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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/08/2018

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 13/08/2018	Any day expiry	14.03920	14.03920		13.39170	13.39170		15.78	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry	14.03920	14.03920		13.39850	13.39850		19.03	0.00	0.00	0	4,144.00
\$ / R	On 15/08/2018	Any day expiry	13.18	Put	2.02670	0.00203	41.75530	0.04176	2.027	24.73	0.01	0.00	350.00
\$ / R	On 15/08/2018	Any day expiry	13.22	Call	821.73400	0.82173	229.30560	0.22931	821.734	24.48	0.98	0.00	350.00
\$ / R	On 15/08/2018	Any day expiry	13.43	Put	7.86730	0.00787	130.65420	0.13065	7.867	23.12	0.05	0.00	106.00
\$ / R	On 15/08/2018	Any day expiry	13.55	Call	503.71620	0.50372	58.64160	0.05864	503.716	22.33	0.91	0.00	106.00
\$ / R	On 17/08/2018	Any day expiry			14.04280	14.04280	13.40340	13.40340	20.25	0.00	0.00	0	0.00
\$ / R	On 17/08/2018	Any day expiry	13.35	Put	8.06720	0.00807	106.01050	0.10601	8.067	21.83	0.05	12,560,064.00	20,000
\$ / R	On 17/08/2018	Any day expiry	13.60	Put	28.58300	0.02858	0.00000	0.00000	28.583	21.26	0.14	74,908,800.00	40,000
\$ / R	On 17/08/2018	Any day expiry	13.80	Put	67.10290	0.06710	0.00000	0.00000	67.103	20.81	0.27	74,827,604.80	20,000
\$ / R	On 20/08/2018	Any day expiry			14.04810	14.04810	13.40780	13.40780	19.13	0.00	0.00	0	600.00
\$ / R	On 23/08/2018	Any day expiry			14.05360	14.05360	13.41230	13.41230	19.31	0.00	0.00	0	0.00
\$ / R	On 23/08/2018	Any day expiry	13.21	Put	8.08600	0.00809	80.82200	0.08082	8.086	18.87	0.04	0.00	50,000.00
\$ / R	On 28/08/2018	Any day expiry			14.06270	14.06270	13.41970	13.41970	18.93	0.00	0.00	0	0.00
\$ / R	On 31/08/2018	Any day expiry			14.06810	14.06810	13.42410	13.42410	19.23	0.00	0.00	0	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	13.20020	0.01320	49.00750	0.04901	13.200	19.90	0.05	0.00	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	13.65	Call	507.95530	0.50796	120.89090	0.12089	507.955	18.40	0.76	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	138.02430	0.13802	459.81140	0.45981	138.024	18.71	0.33	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	5.48600	0.00549	0.42700	0.00043	5.486	25.77	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.91520	0.00192	0.38000	0.00038	1.915	27.16	0.01	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			14.07360	14.07360	13.42850	13.42850		18.88	0.00	0.00	0	197.00
\$ / R	On 06/09/2018	Any day expiry			14.07900	14.07900	13.43300	13.43300		19.28	0.00	0.00	0	0.00
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	60.33730	0.06034	225.41030	0.22541	60.337	18.03	0.16	0.00	0	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	62.27710	0.06228	230.70360	0.23070	62.277	18.05	0.17	0.00	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry			14.08090	14.08090	13.43450	13.43450		19.35	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	14.19810	0.01420	46.72310	0.04672	14.198	19.02	0.05	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	25.03160	0.02503	91.00950	0.09101	25.032	18.66	0.08	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	808.21370	0.80821	290.20600	0.29021	808.214	18.22	0.87	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	698.91210	0.69891	224.36750	0.22437	698.912	18.15	0.83	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	451.38860	0.45139	110.27300	0.11027	451.389	18.80	0.66	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	392.68400	0.39268	89.14430	0.08914	392.684	18.98	0.61	0.00	0	600.00
\$ / R	On 13/09/2018	Any day expiry			14.09180	14.09180	13.44330	13.44330		19.28	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	57.43830	0.05744	184.49300	0.18449	57.438	18.09	0.14	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.09900	14.09900	13.45020	13.45020		19.06	0.00	4,636,103,675.00	328,825	504,309.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	1.34510	0.00135	0.86530	0.00087	1.345	24.26	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	1.38280	0.00138	0.91870	0.00092	1.383	24.15	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	1.58970	0.00159	1.23910	0.00124	1.590	23.57	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	1.96660	0.00197	1.93710	0.00194	1.967	22.71	0.01	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	2.27230	0.00227	2.60590	0.00261	2.272	22.14	0.01	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	2.44470	0.00244	3.02090	0.00302	2.445	21.85	0.01	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	2.83510	0.00284	4.05570	0.00406	2.835	21.28	0.01	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	4.15640	0.00416	8.93300	0.00893	4.156	19.84	0.01	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,853.15640	1.85316	1,209.13300	1.20913	1,853.156	19.84	0.99	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	4.49740	0.00450	10.49930	0.01050	4.497	19.55	0.01	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	5.11100	0.00511	13.53900	0.01354	5.111	19.09	0.02	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,605.21970	1.60522	969.82880	0.96983	1,605.220	18.40	0.98	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	6.21970	0.00622	19.62880	0.01963	6.220	18.40	0.02	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	7.11120	0.00711	24.96990	0.02497	7.111	17.94	0.02	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	7.48270	0.00748	27.28850	0.02729	7.483	17.77	0.02	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	8.01320	0.00801	30.67910	0.03068	8.013	17.54	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,340.49290	1.34049	723.40600	0.72341	1,340.493	17.32	0.96	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	12.87560	0.01288	46.96670	0.04697	12.876	17.35	0.04	276,376.32	500	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,311.87560	1.31188	697.16670	0.69717	1,311.876	17.35	0.96	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	15.48430	0.01548	55.71540	0.05572	15.484	17.39	0.05	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	26.01090	0.02601	89.23080	0.08923	26.011	17.53	0.07	0.00	0	72,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,125.01090	1.12501	539.43080	0.53943	1,125.011	17.53	0.93	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	35.76530	0.03577	118.25010	0.11825	35.765	17.63	0.09	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	48.18380	0.04818	153.07190	0.15307	48.184	17.72	0.12	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	947.18380	0.94718	403.27190	0.40327	947.184	17.72	0.88	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	51.02470	0.05102	160.75530	0.16076	51.025	17.74	0.12	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	904.52210	0.90452	372.93830	0.37294	904.522	17.76	0.87	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	55.52210	0.05552	172.73830	0.17274	55.522	17.76	0.13	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	862.68090	0.86268	344.13160	0.34413	862.681	17.81	0.85	5,942,140.56	500	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	705.45290	0.70545	245.62380	0.24562	705.453	18.07	0.78	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	134.62170	0.13462	357.18570	0.35719	134.622	18.23	0.26	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	633.62170	0.63362	207.38570	0.20739	633.622	18.23	0.74	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	599.42100	0.59942	190.28720	0.19029	599.421	18.32	0.72	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.66	Call	592.72020	0.59272	187.02170	0.18702	592.720	18.33	0.71	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	393.45760	0.39346	102.16980	0.10217	393.458	18.90	0.56	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	294.45760	0.29446	651.96980	0.65197	294.458	18.90	0.44	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	304.68200	0.30468	70.65730	0.07066	304.682	19.38	0.47	3,257,955.45	500	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	159.62490	0.15962	27.50810	0.02751	159.625	20.96	0.28	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	107.09590	0.10710	14.85100	0.01485	107.096	21.86	0.20	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	28.01930	0.02802	1.76840	0.00177	28.019	24.30	0.06	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	25.34680	0.02535	1.51680	0.00152	25.347	24.45	0.06	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	21.97360	0.02197	1.21880	0.00122	21.974	24.66	0.05	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	17.75450	0.01775	1.18170	0.00118	17.755	24.97	0.04	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			14.11360	14.11360	13.46390	13.46390		18.91	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			14.11900	14.11900	13.46910	13.46910		18.95	0.00	0.00	0	5,532.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	40.30260	0.04030	113.18910	0.11319	40.303	17.47	0.09	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	569.37630	0.56938	193.56290	0.19356	569.376	18.43	0.65	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	238.52180	0.23852	518.70710	0.51871	238.522	18.47	0.36	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	34.07150	0.03407	2.49710	0.00250	34.072	24.48	0.06	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	18.38800	0.01839	2.14760	0.00215	18.388	25.70	0.04	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			14.12620	14.12620	13.47600	13.47600		18.82	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			14.14440	14.14440	13.49310	13.49310		18.86	0.00	0.00	0	0.00
\$ / R	On 12/10/2018	Any day expiry	13.51	Call	801.12830	0.80113	340.01030	0.34001	801.128	17.80	0.74	0.00	0	5,000.00
\$ / R	On 17/10/2018	Any day expiry			14.15350	14.15350	13.50170	13.50170		18.72	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			14.16270	14.16270	13.51030	13.51030		18.58	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	104.04510	0.10405	225.22950	0.22523	104.045	17.29	0.17	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	546.53900	0.54654	207.80310	0.20780	546.539	18.34	0.57	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			14.16820	14.16820	13.51540	13.51540		18.58	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.17550	14.17550	13.52230	13.52230		18.47	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.17920	14.17920	13.52570	13.52570		18.59	0.00	0.00	0	3,442.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	79.25600	0.07926	167.63870	0.16764	79.256	17.06	0.13	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	308.02330	0.30802	567.27550	0.56728	308.023	17.91	0.36	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	616.54660	0.61655	253.22930	0.25323	616.547	18.13	0.60	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	70.76290	0.07076	13.18560	0.01319	70.763	23.53	0.10	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	45.64650	0.04565	6.06870	0.00607	45.646	24.61	0.07	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.18100	14.18100	13.52740	13.52740		18.59	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			14.18830	14.18830	13.53430	13.53430		18.49	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	14.74340	0.01474	16.86540	0.01687	14.743	19.30	0.03	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	342.59250	0.34259	613.49080	0.61349	342.593	17.92	0.38	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	59.71020	0.05971	9.50240	0.00950	59.710	24.00	0.08	0.00	0	1,880.00

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\$ / R			On 13/11/2018	Any day expiry												
					14.20300	14.20300	13.54800	13.54800		18.40	0.00	0.00	0	70.00		
\$ / R			On 16/11/2018	Any day expiry												
					14.20850	14.20850	13.55310	13.55310		18.42	0.00	0.00	0	420.00		
\$ / R			On 16/11/2018	Any day expiry	10.83	Put	3.59840	0.00360	3.90790	0.00391	3.598	21.68	0.01	0.00	0	51,000.00
\$ / R			On 16/11/2018	Any day expiry	11.67	Put	11.99830	0.01200	14.69090	0.01469	11.998	19.33	0.02	0.00	0	51,000.00
\$ / R			On 16/11/2018	Any day expiry	13.22	Call	1,130.39520	1.13040	605.77790	0.60578	1,130.395	17.08	0.80	0.00	0	51,000.00
\$ / R			On 29/11/2018	Any day expiry			14.23240	14.23240	13.57560	13.57560		18.42	0.00	0.00	0	461.00
\$ / R			On 30/11/2018	Any day expiry			14.23430	14.23430	13.57740	13.57740		18.43	0.00	0.00	0	3,197.00
\$ / R			On 30/11/2018	Any day expiry	13.00	Put	111.37230	0.11137	204.77700	0.20478	111.372	16.84	0.15	0.00	0	500.00
\$ / R			On 30/11/2018	Any day expiry	13.80	Put	357.44800	0.35745	601.62680	0.60163	357.448	17.68	0.36	0.00	0	1,000.00
\$ / R			On 30/11/2018	Any day expiry	14.08	Call	647.99420	0.64799	292.06710	0.29207	647.994	18.15	0.56	0.00	0	500.00
\$ / R			On 30/11/2018	Any day expiry	16.70	Call	101.11350	0.10111	25.37370	0.02537	101.114	23.17	0.12	0.00	0	500.00
\$ / R			On 30/11/2018	Any day expiry	17.31	Call	70.22180	0.07022	13.98420	0.01398	70.222	24.43	0.08	0.00	0	500.00
\$ / R			On 11/12/2018	Any day expiry			14.25450	14.25450	13.59640	13.59640		18.35	0.00	0.00	0	0.00
\$ / R			On 11/12/2018	Any day expiry	13.65	Put	309.80210	0.30980	519.01200	0.51901	309.802	17.37	0.32	0.00	0	20,000.00
\$ / R			On 11/12/2018	Any day expiry	15.69	Call	229.77990	0.22978	77.59270	0.07759	229.780	21.23	0.24	0.00	0	20,000.00
\$ / R			On 14/12/2018	Foreign Exchange Future			14.26000	14.26000	13.60160	13.60160		18.37	0.00	2,162,229,540.00	151,629	100,874.00
\$ / R			On 14/12/2018	Foreign Exchange Future	11.64	Put	14.78570	0.01479	21.00370	0.02100	14.786	18.10	0.02	0.00	0	2,764.00
\$ / R			On 14/12/2018	Foreign Exchange Future	11.75	Put	17.90910	0.01791	24.97880	0.02498	17.909	17.97	0.03	0.00	0	230,784.00
\$ / R			On 14/12/2018	Foreign Exchange Future	11.90	Put	23.10730	0.02311	31.56960	0.03157	23.107	17.80	0.04	0.00	0	11,300.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.00	Put	27.27260	0.02727	36.85050	0.03685	27.273	17.68	0.04	47,071.95	80	174,530.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.02	Put	28.18020	0.02818	38.00240	0.03800	28.180	17.66	0.04	0.00	0	5,500.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.10	Put	32.08350	0.03208	42.96190	0.04296	32.083	17.56	0.05	0.00	0	8,580.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.20	Put	37.62070	0.03762	50.02470	0.05002	37.621	17.45	0.06	0.00	0	7,300.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.25	Put	40.68870	0.04069	53.97450	0.05397	40.689	17.39	0.06	0.00	0	3,300.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.38	Put	49.70070	0.04970	71.60650	0.07161	49.701	17.23	0.07	0.00	0	39,589.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.50	Put	59.49830	0.05950	91.44150	0.09144	59.498	17.09	0.09	0.00	0	26,500.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.50	Call	1,819.49830	1.81950	1,193.04150	1.19304	1,819.498	17.09	0.91	0.00	0	230,784.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.63	Put	71.93390	0.07193	117.20230	0.11720	71.934	16.94	0.10	0.00	0	39,589.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.68	Put	77.27200	0.07727	128.37820	0.12838	77.272	16.88	0.11	0.00	0	10,000.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.75	Put	85.30640	0.08531	145.26910	0.14527	85.306	16.80	0.12	0.00	0	1,000.00
\$ / R			On 14/12/2018	Foreign Exchange Future	12.95	Put	116.03460	0.11603	202.81150	0.20281	116.035	16.76	0.15	1,072,945.20	500	500.00
\$ / R			On 14/12/2018	Foreign Exchange Future	13.00	Put	125.91620	0.12592	219.91680	0.21992	125.916	16.80	0.16	176,044.88	80	175,030.00
\$ / R			On 14/12/2018	Foreign Exchange Future	13.00	Call	1,385.91620	1.38592	821.51680	0.82152	1,385.916	16.80	0.84	0.00	0	7,000.00
\$ / R			On 14/12/2018	Foreign Exchange Future	13.10	Put	147.45760	0.14746	256.77190	0.25677	147.458	16.88	0.18	0.00	0	11,300.00
\$ / R			On 14/12/2018	Foreign Exchange Future	13.20	Call	1,231.46620	1.23147	698.76470	0.69876	1,231.466	16.96	0.80	0.00	0	7,100.00
\$ / R			On 14/12/2018	Foreign Exchange Future	13.22	Put	176.57280	0.17657	305.66870	0.30567	176.573	16.97	0.21	0.00	0	5,500.00
\$ / R			On 14/12/2018	Foreign Exchange Future	13.25	Put	184.42840	0.18443	318.68800	0.31869	184.428	17.00	0.22	61,158,028.80	20,000	27,800.00
\$ / R			On 14/12/2018	Foreign Exchange Future	13.25	Call	1,194.42840	1.19443	670.28800	0.67029	1,194.428	17.00	0.78	0.00	0	10,000.00
\$ / R			On 14/12/2018	Foreign Exchange Future	13.45	Call	1,052.92010	1.05292	565.12840	0.56513	1,052.920	17.15	0.74	5,194,423.74	500	500.00
\$ / R			On 14/12/2018	Foreign Exchange Future	13.45	Put	242.92010	0.24292	413.52840	0.41353	242.920	17.15	0.26	0.00	0	4,080.00
\$ / R			On 14/12/2018	Foreign Exchange Future	13.50	Put	259.24860	0.25925	439.38540	0.43939	259.249	17.19	0.28	39,149,176.20	10,000	36,300.00
\$ / R			On 14/12/2018	Foreign Exchange Future	13.50	Call	1,019.24860	1.01925	540.98540	0.54099	1,019.249	17.19	0.72	0.00	0	230,784.00
\$ / R			On 14/12/2018	Foreign Exchange Future	13.60	Put	295.22290	0.29522	0.00000	0.00000	295.223	17.31	0.30	281,909,565.09	66,000	66,000.00
\$ / R			On 14/12/2018	Foreign Exchange Future	13.70	Put	335.38580	0.33539	552.99790	0.55300	335.386	17.48	0.33	0.00	0	7,300.00

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	13.71	Put	339.56860	0.33957	559.11140	0.55911	339.569	17.49	0.33	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	849.67500	0.84968	424.35830	0.42436	849.675	17.61	0.65	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	374.09630	0.37410	609.11420	0.60911	374.096	17.62	0.35	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	378.54400	0.37854	615.49960	0.61550	378.544	17.64	0.36	2,046,320.50	400	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	838.54400	0.83854	417.09960	0.41710	838.544	17.64	0.64	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	758.81280	0.75881	366.29970	0.36630	758.813	17.88	0.60	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	733.68480	0.73368	350.73190	0.35073	733.685	17.96	0.59	0.00	0	21,010.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	671.65460	0.67165	313.23110	0.31323	671.655	18.17	0.56	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	585.98560	0.58599	263.25010	0.26325	585.986	18.52	0.50	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	578.10790	0.57811	258.74290	0.25874	578.108	18.56	0.50	3,519,924.34	500	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	566.48610	0.56649	252.12980	0.25213	566.486	18.62	0.49	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	543.91060	0.54391	239.43010	0.23943	543.911	18.73	0.48	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	487.91430	0.48791	208.73070	0.20873	487.914	19.04	0.44	816,333,261.90	132,000	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	484.61060	0.48461	206.95440	0.20695	484.611	19.06	0.44	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	481.32910	0.48133	205.19680	0.20520	481.329	19.08	0.43	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	455.85910	0.45586	191.68750	0.19169	455.859	19.23	0.42	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	440.63790	0.44064	183.73010	0.18373	440.638	19.33	0.40	441,023.56	80	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	425.92910	0.42593	0.00000	0.00000	425.929	19.43	0.39	4,525,150.78	800	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	414.52290	0.41452	170.29580	0.17030	414.523	19.50	0.39	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	372.14180	0.37214	148.58910	0.14859	372.142	19.81	0.35	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	369.67190	0.36967	147.28170	0.14728	369.672	19.83	0.35	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	350.54300	0.35054	137.23570	0.13724	350.543	20.00	0.34	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	336.89690	0.33690	130.17490	0.13017	336.897	20.12	0.33	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	271.52730	0.27153	97.62750	0.09763	271.527	20.79	0.27	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	235.87350	0.23587	80.85450	0.08085	235.873	21.24	0.24	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			14.27290	14.27290	13.61370	13.61370		18.33	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	179.25690	0.17926	304.25520	0.30426	179.257	16.93	0.21	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	206.25800	0.20626	348.20300	0.34820	206.258	17.01	0.23	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	489.08220	0.48908	211.91010	0.21191	489.082	19.09	0.43	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	460.88650	0.46089	196.85190	0.19685	460.887	19.26	0.41	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.29130	14.29130	13.63100	13.63100		18.30	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	141.24820	0.14125	233.79480	0.23379	141.248	16.69	0.17	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	398.58270	0.39858	627.82100	0.62782	398.583	17.49	0.35	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	682.75030	0.68275	326.87630	0.32688	682.750	18.17	0.54	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	129.10110	0.12910	41.52780	0.04153	129.101	22.88	0.13	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	95.84400	0.09584	28.59490	0.02859	95.844	24.29	0.10	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.29500	14.29500	13.63450	13.63450		18.30	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.32440	14.32440	13.66220	13.66220		18.27	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	98.11090	0.09811	150.68240	0.15068	98.111	16.62	0.12	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.34650	14.34650	13.68300	13.68300		18.29	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.34840	14.34840	13.68470	13.68470		18.29	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	170.91840	0.17092	260.56680	0.26057	170.918	16.69	0.18	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	709.55780	0.70956	354.09910	0.35410	709.558	18.34	0.52	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.37230	14.37230	13.70720	13.70720		18.26	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 28/02/2019	Any day expiry			14.40030	14.40030		13.73310	13.73310		18.27	0.00	0.00	0	4,725.00
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	193.78820	0.19379	283.78970	0.28379	193.788	16.63	0.19	0.00	0	500.00			
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	732.90280	0.73290	379.00770	0.37901	732.903	18.45	0.50	0.00	0	500.00			
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	14.43390	14.43390	13.76410	13.76410		18.25	0.00	86,603,400.00	6,000	9,300.00			
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	7.24330	0.00724	6.00880	0.00601	7.243	19.01	0.01	0.00	0	1,000.00			
\$ / R	12.06	Put	On 18/03/2019	Foreign Exchange Future	25.11360	0.02511	47.33900	0.04734	25.114	15.24	0.04	0.00	0	1,000.00			
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	48.20790	0.04821	80.08320	0.08008	48.208	15.58	0.06	0.00	0	4,145.00			
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future	97.93440	0.09793	146.86710	0.14687	97.934	16.01	0.11	0.00	0	721.00			
\$ / R	13.45	Call	On 18/03/2019	Foreign Exchange Future	104.25050	0.10425	0.00000	0.00000	104.250	16.05	0.11	1,163,834.29	720	720.00			
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	1,325.15580	1.32516	807.56920	0.80757	1,325.156	16.93	0.73	0.00	0	4,145.00			
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future	344.75540	0.34476	498.48340	0.49848	344.755	16.94	0.28	0.00	0	20,000.00			
\$ / R	13.86	Put	On 18/03/2019	Foreign Exchange Future	455.94350	0.45594	655.23610	0.65524	455.943	17.17	0.33	0.00	0	17,981.00			
\$ / R	13.90	Put	On 18/03/2019	Foreign Exchange Future	506.43530	0.50644	721.18520	0.72119	506.435	17.34	0.36	0.00	0	721.00			
\$ / R	14.30	Call	On 18/03/2019	Foreign Exchange Future	525.50590	0.52551	0.00000	0.00000	525.506	17.40	0.36	3,751,894.73	720	720.00			
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	869.99900	0.87000	476.08060	0.47608	869.999	18.02	0.55	0.00	0	500.00			
\$ / R	14.96	Call	On 18/03/2019	Foreign Exchange Future	795.87740	0.79588	426.26700	0.42627	795.877	18.30	0.52	0.00	0	1,000.00			
\$ / R	15.17	Call	On 18/03/2019	Foreign Exchange Future	627.86350	0.62786	321.04130	0.32104	627.863	19.04	0.43	0.00	0	17,981.00			
\$ / R	15.45	Call	On 18/03/2019	Foreign Exchange Future	566.63620	0.56664	0.00000	0.00000	566.636	19.36	0.40	4,107,897.99	720	720.00			
\$ / R	15.54	Call	On 18/03/2019	Foreign Exchange Future	496.07470	0.49607	239.16170	0.23916	496.075	19.82	0.36	0.00	0	20,000.00			
\$ / R	14.45070		On 27/03/2019	Any day expiry	14.45070	14.45070	13.77960	13.77960		19.96	0.35	0.00	0	721.00			
\$ / R	14.45450		On 29/03/2019	Any day expiry	14.45450	14.45450	13.78300	13.78300		19.96	0.35	0.00	0	4,414.00			
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	214.57690	0.21458	306.35370	0.30635	214.577	18.23	0.00	0.00	0	0.00			
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	753.59000	0.75359	402.82750	0.40283	753.590	16.55	0.19	0.00	0	500.00			
\$ / R	14.46190		On 02/04/2019	Any day expiry	14.46190	14.46190	13.78990	13.78990		18.56	0.49	0.00	0	500.00			
\$ / R	14.51430		On 30/04/2019	Any day expiry	14.51430	14.51430	13.83820	13.83820		18.21	0.00	0.00	0	55.00			
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	233.97810	0.23398	327.43350	0.32743	233.978	18.17	0.00	0.00	0	1,280.00			
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	1,412.92760	1.41293	889.80560	0.88981	1,412.928	16.43	0.19	0.00	0	3,000.00			
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	772.24170	0.77224	423.91950	0.42392	772.242	16.86	0.72	0.00	0	2,500.00			
\$ / R	14.57240		On 31/05/2019	Any day expiry	14.57240	14.57240	13.89190	13.89190		18.65	0.48	0.00	0	500.00			
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	251.49520	0.25150	347.96150	0.34796	251.495	18.16	0.00	0.00	0	55.00			
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	790.18210	0.79018	443.79740	0.44380	790.182	16.34	0.20	0.00	0	500.00			
\$ / R	14.57800		On 03/06/2019	Any day expiry	14.57800	14.57800	13.89710	13.89710		18.79	0.46	0.00	0	500.00			
\$ / R	13.91620		On 14/06/2019	Foreign Exchange Future	14.59870	14.59870	13.91620	13.91620		18.20	0.00	0.00	0	0.00			
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	17.29550	0.01730	10.58530	0.01059	17.295	18.19	0.00	2,919,740.00	200	15,910.00			
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	86.44170	0.08644	150.49090	0.15049	86.442	17.09	0.02	0.00	0	1,000.00			
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	184.22220	0.18422	273.42440	0.27342	184.222	14.74	0.09	0.00	0	1,000.00			
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	250.22770	0.25023	349.01830	0.34902	250.228	15.72	0.16	0.00	0	1,000.00			
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	334.90360	0.33490	450.00140	0.45000	334.904	16.20	0.19	0.00	0	911.00			
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	556.71010	0.55671	752.04060	0.75204	556.710	16.62	0.24	0.00	0	30,000.00			
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	579.62120	0.57962	781.15330	0.78115	579.621	16.82	0.34	0.00	0	25,000.00			
\$ / R	13.98	Call	On 14/06/2019	Foreign Exchange Future	1,246.95540	1.24696	777.24340	0.77724	1,246.955	17.08	0.34	0.00	0	12,450.00			
\$ / R	14.42	Call	On 14/06/2019	Foreign Exchange Future	1,044.08980	1.04409	623.42910	0.62343	1,044.090	17.14	0.34	0.00	0	250.00			
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	979.10700	0.97911	575.75840	0.57576	979.107	17.29	0.64	0.00	0	30.00			
\$ / R			On 14/06/2019	Foreign Exchange Future						17.93	0.56	0.00	0	30.00			
\$ / R			On 14/06/2019	Foreign Exchange Future						18.16	0.54	0.00	0	1,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	888.20150	0.88820	512.78230	0.51278	888.201	18.48	0.50	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	664.31930	0.66432	362.38330	0.36238	664.319	19.47	0.40	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	646.68270	0.64668	350.30900	0.35031	646.683	19.57	0.39	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	603.83810	0.60384	321.29330	0.32129	603.838	19.82	0.37	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	577.17860	0.57718	303.46980	0.30347	577.179	19.99	0.35	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.62510	14.62510	13.94050	13.94050		18.22	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	262.10740	0.26211	364.63370	0.36463	262.107	16.16	0.20	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	803.35180	0.80335	458.76550	0.45877	803.352	18.90	0.45	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			14.63070	14.63070	13.94570	13.94570		18.20	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.63450	14.63450	13.94920	13.94920		18.20	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	418.36410	0.41836	557.58770	0.55759	418.364	16.77	0.27	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	508.87630	0.50888	262.40360	0.26240	508.876	20.54	0.31	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.68720	14.68720	13.99780	13.99780		18.20	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	273.92280	0.27392	382.42800	0.38243	273.923	15.99	0.20	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	823.98430	0.82398	479.12550	0.47913	823.984	19.00	0.44	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			14.68910	14.68910	13.99960	13.99960		18.19	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			14.74650	14.74650	14.05230	14.05230		18.15	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	279.58080	0.27958	400.34460	0.40034	279.581	15.77	0.20	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	834.25740	0.83426	496.32160	0.49632	834.257	19.08	0.44	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			14.75260	14.75260	14.05800	14.05800		18.13	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.78150	14.78150	14.08430	14.08430		18.12	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	27.27030	0.02727	16.09050	0.01609	27.270	16.41	0.03	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	145.46620	0.14547	238.65540	0.23866	145.466	14.64	0.12	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	773.83000	0.77383	458.89140	0.45889	773.830	19.41	0.40	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry			14.81030	14.81030	14.11050	14.11050		18.07	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	291.97150	0.29197	417.38720	0.41739	291.972	15.74	0.20	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	851.36750	0.85137	519.50880	0.51951	851.368	19.10	0.43	0.00	0	500.00
\$ / R	On 02/10/2019	Any day expiry			14.81440	14.81440	14.11430	14.11430		18.07	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.87410	14.87410	14.16870	14.16870		18.02	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	301.02740	0.30103	433.60100	0.43360	301.027	15.66	0.19	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	861.21380	0.86121	536.96480	0.53696	861.214	19.18	0.42	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry			14.93380	14.93380	14.22320	14.22320		18.03	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	307.10020	0.30710	447.12340	0.44712	307.100	15.56	0.19	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	875.16410	0.87516	556.21300	0.55621	875.164	19.23	0.42	0.00	0	500.00
\$ / R	On 02/12/2019	Any day expiry			14.94000	14.94000	14.22880	14.22880		18.01	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.96260	14.96260	14.24950	14.24950		17.98	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	72.85950	0.07286	0.00000	0.00000	72.859	13.85	0.07	1,915,289.12	2,000	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	558.43710	0.55844	0.00000	0.00000	558.437	16.48	0.28	4,164,161.40	1,000	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	621.47460	0.62147	0.00000	0.00000	621.475	20.65	0.31	8,997,133.68	2,000	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	347.83540	0.34784	167.36450	0.16736	347.835	23.59	0.18	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.99970	14.99970	14.28320	14.28320		17.97	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	315.78120	0.31578	460.58780	0.46059	315.781	15.50	0.19	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	889.15400	0.88915	575.84580	0.57585	889.154	19.28	0.41	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry			15.00380	15.00380	14.28700	14.28700		17.97	0.00	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/01/2020	Any day expiry		15.06350	15.06350		14.34140	14.34140		17.94	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		15.12730	15.12730		14.39960	14.39960		17.95	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry		15.19110	15.19110		14.45780	14.45780		17.91	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		15.24670	15.24670		14.50850	14.50850		17.88	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		15.31670	15.31670		14.57230	14.57230		17.85	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.33730	15.33730		14.59110	14.59110		17.86	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		15.43200	15.43200		14.67750	14.67750		17.84	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.54340	15.54340		14.77880	14.77880		18.00	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		14.09900	14.09900		13.45020	13.45020		19.06	0.00	140,990.00	10	355.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		14.26000	14.26000		13.60160	13.60160		18.37	0.00	0.00	0	20.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.43390	14.43390		13.76410	13.76410		18.25	0.00	0.00	0	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.59870	14.59870		13.91620	13.91620		18.19	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future		18.03940	18.03940		17.34930	17.34930		17.48	0.00	98,928,069.60	5,484	197,643.00
£ / R	On 28/09/2018	Any day expiry		18.07390	18.07390		17.38200	17.38200		17.37	0.00	0.00	0	14.00
£ / R	On 14/12/2018	Foreign Exchange Future		18.31650	18.31650		17.61420	17.61420		17.06	0.00	622,761.00	34	14,284.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.63030	18.63030		17.91250	17.91250		17.36	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.92690	18.92690		18.19090	18.19090		17.90	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.25780	19.25780		18.50160	18.50160		18.14	0.00	0.00	0	4,645.00
¥ / R	On 23/08/2018	Any day expiry		0.12700	0.12700		0.12100	0.12100		31.38	0.00	0.00	0	0.00
¥ / R	On 06/09/2018	Any day expiry		0.12730	0.12730		0.12130	0.12130		24.71	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.12759	0.12759		0.12150	0.12150		23.02	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.12987	0.12987		0.12367	0.12367		20.66	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.13252	0.13252		0.12616	0.12616		20.70	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13502	0.13502		0.12851	0.12851		20.24	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry		16.12630	16.12630		15.61810	15.61810		16.75	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry		16.13970	16.13970		15.62960	15.62960		16.67	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future		16.15980	16.15980		15.64830	15.64830		16.54	0.00	4,153,068.60	257	130,646.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	1.78230	0.00178	1.36060	0.00136	1.782	21.85	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	5.86800	0.00587	9.73170	0.00973	5.868	18.56	0.02	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	201.41720	0.20142	408.81870	0.40882	201.417	16.20	0.35	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	158.68680	0.15869	41.29960	0.04130	158.687	18.27	0.28	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	3.30250	0.00330	1.51880	0.00152	3.303	24.21	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry		16.18670	16.18670		15.67390	15.67390		16.57	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future		16.45770	16.45770		15.93480	15.93480		16.26	0.00	8,311,138.50	505	35,933.00
€ / R	On 18/03/2019	Foreign Exchange Future		16.79500	16.79500		16.25880	16.25880		16.10	0.00	0.00	0	4,686.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,230.59800	1.23060	846.88480	0.84688	1,230.598	15.14	0.68	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future		17.11850	17.11850		16.56700	16.56700		16.07	0.00	0.00	0	5,256.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.79000	97.79000		97.44000	97.44000			0.00	0.00	0	51.00

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
AL37	On 01/11/2018	Index Future	592.72100		592.72100		596.45200	596.45200			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	604.18600		604.18600		607.99000	607.99000			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	614.23400		614.23400		618.10900	618.10900			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	688.51100		688.51100		696.09900	696.09900			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	701.82900		701.82900		709.56500	709.56500			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	713.50100		713.50100		721.37400	721.37400			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	624.87600		624.87600		632.43100	632.43100			0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future	636.96300		636.96300		644.66500	644.66500			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	647.55600		647.55600		655.39400	655.39400			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.31770		10.31770		9.98180	9.98180		14.18	0.00	588,108.90	57	11,762.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.43850		10.43850		10.09760	10.09760		13.65	0.00	0.00	0	11,822.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.57330		10.57330		10.22640	10.22640		13.77	0.00	0.00	0	510.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.70520		10.70520		10.35070	10.35070		14.25	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.91940		10.91940		10.43450	10.43450		15.20	0.00	0.00	0	590.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.06800		11.06800		10.57370	10.57370		15.38	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	563.14990		563.14990		395.53430	395.53430			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future	14.23420		14.23420		13.56580	13.56580		16.75	0.00	0.00	0	1,975.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.50990		14.50990		13.82670	13.82670		16.63	0.00	0.00	0	650.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.82280		14.82280		14.12260	14.12260		16.65	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.12270		15.12270		14.40570	14.40570		16.78	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.05670		2.05670		1.96880	1.96880		15.78	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.07790		2.07790		1.98860	1.98860		15.06	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.10040		2.10040		2.00970	2.00970		15.46	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.12190		2.12190		2.02970	2.02970		15.76	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	461.68850		461.68850		183.49840	183.49840			0.00	0.00	0	25,000.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.17420		2.17420		2.10480	2.10480		16.20	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.21630		2.21630		2.14520	2.14520		15.76	0.00	0.00	0	235.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.26220		2.26220		2.18930	2.18930		15.99	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.30710		2.30710		2.23140	2.23140		16.49	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

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
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 01/11/2018	Bond Future	10.98079		75.83428		10.81679	76.80499			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.11200		77.30105		10.94149	78.29079			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.22437		74.79669		11.04799	75.80389			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 01/11/2018	Bond Future	11.19785		78.04887		11.03377	79.15639			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.32112		79.55833		11.15071	80.68744			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.43188		76.62093		11.25552	77.76985			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	620.14100		620.14100		628.10700	628.10700			0.00	0.00	0	465.00
GOVI	On 07/02/2019	GOVI	632.13700		632.13700		640.25800	640.25800			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	642.65000		642.65000		650.91400	650.91400			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.79760		1.79760		1.71530	1.71530		18.94	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.82140		1.82140		1.73780	1.73780		18.03	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.84690		1.84690		1.76150	1.76150		18.20	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.86960		1.86960		1.78350	1.78350		17.96	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	133.34795		133.34795		133.35656	133.35656			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	134.53694		134.53694		134.54584	134.54584			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	136.79808		136.79808		136.80902	136.80902			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 01/11/2018	Bond Future	99.90470		99.90470		100.29100	100.29100			0.00	0.00	0	1,600.00
I2029	On 07/02/2019	Bond Future	101.85510		101.85510		102.24908	102.24908			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.49452		102.49452		102.89647	102.89647			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 01/11/2018	Bond Future	103.04238		103.04238		103.30561	103.30561			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	105.05411		105.05411		105.32258	105.32258			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.67511		105.67511		105.94958	105.94958			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 01/11/2018	Bond Future	124.35772		124.35772		124.36505	124.36505			0.00	0.00	0	9,641.00
I2038	On 07/02/2019	Bond Future	125.19433		125.19433		125.20205	125.20205			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	127.29839		127.29839		127.30800	127.30800			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
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 01/11/2018	Bond Future	117.33183		117.33183		118.48156	118.48156			0.00	0.00	0	11,966.00
I2046	On 07/02/2019	Bond Future	119.62239		119.62239		120.79478	120.79478			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	119.94768		119.94768		121.14143	121.14143			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 01/11/2018	Bond Future	123.42794		123.42794		124.75351	124.75351			0.00	12,342,794.00	100	9,954.00
I2050	On 07/02/2019	Bond Future	124.06620		124.06620		125.41776	125.41776			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	126.15145		126.15145		127.52719	127.52719			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	254.80000		254.80000		255.87000	255.87000			0.00	0.00	0	743.00
IGOV	On 07/02/2019	Index Future	259.77400		259.77400		260.86500	260.86500			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	264.14100		264.14100		265.25300	265.25300			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	0.13920		0.13920		0.13300	0.13300			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.13950		0.13950		0.13220	0.13220			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.13870		0.13870		0.13170	0.13170			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13800		0.13800		0.13080	0.13080			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.69540		1.69540		1.64000	1.64000		15.49	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.72090		1.72090		1.66440	1.66440		14.62	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.74870		1.74870		1.69080	1.69080		15.16	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.77490		1.77490		1.71580	1.71580		15.61	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.32250		9.32250		9.06810	9.06810		15.43	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.43150		9.43150		9.17310	9.17310		14.99	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.55530		9.55530		9.29090	9.29090		15.16	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.67650		9.67650		9.40480	9.40480		15.65	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.33460		1.33460		1.29500	1.29500			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.34330		1.34330		1.30330	1.30330			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.35330		1.35330		1.31290	1.31290			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.36250		1.36250		1.32140	1.32140			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.27950		1.27950		1.28990	1.28990			0.00	0.00	0	14.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future	1.14620		1.14620		1.16340	1.16340			0.00	34,386.00	30	240.00

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		7.87410	7.87410	0.12675	8.26730	8.26730		17.04	0.00	0.00	0	0.00	
R / ¥	On 23/08/2018	Any day expiry	8.07	Put	2,297.28960	0.22973	0.12675	429.04760	0.04290	2,297.290	17.27	0.77	0.00	0	13,000.00
R / ¥	On 23/08/2018	Any day expiry	8.27	Call	86.23980	0.00862	0.12675	1,060.64230	0.10606	86.240	17.77	0.07	0.00	0	13,000.00
R / ¥	On 23/08/2018	Any day expiry	8.35	Call	62.64030	0.00626	0.12675	710.56500	0.07106	62.640	19.04	0.05	0.00	0	20,000.00
R / ¥	On 06/09/2018	Any day expiry		7.85360	7.85360	0.12675	8.24710	8.24710		16.65	0.00	0.00	0	0.00	
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	168.75050	0.01688	0.12675	1,401.92390	0.14019	168.750	14.95	0.11	0.00	0	25,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future		7.83780	7.83780	0.12675	8.23010	8.23010		16.46	0.00	0.00	0	0.00	
R186	On 01/11/2018	Bond Future		8.93221	112.85886		8.74015	114.02320		7.06	0.00	1,216,167,075.36	10,776	61,444.00	
R186	On 01/11/2018	Bond Future	7.96	Call	61.92000	0.06192		168.87000	0.16887	61.920	6.39	0.04	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	468.38000	0.46838		860.31000	0.86031	468.380	6.85	0.22	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,641.83000	1.64183		1,187.75000	1.18775	1,641.830	7.18	0.51	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,039.63000	1.03963		732.11000	0.73211	1,039.630	7.42	0.37	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future		9.01497	109.73681		8.81311	110.92399		7.28	0.00	0.00	0	719.00	
R186	On 02/05/2019	Bond Future		9.09072	111.56109		8.87962	112.76943		7.19	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	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R197	On 01/11/2018	Bond Future		302.38870	302.38870		303.38859	303.38859		0.00	0.00	0.00	0	2,350.00	
R197	On 07/02/2019	Bond Future		300.94153	300.94153		301.96128	301.96128		0.00	0.00	0.00	0	0.00	
R197	On 02/05/2019	Bond Future		305.99896	305.99896		307.04021	307.04021		0.00	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	0.00	0	0.00	
R202	On 01/11/2018	Bond Future		236.48342	236.48342		237.62298	237.62298		0.00	0.00	0.00	0	10,129.00	
R202	On 07/02/2019	Bond Future		237.19611	237.19611		238.35805	238.35805		0.00	0.00	0.00	0	0.00	
R202	On 02/05/2019	Bond Future		241.18233	241.18233		242.36731	242.36731		0.00	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	0.00	0	0.00	
R2023	On 01/11/2018	Bond Future		8.37119	99.20440		8.18578	99.85856		3.80	0.00	0.00	0	38,294.00	
R2023	On 07/02/2019	Bond Future		8.46393	101.12330		8.26362	101.79037		3.97	0.00	0.00	0	0.00	
R2023	On 02/05/2019	Bond Future		8.54288	98.87722		8.32813	99.55669		4.18	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	0.00	0	0.00	
R2030	On 01/11/2018	Bond Future		9.34828	92.85276		9.16307	94.05451		9.67	0.00	125,351,226.00	1,350	49,445.00	
R2030	On 07/02/2019	Bond Future		9.42620	90.63930		9.23354	91.86457		10.18	0.00	0.00	0	167.00	
R2030	On 02/05/2019	Bond Future		9.49886	92.14600		9.29934	93.39282		9.90	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	0.00	0	0.00	
R2032	On 01/11/2018	Bond Future		9.53640	91.20550		9.35149	92.50635		10.85	0.00	95,765,775.00	1,050	36,838.00	

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			9.61680		92.96954		9.42494	94.29582		11.04	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.68741		90.35994		9.48918	91.70940		11.12	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 01/11/2018	Bond Future			9.63023		95.46654		9.46103	96.79547		11.57	0.00	73,604,702.34	771	69,691.00
R2035	On 07/02/2019	Bond Future			9.71035		97.31308		9.53500	98.66804		11.79	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			9.77632		94.43349		9.59554	95.81213		11.91	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 01/11/2018	Bond Future			9.69033		92.14253		9.52650	93.43825		12.14	0.00	0.00	0	49,354.00
R2037	On 07/02/2019	Bond Future			9.76402		89.66471		9.59454	90.98585		12.96	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future			9.83141		91.15516		9.65679	92.49942		12.52	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 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 01/11/2018	Bond Future			9.78049		95.44052		9.61671	96.83028		12.61	0.00	82,556,049.80	865	20,563.00
R2040	On 01/11/2018	Bond Future	8.50	Call	20.22000		0.02022		58.76000	0.05876	20.220	10.74	0.01	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	345.03000		0.34503		728.48000	0.72848	345.030	11.33	0.14	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	505.87000		0.50587		972.75000	0.97275	505.870	11.58	0.18	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	2,383.28000		2.38328		3,332.89000	3.33289	2,383.280	12.68	0.52	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.85431		92.77596		9.68497	94.19287		13.50	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			9.92160		94.31807		9.74719	95.75981		13.06	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 01/11/2018	Bond Future			9.80838		92.47664		9.64983	93.84434		13.28	0.00	0.00	0	38,582.00
R2044	On 07/02/2019	Bond Future			9.87951		89.88001		9.71571	91.27444		14.23	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			9.94419		91.37397		9.77560	92.79287		13.77	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 01/11/2018	Bond Future			9.79958		91.53300		9.63586	92.98471		13.76	0.00	0.00	0	97,212.00
R2048	On 07/02/2019	Bond Future			9.87232		93.30349		9.70314	94.78358		14.08	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			9.93194		90.42047		9.75796	91.92644		14.30	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 01/11/2018	Bond Future			7.71546		101.70992		7.52405	101.92360		0.65	0.00	21,155,663.36	208	19,348.00
R207	On 07/02/2019	Bond Future			7.84464		100.03219		7.59472	100.25030		0.66	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			8.05578		101.69524		7.71746	101.91827		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

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
R208	On 01/11/2018	Bond Future			8.01111		97.97245		7.82956	98.35609		1.84	0.00	0.00	0	28,717.00
R208	On 07/02/2019	Bond Future			8.11631		99.86741		7.90968	100.25874		1.97	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.22396		98.12813		7.98954	98.52725		1.99	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 01/11/2018	Bond Future			9.60259		72.53819		9.43891	73.62839		13.13	0.00	1,160,611.04	16	126,870.00
R209	On 01/11/2018	Bond Future	8.89	Call	261.67000		0.26167		548.02000	0.54802	261.670	11.93	0.13	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	381.86000		0.38186		730.77000	0.73077	381.860	12.18	0.17	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,290.76000		2.29076		1,852.57000	1.85257	2,290.760	13.08	0.56	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,964.20000		1.96420		2,726.29000	2.72629	1,964.200	13.35	0.53	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,246.76000		1.24676		1,015.88000	1.01588	1,246.760	13.67	0.37	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	931.39000		0.93139		764.43000	0.76443	931.390	14.03	0.29	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	897.45000		0.89745		737.50000	0.73750	897.450	14.07	0.29	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.67177		73.94118		9.50280	75.05269		13.41	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	1,106.90000		1.10690		0.00000	0.00000	1,106.900	12.79	0.28	83,180,369.94	4,000	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	2,400.06000		2.40006		0.00000	0.00000	2,400.060	13.46	0.47	139,276,002.40	4,000	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,587.66000		1.58766		0.00000	0.00000	1,587.660	14.56	0.31	91,536,930.09	4,000	4,000.00
R209	On 02/05/2019	Bond Future			9.73200		72.02260		9.55820	73.15357		13.52	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 01/11/2018	Bond Future			185.14558		185.14558		185.62725	185.62725			0.00	0.00	0	2,149.00
R210	On 07/02/2019	Bond Future			188.76013		188.76013		189.25135	189.25135			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.37781		189.37781		189.87984	189.87984			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 01/11/2018	Bond Future			155.96472		155.96472		156.28276	156.28276			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.85452		156.85452		157.17902	157.17902			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			159.49068		159.49068		159.82277	159.82277			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 01/11/2018	Bond Future			9.43989		83.73029		9.26015	84.87526		10.62	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.51985		85.34983		9.33328	86.51720		10.71	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.58591		83.22154		9.39324	84.40946		10.93	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
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 01/11/2018	Bond Future	9.76376		71.74103		9.60017	72.87691		14.03	0.00	0.00	0	28,498.00
R214	On 07/02/2019	Bond Future	9.83544		73.12869		9.66658	74.28675		14.32	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.89419		71.05057		9.72070	72.22881		14.49	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	10.29160		10.29160		9.87010	9.87010		16.24	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.43130		10.43130		10.00340	10.00340		15.65	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.58510		10.58510		10.14870	10.14870		15.60	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.73260		10.73260		10.28800	10.28800		15.76	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.17760		2.17760		2.49880	2.49880		43.28	0.00	26,131,200.00	12,000	17,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.09410		2.09410		2.42010	2.42010		34.72	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.00780		2.00780		2.33360	2.33360		31.26	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	1.93320		1.93320		2.25530	2.25530		29.00	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.37580		1.37580		1.31490	1.31490			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.33460		1.33460		1.27480	1.27480			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.29290		1.29290		1.23530	1.23530			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.24840		1.24840		1.19320	1.19320			0.00	0.00	0	0.00

Total for Derivatives : **10,380,309,366.20** **851,767** **5 806 351.00**

Grand Total: **10,380,309,366.20** **851,767** **5 806 351.00**