	0.69	0.00	0	7,000.00	
\$ / R	13.10	Put	On 14/12/2018	Foreign Exchange Future	283.33780	0.28334		248.27540	0.24828	283.338	14.78	0.34	0.00	0	11,300.00	
\$ / R	13.20	Call	On 14/12/2018	Foreign Exchange Future	654.23540	0.65424		713.76500	0.71376	654.235	14.91	0.63	0.00	0	7,100.00	
\$ / R	13.22	Put	On 14/12/2018	Foreign Exchange Future	335.47850	0.33548		296.45110	0.29645	335.478	14.94	0.38	0.00	0	5,500.00	
\$ / R	13.25	Put	On 14/12/2018	Foreign Exchange Future	349.31430	0.34931		309.29310	0.30929	349.314	14.98	0.39	0.00	0	37,800.00	
\$ / R	13.25	Call	On 14/12/2018	Foreign Exchange Future	627.11430	0.62711		684.99310	0.68499	627.114	14.98	0.61	0.00	0	10,000.00	
\$ / R	13.45	Put	On 14/12/2018	Foreign Exchange Future	449.53800	0.44954		402.98580	0.40299	449.538	15.24	0.46	0.00	0	4,080.00	
\$ / R	13.50	Put	On 14/12/2018	Foreign Exchange Future	476.71710	0.47672		428.56320	0.42856	476.717	15.31	0.47	0.00	0	26,300.00	
\$ / R	13.50	Call	On 14/12/2018	Foreign Exchange Future	504.51710	0.50452		554.26320	0.55426	504.517	15.31	0.53	0.00	0	230,784.00	
\$ / R	13.70	Put	On 14/12/2018	Foreign Exchange Future	596.26500	0.59627		540.09110	0.54009	596.265	15.66	0.54	0.00	0	7,300.00	
\$ / R	13.71	Put	On 14/12/2018	Foreign Exchange Future	602.61400	0.60261		546.14130	0.54614	602.614	15.68	0.54	0.00	0	30.00	
\$ / R	13.78	Call	On 14/12/2018	Foreign Exchange Future	395.67990	0.39568		435.06560	0.43507	395.680	15.81	0.44	0.00	0	100.00	
\$ / R	13.79	Put	On 14/12/2018	Foreign Exchange Future	654.46200	0.65446		595.66050	0.59566	654.462	15.83	0.56	0.00	0	10,000.00	
\$ / R	13.80	Call	On 14/12/2018	Foreign Exchange Future	388.87240	0.38887		427.68510	0.42769	388.872	15.85	0.43	0.00	0	3,264.00	

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	13.95	Call	341.31050	0.34131	376.03530	0.37604	341.311	16.14	0.39	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	326.76190	0.32676	360.19980	0.36020	326.762	16.24	0.38	0.00	0	21,010.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	291.76410	0.29176	322.03090	0.32203	291.764	16.48	0.35	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	245.17060	0.24517	271.07870	0.27108	245.171	16.86	0.30	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	234.76210	0.23476	259.67280	0.25967	234.762	16.96	0.29	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	222.87650	0.22288	246.63460	0.24663	222.877	17.07	0.28	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	194.17810	0.19418	215.09960	0.21510	194.178	17.38	0.25	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	192.52200	0.19252	213.27570	0.21328	192.522	17.40	0.24	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	190.87850	0.19088	211.46830	0.21147	190.878	17.42	0.24	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	178.26430	0.17826	197.58010	0.19758	178.264	17.57	0.23	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	170.83800	0.17084	189.39670	0.18940	170.838	17.66	0.22	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	158.30320	0.15830	175.57410	0.17557	158.303	17.83	0.21	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	137.65290	0.13765	153.63070	0.15363	137.653	18.10	0.18	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	136.43050	0.13643	152.28180	0.15228	136.430	18.12	0.18	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	127.06210	0.12706	141.91500	0.14191	127.062	18.24	0.17	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	120.47810	0.12048	134.62570	0.13463	120.478	18.33	0.16	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	90.17820	0.09018	100.99100	0.10099	90.178	18.84	0.13	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	74.59000	0.07459	83.63570	0.08364	74.590	19.18	0.11	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.53970	13.53970	13.63780	13.63780		15.36	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	333.73720	0.33374	295.30450	0.29530	333.737	14.90	0.37	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	380.32950	0.38033	338.66560	0.33867	380.329	15.03	0.40	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	197.54380	0.19754	218.09140	0.21809	197.544	17.44	0.24	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	183.45020	0.18345	202.60710	0.20261	183.450	17.60	0.23	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.55680	13.55680	13.65520	13.65520		15.28	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	259.24730	0.25925	227.12630	0.22713	259.247	14.57	0.31	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	673.11910	0.67312	614.91350	0.61491	673.119	15.74	0.55	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	305.67490	0.30567	335.51610	0.33552	305.675	16.50	0.34	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	38.64000	0.03864	42.87070	0.04287	38.640	20.94	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	26.33850	0.02634	29.51190	0.02951	26.338	22.08	0.04	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.56020	13.56020	13.65860	13.65860		15.28	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			13.58750	13.58750	13.68630	13.68630		15.37	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	168.04530	0.16805	146.77170	0.14677	168.045	14.29	0.22	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			13.60800	13.60800	13.70710	13.70710		15.34	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.60970	13.60970	13.70880	13.70880		15.34	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	287.29680	0.28730	254.52110	0.25452	287.297	14.57	0.31	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	333.58040	0.33358	362.49550	0.36250	333.580	16.66	0.34	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.63190	13.63190	13.73130	13.73130		15.42	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.65760	13.65760	13.75730	13.75730		15.43	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	310.08520	0.31009	277.65510	0.27766	310.085	14.58	0.31	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	359.21390	0.35921	387.28190	0.38728	359.214	16.84	0.34	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.68840	13.68840	13.78850	13.78850		15.51	0.00	0.00	0	7,820.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.16520	0.00617	5.40150	0.00540	6.165	15.96	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	52.56040	0.05256	43.90970	0.04391	52.560	14.14	0.07	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	88.96920	0.08897	76.54470	0.07654	88.969	14.15	0.11	0.00	0	4,145.00

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	12.47	Put	163.07810	0.16308	143.54300	0.14354	163.078	14.23	0.19	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	767.82720	0.76783	821.79330	0.82179	767.827	15.17	0.58	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	534.64620	0.53465	488.25260	0.48825	534.646	15.19	0.42	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	697.54410	0.69754	643.46220	0.64346	697.544	15.58	0.49	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	765.50260	0.76550	708.37830	0.70838	765.503	15.75	0.52	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	451.89650	0.45190	485.51420	0.48551	451.897	16.43	0.39	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	404.86290	0.40486	434.74870	0.43475	404.863	16.72	0.36	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	305.01890	0.30502	327.20470	0.32720	305.019	17.53	0.28	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	225.76740	0.22577	244.22720	0.24423	225.767	18.17	0.22	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	213.59720	0.21360	231.10250	0.23110	213.597	18.28	0.21	0.00	0	721.00
\$ / R	On 27/03/2019	Any day expiry			13.70380	13.70380	13.80410	13.80410		15.52	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			13.70730	13.70730	13.80760	13.80760		15.53	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	331.54560	0.33155	299.56410	0.29956	331.546	14.60	0.30	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	383.14330	0.38314	410.36660	0.41037	383.143	17.03	0.33	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			13.71410	13.71410	13.81450	13.81450		15.52	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.76210	13.76210	13.86310	13.86310		15.58	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	353.24900	0.35325	321.06200	0.32106	353.249	14.63	0.30	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	851.00200	0.85100	905.10940	0.90511	851.002	15.24	0.59	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	405.12110	0.40512	431.89170	0.43189	405.121	17.18	0.33	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			13.81520	13.81520	13.91680	13.91680		15.66	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	373.64040	0.37364	341.08580	0.34109	373.640	14.69	0.30	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	425.01210	0.42501	450.91770	0.45092	425.012	17.36	0.33	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			13.82030	13.82030	13.92200	13.92200		15.64	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.83910	13.83910	13.94110	13.94110		15.71	0.00	0.00	0	15,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.72000	0.00972	8.15180	0.00815	9.720	13.33	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	164.30410	0.16430	142.97490	0.14297	164.304	14.09	0.16	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	295.77620	0.29578	268.25080	0.26825	295.776	14.56	0.25	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	374.95850	0.37496	342.54370	0.34254	374.958	14.70	0.29	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	481.69680	0.48170	440.70920	0.44071	481.697	14.92	0.35	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	793.84850	0.79385	739.33050	0.73933	793.849	15.69	0.47	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	823.81790	0.82382	768.19350	0.76819	823.818	15.75	0.48	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	744.43530	0.74444	788.61760	0.78862	744.435	15.89	0.50	0.00	0	250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	551.56710	0.55157	584.63950	0.58464	551.567	16.69	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	491.32940	0.49133	520.45220	0.52045	491.329	17.04	0.36	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	346.44910	0.34645	368.19460	0.36819	346.449	17.99	0.27	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	334.84020	0.33484	355.86830	0.35587	334.840	18.07	0.26	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	306.95030	0.30695	326.24400	0.32624	306.950	18.28	0.24	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	289.82820	0.28983	308.04590	0.30805	289.828	18.41	0.23	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			13.86310	13.86310	13.96540	13.96540		15.71	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	390.28920	0.39029	357.35600	0.35736	390.289	14.72	0.30	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	439.96200	0.43996	465.21800	0.46522	439.962	17.50	0.32	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			13.86820	13.86820	13.97060	13.97060		15.69	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.87170	13.87170	13.97410	13.97410		15.70	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	593.54250	0.59354	547.46880	0.54747	593.543	15.19	0.39	0.00	0	39,250.00

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 03/07/2019	Any day expiry	16.44	Call	250.78990	0.25079	265.80180	0.26580	250.790	18.92	0.20	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			13.91960	13.91960	14.02260	14.02260		15.75	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	408.11930	0.40812	374.81480	0.37481	408.119	14.75	0.29	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	459.62190	0.45962	484.85920	0.48486	459.622	17.61	0.32	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			13.92130	13.92130	14.02430	14.02430		15.75	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			13.97380	13.97380	14.07800	14.07800		15.87	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	425.54050	0.42554	392.15890	0.39216	425.541	14.84	0.29	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	476.04040	0.47604	502.19760	0.50220	476.040	17.80	0.32	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			13.97940	13.97940	14.08360	14.08360		15.92	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.00560	14.00560	14.11010	14.11010		15.95	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	16.36350	0.01636	16.20720	0.01621	16.363	12.91	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	264.04450	0.26404	235.70410	0.23570	264.045	14.43	0.20	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	440.23140	0.44023	463.65360	0.46365	440.231	18.17	0.29	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry			14.03180	14.03180	14.13650	14.13650		16.04	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	441.73640	0.44174	408.39010	0.40839	441.736	14.93	0.29	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	498.96100	0.49896	524.96680	0.52497	498.961	17.97	0.32	0.00	0	500.00
\$ / R	On 02/10/2019	Any day expiry			14.03550	14.03550	14.14020	14.14020		16.05	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.08980	14.08980	14.19490	14.19490		16.15	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	456.57110	0.45657	423.22450	0.42322	456.571	15.00	0.29	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	515.70290	0.51570	541.27640	0.54128	515.703	18.16	0.31	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry			14.14410	14.14410	14.24970	14.24970		16.25	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	469.16210	0.46916	435.72370	0.43572	469.162	15.05	0.28	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	534.24520	0.53425	560.04470	0.56004	534.245	18.31	0.31	0.00	0	500.00
\$ / R	On 02/12/2019	Any day expiry			14.14970	14.14970	14.25530	14.25530		16.24	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.17030	14.17030	14.27610	14.27610		16.26	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	155.49320	0.15549	168.36730	0.16837	155.493	21.33	0.10	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.20390	14.20390	14.31000	14.31000		16.32	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	481.43640	0.48144	448.80700	0.44881	481.436	15.08	0.28	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	553.00530	0.55301	578.70170	0.57870	553.005	18.46	0.31	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry			14.20770	14.20770	14.31380	14.31380		16.33	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.26190	14.26190	14.36850	14.36850		16.41	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.31990	14.31990	14.42700	14.42700		16.46	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			14.37790	14.37790	14.48550	14.48550		16.52	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.42840	14.42840	14.53640	14.53640		16.57	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.49200	14.49200	14.60050	14.60050		16.66	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.51070	14.51070	14.61940	14.61940		16.66	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.59680	14.59680	14.70620	14.70620		16.74	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.69820	14.69820	14.81030	14.81030		16.87	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.37720	13.37720	13.47390	13.47390		14.93	0.00	133,772.00	10	355.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.52780	13.52780	13.62570	13.62570		15.38	0.00	0.00	0	20.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.68840	13.68840	13.78850	13.78850		15.51	0.00	0.00	0	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.83910	13.83910	13.94110	13.94110		15.71	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
£ / R			On 17/09/2018	Foreign Exchange Future	17.34870	17.34870	17.46400	17.46400		13.80	0.00	5,499,537.90	317	200,759.00	
£ / R			On 28/09/2018	Any day expiry	17.38120	17.38120	17.49690	17.49690		14.01	0.00	0.00	0	14.00	
£ / R			On 14/12/2018	Foreign Exchange Future	17.61410	17.61410	17.73040	17.73040		14.30	0.00	228,983.30	13	14,284.00	
£ / R			On 18/03/2019	Foreign Exchange Future	17.90910	17.90910	18.02900	18.02900		14.91	0.00	0.00	0	4,932.00	
£ / R			On 14/06/2019	Foreign Exchange Future	18.18760	18.18760	18.30860	18.30860		15.69	0.00	0.00	0	6,156.00	
£ / R			On 16/09/2019	Foreign Exchange Future	18.49540	18.49540	18.62070	18.62070		16.17	0.00	138,715,500.00	7,500	4,645.00	
¥ / R			On 23/08/2018	Any day expiry	0.12000	0.12000	0.12060	0.12060		25.63	0.00	0.00	0	0.00	
¥ / R			On 06/09/2018	Any day expiry	0.12030	0.12030	0.12100	0.12100		21.04	0.00	0.00	0	0.00	
¥ / R			On 17/09/2018	Foreign Exchange Future	0.12060	0.12060	0.12124	0.12124		21.27	0.00	0.00	0	115.00	
¥ / R			On 14/12/2018	Foreign Exchange Future	0.12276	0.12276	0.12340	0.12340		18.55	0.00	0.00	0	0.00	
¥ / R			On 18/03/2019	Foreign Exchange Future	0.12522	0.12522	0.12589	0.12589		20.64	0.00	0.00	0	0.00	
¥ / R			On 14/06/2019	Foreign Exchange Future	0.12755	0.12755	0.12823	0.12823		20.20	0.00	0.00	0	0.00	
€ / R			On 07/09/2018	Any day expiry	15.51790	15.51790	15.58480	15.58480		13.90	0.00	0.00	0	34.00	
€ / R			On 11/09/2018	Any day expiry	15.53040	15.53040	15.59770	15.59770		13.92	0.00	0.00	0	0.00	
€ / R			On 17/09/2018	Foreign Exchange Future	15.54940	15.54940	15.61690	15.61690		13.91	0.00	6,313,056.40	406	130,813.00	
€ / R			On 17/09/2018	Foreign Exchange Future	13.50	Put	1.82870	0.00183	1.65030	0.00165	17.08	0.01	0.00	0	29,734.00
€ / R			On 17/09/2018	Foreign Exchange Future	14.25	Put	12.05700	0.01206	10.84640	0.01085	12.057	14.89	0.04	0.00	57,090.00
€ / R			On 17/09/2018	Foreign Exchange Future	15.85	Put	479.84480	0.47984	436.10670	0.43611	479.845	14.60	0.64	0.00	86,824.00
€ / R			On 17/09/2018	Foreign Exchange Future	16.76	Call	35.74430	0.03574	42.24430	0.04224	35.744	16.46	0.09	0.00	29,734.00
€ / R			On 17/09/2018	Foreign Exchange Future	19.56	Call	1.75500	0.00176	1.78340	0.00178	1.755	25.65	0.00	0.00	86,824.00
€ / R			On 25/09/2018	Any day expiry	15.57480	15.57480	15.64260	15.64260		13.91	0.00	0.00	0	0.00	
€ / R			On 14/12/2018	Foreign Exchange Future	15.83420	15.83420	15.90290	15.90290		14.31	0.00	158,342.00	10	35,433.00	
€ / R			On 18/03/2019	Foreign Exchange Future	16.15410	16.15410	16.22510	16.22510		14.45	0.00	0.00	0	4,686.00	
€ / R			On 18/03/2019	Foreign Exchange Future	16.00	Call	795.72790	0.79573	837.22940	0.83723	795.728	14.29	0.56	0.00	650.00
€ / R			On 14/06/2019	Foreign Exchange Future	16.46020	16.46020	16.53210	16.53210		14.62	0.00	0.00	0	5,256.00	
5Y STND			On 21/12/2021	Interest Rate Swap	97.42000	97.42000	97.51000	97.51000			0.00	0.00	0	51.00	
AL37			On 01/11/2018	Index Future	596.32900	596.32900	595.12300	595.12300			0.00	0.00	0	0.00	
AL37			On 07/02/2019	Index Future	607.86200	607.86200	606.63200	606.63200			0.00	0.00	0	0.00	
AL37			On 02/05/2019	Index Future	617.97800	617.97800	616.72600	616.72600			0.00	0.00	0	0.00	
AL7T			On 01/11/2018	Index Future	696.07000	696.07000	694.01000	694.01000			0.00	0.00	0	0.00	
AL7T			On 07/02/2019	Index Future	709.53200	709.53200	707.43100	707.43100			0.00	0.00	0	0.00	
AL7T			On 02/05/2019	Index Future	721.34000	721.34000	719.20300	719.20300			0.00	0.00	0	0.00	
ALBI			On 01/11/2018	Index Future	631.93100	631.93100	629.48900	629.48900			0.00	0.00	0	863.00	
ALBI			On 07/02/2019	Index Future	644.15200	644.15200	641.66300	641.66300			0.00	0.00	0	0.00	
ALBI			On 02/05/2019	Index Future	654.87200	654.87200	652.34100	652.34100			0.00	0.00	0	0.00	
AU\$ / R			On 17/09/2018	Foreign Exchange Future	9.93390	9.93390	9.95410	9.95410		11.06	0.00	4,688,800.80	472	12,187.00	
AU\$ / R			On 14/12/2018	Foreign Exchange Future	10.04940	10.04940	10.06990	10.06990		11.24	0.00	2,009,880.00	200	11,424.00	

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
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.17680		10.17680		10.19910	10.19910		11.73	0.00	101,768.00	10	410.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.30010		10.30010		10.32430	10.32430		12.34	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.40980		10.40980		10.49780	10.49780		12.42	0.00	0.00	0	590.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.54720		10.54720		10.63850	10.63850		12.95	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	405.08580		405.08580		405.90540	405.90540			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.48980		13.48980		13.56170	13.56170		14.03	0.00	0.00	0	1,975.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.74930		13.74930		13.82240	13.82240		14.64	0.00	0.00	0	650.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.04190		14.04190		14.11710	14.11710		15.11	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.32230		14.32230		14.39840	14.39840		15.52	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.95740		1.95740		1.95910	1.95910		12.00	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.97650		1.97650		1.97860	1.97860		12.63	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	1.99710		1.99710		1.99940	1.99940		13.01	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.01660		2.01660		2.01890	2.01890		13.59	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	167.72800		167.72800		180.00000	180.00000			0.00	0.00	0	25,000.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.09180		2.09180		2.10050	2.10050		13.05	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.13210		2.13210		2.14080	2.14080		13.45	0.00	0.00	0	235.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.17560		2.17560		2.18450	2.18450		13.90	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.21750		2.21750		2.22670	2.22670		14.24	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		10.75000	78.92237			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future	10.83346		76.70548		10.89407	76.34528			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	10.95889		78.18891		11.02192	77.82153			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.06598		75.70024		11.13116	75.32646			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	10.96000		81.72921		10.96000	81.72921			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
ES42	On 01/11/2018	Bond Future	11.05042		79.04279		11.11096	78.63204			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.16806		80.57120		11.23095	80.15230			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.27347		77.65157		11.33853	77.22542			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 01/11/2018	GOVI	627.54900		627.54900		624.93000	624.93000			0.00	0.00	0	465.00
GOVI	On 07/02/2019	GOVI	639.68600		639.68600		637.01500	637.01500			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	650.33100		650.33100		647.61600	647.61600			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.70590	1.70590		1.71850	1.71850			14.75	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.72840	1.72840		1.74090	1.74090			15.55	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.75200	1.75200		1.76450	1.76450			15.41	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.77370	1.77370		1.78630	1.78630			15.44	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	130.65444	130.65444		130.65444	130.65444				0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	133.36486	133.36486		133.38794	133.38794				0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	134.55355	134.55355		134.57645	134.57645				0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	136.81661	136.81661		136.83951	136.83951				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		99.57968	99.57968				0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future	100.48763	100.48763		100.50384	100.50384				0.00	0.00	0	1,600.00
I2029	On 07/02/2019	Bond Future	102.44892	102.44892		102.46498	102.46498				0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	103.09958	103.09958		103.11558	103.11558				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		103.12035	103.12035				0.00	0.00	0	0.00
I2033	On 01/11/2018	Bond Future	103.56934	103.56934		104.29937	104.29937				0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	105.59083	105.59083		106.33469	106.33469				0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	106.22222	106.22222		106.97823	106.97823				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		122.96139	122.96139				0.00	0.00	0	0.00
I2038	On 01/11/2018	Bond Future	125.13854	125.13854		124.96651	124.96651				0.00	0.00	0	9,641.00
I2038	On 07/02/2019	Bond Future	125.98973	125.98973		125.81385	125.81385				0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	128.10881	128.10881		127.92952	127.92952				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		117.36581	117.36581				0.00	0.00	0	0.00
I2046	On 01/11/2018	Bond Future	119.06532	119.06532		119.43233	119.43233				0.00	0.00	0	11,966.00
I2046	On 07/02/2019	Bond Future	121.38921	121.38921		121.76288	121.76288				0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	121.74553	121.74553		122.12497	122.12497				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

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
I2050	On 02/08/2018	Bond Future			121.16371		121.16371		121.16371	121.16371			0.00	0.00	0	0.00
I2050	On 01/11/2018	Bond Future			125.29315		125.29315		126.11783	126.11783			0.00	0.00	0	9,854.00
I2050	On 07/02/2019	Bond Future			125.96711		125.96711		126.80736	126.80736			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future			128.08583		128.08583		128.93966	128.93966			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 01/11/2018	Index Future			256.37100		256.37100		256.67600	256.67600			0.00	0.00	0	743.00
IGOV	On 07/02/2019	Index Future			261.37500		261.37500		261.68500	261.68500			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future			265.77200		265.77200		266.08700	266.08700			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			0.13230		0.13230		0.13320	0.13320			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.13140		0.13140		0.13240	0.13240			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.13080		0.13080		0.13190	0.13190			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13020		0.13020		0.13100	0.13100			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.63500		1.63500		1.63830	1.63830		12.37	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.65930		1.65930		1.66260	1.66260		12.42	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.68550		1.68550		1.68880	1.68880		13.20	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.71010		1.71010		1.71370	1.71370		13.79	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.00950		9.00950		9.06840	9.06840		12.15	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.11420		9.11420		9.17360	9.17360		12.48	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.23070		9.23070		9.29190	9.29190		13.04	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.34420		9.34420		9.40620	9.40620		13.72	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.29720		1.29720		1.29650	1.29650			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.30730		1.30730		1.30480	1.30480			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31730		1.31730		1.31450	1.31450			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32630		1.32630		1.32290	1.32290			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.29690		1.29690		1.29610	1.29610			0.00	0.00	0	14.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16240		1.16240		1.15900	1.15900			0.00	0.00	0	210.00
R / ¥	On 23/08/2018	Any day expiry			8.33240		8.33240	0.11971	8.28900	8.28900		15.96	0.00	0.00	0	0.00
R / ¥	On 23/08/2018	Any day expiry	8.07	Put	348.19930		0.03482	0.11971	466.48780	0.04665	348.199	18.16	0.19	0.00	0	13,000.00
R / ¥	On 23/08/2018	Any day expiry	8.27	Call	1,488.85810		0.14889	0.11971	1,276.28960	0.12763	1,488.858	16.59	0.59	0.00	0	13,000.00
R / ¥	On 23/08/2018	Any day expiry	8.35	Call	1,025.87030		0.10259	0.11971	881.15380	0.08812	1,025.870	15.96	0.48	0.00	0	20,000.00
R / ¥	On 06/09/2018	Any day expiry			8.30990		8.30990	0.11971	8.26600	8.26600		15.96	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 06/09/2018	Any day expiry	8.26	Call	1,798.30540	0.17983	0.11971	1,593.08250	0.15931	1,798.305	16.21	0.56	0.00	0	25,000.00	
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.29170	8.29170	0.11971	8.24800	8.24800		16.01	0.00	0.00	0	0.00	
R186	On 02/08/2018	Bond Future			8.72500	111.71820		8.72500	111.71820		6.66	0.00	0.00	0	0.00	
R186	On 01/11/2018	Bond Future			8.74081	114.01917		8.79526	113.68744		7.33	0.00	232,371,068.46	2,038	62,145.00	
R186	On 01/11/2018	Bond Future	7.96	Call	172.23000	0.17223		144.98000	0.14498	172.230	6.68	0.10	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	8.46	Call	867.36000	0.86736		768.37000	0.76837	867.360	7.13	0.34	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	8.90	Put	1,198.64000	1.19864		1,345.85000	1.34585	1,198.640	7.44	0.40	0.00	0	2,500.00	
R186	On 01/11/2018	Bond Future	9.14	Put	741.51000	0.74151		846.56000	0.84656	741.510	7.67	0.28	0.00	0	5,000.00	
R186	On 07/02/2019	Bond Future			8.81392	110.91919		8.87118	110.58073		7.66	0.00	0.00	0	719.00	
R186	On 02/05/2019	Bond Future			8.88047	112.76453		8.94035	112.42001		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		297.45170	297.45170			0.00	0.00	0	0.00	
R197	On 01/11/2018	Bond Future			303.40860	303.40860		303.46411	303.46411			0.00	0.00	0	2,350.00	
R197	On 07/02/2019	Bond Future			301.97983	301.97983		302.03510	302.03510			0.00	0.00	0	0.00	
R197	On 02/05/2019	Bond Future			307.05855	307.05855		307.11381	307.11381			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		232.94679	232.94679			0.00	0.00	0	0.00	
R202	On 01/11/2018	Bond Future			237.63654	237.63654		237.67475	237.67475			0.00	0.00	0	10,129.00	
R202	On 07/02/2019	Bond Future			238.37074	238.37074		238.40824	238.40824			0.00	0.00	0	0.00	
R202	On 02/05/2019	Bond Future			242.37995	242.37995		242.41733	242.41733			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		8.18000	101.74954		3.46	0.00	0.00	0	0.00	
R2023	On 01/11/2018	Bond Future			8.19168	99.83766		8.25249	99.62258		4.09	0.00	274,553,565.00	2,750	41,211.00	
R2023	On 07/02/2019	Bond Future			8.27016	101.76850		8.33592	101.54896		4.06	0.00	0.00	0	0.00	
R2023	On 02/05/2019	Bond Future			8.33516	99.53436		8.40563	99.31082		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		9.12500	92.24614		9.18	0.00	0.00	0	0.00	
R2030	On 01/11/2018	Bond Future			9.16372	94.05025		9.21242	93.73221		9.94	0.00	14,201,587.75	151	48,095.00	
R2030	On 07/02/2019	Bond Future			9.23430	91.85970		9.28498	91.53526		10.48	0.00	0.00	0	167.00	
R2030	On 02/05/2019	Bond Future			9.30014	93.38777		9.35262	93.05762		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	
R2032	On 02/08/2018	Bond Future			9.31000	94.79116		9.31000	94.79116		9.91	0.00	0.00	0	0.00	
R2032	On 01/11/2018	Bond Future			9.35219	92.50137		9.40096	92.15576		11.12	0.00	0.00	0	35,788.00	

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 07/02/2019	Bond Future			9.42575		94.29016		9.47637	93.93762		11.28	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.49002		91.70362		9.54232	91.34488		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		9.44000	99.16048		10.53	0.00	0.00	0	0.00
R2035	On 01/11/2018	Bond Future			9.47716		96.66758		9.53610	96.20243		11.87	0.00	82,844,116.06	857	68,920.00
R2035	On 07/02/2019	Bond Future			9.55178		98.53712		9.61288	98.06266		12.07	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			9.61283		95.67897		9.67581	95.19627		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		9.50500	91.48535		11.56	0.00	0.00	0	0.00
R2037	On 01/11/2018	Bond Future			9.54256		93.30998		9.60129	92.84322		12.46	0.00	0.00	0	49,354.00
R2037	On 07/02/2019	Bond Future			9.61122		90.85451		9.67198	90.37852		13.27	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future			9.67397		92.36580		9.73655	91.88160		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		6.55000	101.52230		0.15	0.00	0.00	0	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		9.59000	94.83767		11.99	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future			9.63278		96.69245		9.69148	96.19172		12.96	0.00	0.00	0	19,698.00
R2040	On 01/11/2018	Bond Future	8.50	Call	56.75000		0.05675		45.46000	0.04546	56.750	11.09	0.03	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	707.83000		0.70783		613.22000	0.61322	707.830	12.30	0.22	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	946.33000		0.94633		828.09000	0.82809	946.330	12.51	0.27	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,263.40000		3.26340		2,983.85000	2.98385	3,263.400	13.41	0.60	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.70164		94.05185		9.76235	93.54113		13.84	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			9.76435		95.61637		9.82686	95.09678		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		9.62000	91.94429		12.63	0.00	0.00	0	0.00
R2044	On 01/11/2018	Bond Future			9.66586		93.70448		9.72446	93.19625		13.66	0.00	3,092,247.84	33	38,582.00
R2044	On 07/02/2019	Bond Future			9.73233		91.13130		9.79288	90.61299		14.61	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			9.79270		92.64723		9.85499	92.12002		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		9.61500	95.35636		12.51	0.00	0.00	0	0.00
R2048	On 01/11/2018	Bond Future			9.65704		92.79461		9.72081	92.22638		14.18	0.00	0.00	0	96,842.00
R2048	On 07/02/2019	Bond Future			9.72508		94.58922		9.79098	94.00979		14.48	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			9.78051		91.72874		9.84825	91.13937		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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 02/08/2018	Bond Future		7.52000	100.08436		7.52000	100.08436		0.71	0.00	0.00	0	0.00
R207	On 01/11/2018	Bond Future		7.52431	101.92331		7.58685	101.85342		0.72	0.00	0.00	0	19,140.00
R207	On 07/02/2019	Bond Future		7.59570	100.24944		7.67758	100.17790		0.71	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		7.71894	101.91729		7.82961	101.84424		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		7.81500	99.86231		1.68	0.00	0.00	0	0.00
R208	On 01/11/2018	Bond Future		7.83564	98.34321		7.89350	98.22076		1.96	0.00	0.00	0	28,717.00
R208	On 07/02/2019	Bond Future		7.91689	100.24505		7.98285	100.11994		2.01	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		7.99777	98.51320		8.07253	98.38571		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		9.42000	75.16622		12.00	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future		9.45493	73.52062		9.51351	73.12852		13.49	0.00	33,084,279.00	450	126,870.00
R209	On 01/11/2018	Bond Future	8.89	Call	532.84000	0.53284	462.11000	0.46211	532.840	12.89	0.21	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	711.32000	0.71132	622.90000	0.62290	711.320	13.10	0.26	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	1,915.12000	1.91512	2,120.28000	2.12028	1,915.120	13.82	0.48	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,671.34000	2.67134	2,449.39000	2.44939	2,671.340	14.15	0.61	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,059.11000	1.05911	1,195.67000	1.19567	1,059.110	14.54	0.31	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	800.07000	0.80007	910.73000	0.91073	800.070	14.91	0.24	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	772.25000	0.77225	879.95000	0.87995	772.250	14.96	0.24	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future		9.51940	74.94237		9.57989	74.54246		13.73	0.00	0.00	0	340.00
R209	On 02/05/2019	Bond Future		9.57528	73.04127		9.63747	72.63451		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		185.16734	185.16734			0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future		186.26765	186.26765		186.21949	186.21949			0.00	0.00	0	2,149.00
R210	On 07/02/2019	Bond Future		189.90331	189.90331		189.85323	189.85323			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future		190.54251	190.54251		190.49109	190.49109			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/08/2018	Bond Future		153.38131	153.38131		153.38131	153.38131			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 01/11/2018	Bond Future		156.29350	156.29350		156.37504	156.37504			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future		157.18899	157.18899		157.27140	157.27140			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future		159.83275	159.83275		159.91603	159.91603			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		9.22000	86.71420		9.62	0.00	0.00	0	0.00
R213	On 01/11/2018	Bond Future		9.26081	84.87101		9.30427	84.59222		10.95	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future		9.33404	86.51240		9.37918	86.22794		11.09	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future		9.39404	84.40448		9.44065	84.11501		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		9.57000	74.62953		12.79	0.00	0.00	0	0.00
R214	On 01/11/2018	Bond Future		9.61619	72.76439		9.67472	72.35567		14.41	0.00	0.00	0	30,769.00
R214	On 07/02/2019	Bond Future		9.68316	74.17169		9.74360	73.75478		14.67	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future		9.73773	72.11176		9.79980	71.68771		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		9.81480	9.81480		9.85060	9.85060		12.30	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future		9.94710	9.94710		9.98370	9.98370		12.68	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future		10.09150	10.09150		10.12930	10.12930		12.98	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.22830	10.22830		10.26710	10.26710		13.40	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future		2.49960	2.49960		2.54980	2.54980		24.85	0.00	3,749,400.00	1,500	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future		2.42070	2.42070		2.47490	2.47490		22.73	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future		2.33720	2.33720		2.38670	2.38670		21.22	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.25600	2.25600		2.30680	2.30680		20.18	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future		1.30570	1.30570		1.31090	1.31090			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future		1.27080	1.27080		1.27260	1.27260			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future		1.23200	1.23200		1.23190	1.23190			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future		1.18530	1.18530		1.19020	1.19020			0.00	0.00	0	0.00

Total for Derivatives : **1,739,774,863.11** **86,847** **5 547 596.00**

Grand Total: **1,739,774,863.11** **86,847** **5 547 596.00**