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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 31/07/2018

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On 31/07/2018	Any day expiry		13.13750	13.13750		13.15050	13.15050		16.09	0.00	16,579,525.00	1,262	0.00
\$ / R	On 02/08/2018	Any day expiry		13.09990	13.09990		13.15050	13.15050		15.82	0.00	0.00	0	55.00
\$ / R	On 06/08/2018	Any day expiry		13.10500	13.10500		13.15740	13.15740		14.43	0.00	0.00	0	420.00
\$ / R	On 07/08/2018	Any day expiry		13.10670	13.10670		13.15910	13.15910		14.63	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	1.15420	0.00115	1.15160	0.00115	1.154	19.23	0.01	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	755.91130	0.75591	705.29210	0.70529	755.911	19.56	0.98	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	0.05700	0.00006	0.04840	0.00005	0.057	43.78	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry		13.11690	13.11690		13.16930	13.16930		14.31	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry		13.12020	13.12020		13.17270	13.17270		14.52	0.00	0.00	0	4,144.00
\$ / R	On 15/08/2018	Any day expiry	13.18	Put	189.36130	0.18936	170.97030	0.17097	189.361	14.83	0.55	0.00	0	350.00
\$ / R	On 15/08/2018	Any day expiry	13.22	Call	114.54450	0.11454	146.56920	0.14657	114.545	14.98	0.41	0.00	0	350.00
\$ / R	On 15/08/2018	Any day expiry	13.43	Put	367.36480	0.36736	336.37110	0.33637	367.365	15.77	0.76	0.00	0	106.00
\$ / R	On 15/08/2018	Any day expiry	13.55	Call	37.88960	0.03789	54.27650	0.05428	37.890	16.22	0.17	0.00	0	106.00
\$ / R	On 17/08/2018	Any day expiry		13.12360	13.12360		13.14350	13.14350		14.71	0.00	0.00	0	0.00
\$ / R	On 17/08/2018	Any day expiry	12.92	Put	82.01620	0.08202	0.00000	0.00000	82.016	14.64	0.30	80,122,776.00	20,000	20,000.00
\$ / R	On 20/08/2018	Any day expiry		13.12870	13.12870		13.18120	13.18120		14.64	0.00	0.00	0	600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 23/08/2018	Any day expiry										
					13.13370	13.13370	13.18630	13.18630		14.85	0.00	0.00	0	0.00
\$ / R	13.21	Put	On 23/08/2018	Any day expiry	239.09240	0.23909	217.11340	0.21711	239.092	15.06	0.55	0.00	0	50,000.00
\$ / R			On 28/08/2018	Any day expiry	13.14220	13.14220	13.19470	13.19470		14.70	0.00	0.00	0	0.00
\$ / R	13.23	Put	On 28/08/2018	Any day expiry	264.74640	0.26475	241.43270	0.24143	264.746	14.97	0.56	0.00	0	35,000.00
\$ / R			On 31/08/2018	Any day expiry	13.14720	13.14720	13.19980	13.19980		14.84	0.00	0.00	0	3,299.00
\$ / R	13.00	Put	On 31/08/2018	Any day expiry	157.36710	0.15737	143.00650	0.14301	157.367	14.69	0.39	0.00	0	500.00
\$ / R	13.65	Call	On 31/08/2018	Any day expiry	79.63540	0.07964	95.34970	0.09535	79.635	16.46	0.22	0.00	0	500.00
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	710.18810	0.71019	669.83670	0.66984	710.188	16.94	0.83	0.00	0	1,000.00
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	0.54770	0.00055	0.64540	0.00065	0.548	23.63	0.00	0.00	0	500.00
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	0.65050	0.00065	0.73950	0.00074	0.650	27.43	0.00	0.00	0	500.00
\$ / R			On 03/09/2018	Any day expiry	13.15230	13.15230	13.20490	13.20490		14.65	0.00	0.00	0	197.00
\$ / R			On 07/09/2018	Any day expiry	13.15900	13.15900	13.21180	13.21180		14.83	0.00	0.00	0	0.00
\$ / R	12.90	Put	On 07/09/2018	Any day expiry	136.38900	0.13639	124.59370	0.12459	136.389	14.57	0.33	0.00	0	100.00
\$ / R	13.09	Put	On 07/09/2018	Any day expiry	216.44110	0.21644	199.31440	0.19931	216.441	14.77	0.45	0.00	0	600.00
\$ / R	13.32	Call	On 07/09/2018	Any day expiry	188.76280	0.18876	215.50500	0.21550	188.763	15.34	0.41	0.00	0	600.00
\$ / R	13.45	Call	On 07/09/2018	Any day expiry	148.55190	0.14855	171.33710	0.17134	148.552	15.73	0.34	0.00	0	100.00
\$ / R	13.80	Call	On 07/09/2018	Any day expiry	76.34380	0.07634	90.34420	0.09034	76.344	16.79	0.20	0.00	0	100.00
\$ / R	13.90	Call	On 07/09/2018	Any day expiry	62.70030	0.06270	74.85110	0.07485	62.700	17.07	0.17	0.00	0	600.00
\$ / R			On 13/09/2018	Any day expiry	13.16920	13.16920	13.22210	13.22210		14.82	0.00	0.00	0	0.00
\$ / R	13.30	Put	On 13/09/2018	Any day expiry	349.78550	0.34979	324.95870	0.32496	349.786	15.25	0.56	0.00	0	747.00
\$ / R			On 17/09/2018	Foreign Exchange Future	13.17600	13.17600	13.22890	13.22890		14.88	0.00	1,006,277,472.00	76,372	451,804.00
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	2.43240	0.00243	2.38620	0.00239	2.432	16.30	0.01	0.00	0	5,200.00
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	2.54170	0.00254	2.48370	0.00248	2.542	16.21	0.01	0.00	0	45,000.00
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	3.17290	0.00317	3.04180	0.00304	3.173	15.76	0.01	0.00	0	2,000.00
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	4.45430	0.00445	4.15340	0.00415	4.454	15.07	0.02	0.00	0	93,314.00
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	5.61070	0.00561	5.13960	0.00514	5.611	14.62	0.02	0.00	0	48,200.00
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	6.30820	0.00631	5.72700	0.00573	6.308	14.39	0.02	0.00	0	3,000.00
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	9.41730	0.00942	7.89230	0.00789	9.417	14.35	0.03	0.00	0	13,300.00
\$ / R	12.25	Put	On 17/09/2018	Foreign Exchange Future	23.48580	0.02349	20.78860	0.02079	23.486	14.24	0.08	0.00	0	40,000.00
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	949.48580	0.94949	999.68860	0.99969	949.486	14.24	0.92	0.00	0	500.00
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	27.78820	0.02779	24.80280	0.02480	27.788	14.22	0.09	0.00	0	100.00
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	36.01810	0.03602	32.52900	0.03253	36.018	14.19	0.11	0.00	0	60,000.00
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	728.00080	0.72800	776.54700	0.77655	728.001	14.14	0.85	0.00	0	4,600.00
\$ / R	12.50	Put	On 17/09/2018	Foreign Exchange Future	52.00080	0.05200	47.64700	0.04765	52.001	14.14	0.15	0.00	0	44,000.00
\$ / R	12.58	Put	On 17/09/2018	Foreign Exchange Future	66.07380	0.06607	60.47570	0.06048	66.074	14.15	0.18	0.00	0	8,000.00
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	72.43270	0.07243	66.07440	0.06607	72.433	14.18	0.19	0.00	0	13,231.00
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	81.58320	0.08158	74.53580	0.07454	81.583	14.23	0.21	0.00	0	1,550.00
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	519.91360	0.51991	563.44600	0.56345	519.914	14.37	0.73	0.00	0	5,200.00
\$ / R	12.80	Put	On 17/09/2018	Foreign Exchange Future	123.19580	0.12320	113.19050	0.11319	123.196	14.41	0.28	0.00	0	500.00
\$ / R	12.80	Call	On 17/09/2018	Foreign Exchange Future	499.19580	0.49920	542.09050	0.54209	499.196	14.41	0.72	0.00	0	50.00
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	139.77250	0.13977	128.65850	0.12866	139.773	14.47	0.31	0.00	0	750.00
\$ / R	13.00	Put	On 17/09/2018	Foreign Exchange Future	198.04200	0.19804	183.29530	0.18330	198.042	14.64	0.39	0.00	0	72,000.00
\$ / R	13.00	Call	On 17/09/2018	Foreign Exchange Future	374.04200	0.37404	412.19530	0.41220	374.042	14.64	0.61	0.00	0	7,500.00
\$ / R	13.10	Put	On 17/09/2018	Foreign Exchange Future	244.12290	0.24412	226.74890	0.22675	244.123	14.76	0.45	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	295.95190	0.29595	275.84570	0.27585	295.952	14.88	0.50	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	271.95190	0.27195	304.74570	0.30475	271.952	14.88	0.50	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	307.61770	0.30762	286.33390	0.28633	307.618	14.93	0.51	217,139,278.72	32,000	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	251.52820	0.25153	281.37680	0.28138	251.528	15.02	0.47	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	325.52820	0.32553	302.47680	0.30248	325.528	15.02	0.53	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	232.44810	0.23245	260.83780	0.26084	232.448	15.16	0.44	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	168.40010	0.16840	191.24940	0.19125	168.400	15.72	0.35	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	566.89040	0.56689	534.31140	0.53431	566.890	16.00	0.70	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	142.89040	0.14289	163.21140	0.16321	142.890	16.00	0.30	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	131.55160	0.13155	150.67830	0.15068	131.552	16.14	0.28	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	72.96850	0.07297	85.26260	0.08526	72.969	17.09	0.17	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	896.96850	0.89697	856.36260	0.85636	896.969	17.09	0.83	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	51.80690	0.05181	61.11120	0.06111	51.807	17.60	0.13	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	20.71380	0.02071	25.88240	0.02588	20.714	18.61	0.06	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	11.06900	0.01107	14.13350	0.01413	11.069	18.96	0.03	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	1.70750	0.00171	2.08280	0.00208	1.708	20.58	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	1.68200	0.00168	2.04260	0.00204	1.682	20.96	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	1.65070	0.00165	1.99210	0.00199	1.651	21.50	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	1.61390	0.00161	1.93040	0.00193	1.614	22.31	0.00	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.18950	13.18950	13.24260	13.24260		14.89	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.19460	13.19460	13.24780	13.24780		14.96	0.00	0.00	0	5,532.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	221.86620	0.22187	207.00740	0.20701	221.866	14.73	0.39	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	137.23310	0.13723	155.47630	0.15548	137.233	16.46	0.27	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	738.68320	0.73868	703.33030	0.70333	738.683	16.51	0.74	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	3.33150	0.00333	4.03200	0.00403	3.331	21.49	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	2.10990	0.00211	2.68630	0.00269	2.110	23.22	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.20130	13.20130	13.25460	13.25460		14.89	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			13.21840	13.21840	13.27170	13.27170		14.89	0.00	0.00	0	0.00
\$ / R	On 12/10/2018	Any day expiry	13.51	Call	244.93500	0.24494	270.36170	0.27036	244.935	15.64	0.39	0.00	0	5,000.00
\$ / R	On 17/10/2018	Any day expiry			13.22690	13.22690	13.28020	13.28020		14.96	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			13.23540	13.23540	13.28870	13.28870		14.92	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	355.98180	0.35598	336.73990	0.33674	355.982	14.85	0.47	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	152.21980	0.15222	169.34950	0.16935	152.220	16.64	0.25	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			13.24050	13.24050	13.29380	13.29380		14.95	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.24730	13.24730	13.30070	13.30070		14.90	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.25080	13.25080	13.30410	13.30410		14.93	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	271.91390	0.27191	256.86500	0.25686	271.914	14.62	0.38	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	765.44880	0.76545	733.55280	0.73355	765.449	16.14	0.68	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	187.01780	0.18702	206.26020	0.20626	187.018	16.43	0.29	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	9.33820	0.00934	11.02780	0.01103	9.338	20.46	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	4.04530	0.00405	4.78830	0.00479	4.045	20.65	0.01	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.25250	13.25250	13.30580	13.30580		14.94	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.25920	13.25920	13.31250	13.31250		14.91	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	26.62970	0.02663	25.01660	0.02502	26.630	14.00	0.06	0.00	0	1,880.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	814.81050	0.81481	782.24890	0.78225	814.811	16.23	0.69	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	6.27570	0.00628	7.38680	0.00739	6.276	20.30	0.01	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.27260	13.27260	13.32600	13.32600		14.92	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.27770	13.27770	13.33110	13.33110		15.05	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	5.84400	0.00584	5.59200	0.00559	5.844	17.20	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	22.16740	0.02217	21.84270	0.02184	22.167	14.67	0.05	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	458.98950	0.45899	492.91060	0.49291	458.989	14.94	0.54	0.00	0	51,000.00
\$ / R	On 29/11/2018	Any day expiry			13.29950	13.29950	13.35300	13.35300		15.03	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			13.30110	13.30110	13.35470	13.35470		15.05	0.00	0.00	0	3,363.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	309.83480	0.30983	293.95980	0.29396	309.835	14.65	0.38	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	789.71600	0.78972	759.44660	0.75945	789.716	16.05	0.64	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	224.20790	0.22421	243.42600	0.24343	224.208	16.61	0.29	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	21.60830	0.02161	25.20490	0.02520	21.608	21.04	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	13.25510	0.01326	16.18300	0.01618	13.255	21.94	0.02	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.31960	13.31960	13.37320	13.37320		15.03	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	691.77450	0.69177	664.37250	0.66437	691.774	15.70	0.58	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	61.37790	0.06138	67.85530	0.06786	61.378	19.34	0.09	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.32460	13.32460	13.37830	13.37830		15.05	0.00	48,887,957.40	3,669	66,833.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	30.27690	0.03028	30.09690	0.03010	30.277	14.49	0.06	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	35.93150	0.03593	35.97710	0.03598	35.932	14.24	0.07	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	45.28610	0.04529	45.72020	0.04572	45.286	13.90	0.08	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	54.81660	0.05482	53.51100	0.05351	54.817	13.81	0.10	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	57.33580	0.05734	55.20920	0.05521	57.336	13.82	0.10	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	68.30990	0.06831	64.46700	0.06447	68.310	13.87	0.12	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	84.17310	0.08417	79.46740	0.07947	84.173	13.93	0.14	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	93.05870	0.09306	87.87830	0.08788	93.059	13.97	0.15	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	119.36110	0.11936	112.81160	0.11281	119.361	14.04	0.18	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	148.01950	0.14802	140.03140	0.14003	148.020	14.12	0.22	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	972.61950	0.97262	1,018.33140	1.01833	972.619	14.12	0.78	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	184.13330	0.18413	174.41030	0.17441	184.133	14.20	0.25	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	200.03770	0.20004	189.04890	0.18905	200.038	14.25	0.27	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	224.28010	0.22428	210.90830	0.21091	224.280	14.34	0.29	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	325.19670	0.32520	308.65820	0.30866	325.197	14.66	0.37	0.00	0	175,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	649.79670	0.64980	686.95820	0.68696	649.797	14.66	0.63	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	371.81020	0.37181	353.99090	0.35399	371.810	14.79	0.41	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	546.52610	0.54653	581.12050	0.58112	546.526	14.92	0.56	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	432.35970	0.43236	412.99960	0.41300	432.360	14.94	0.45	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	522.86970	0.52287	556.82460	0.55682	522.870	14.98	0.54	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	448.26970	0.44827	428.52460	0.42852	448.270	14.98	0.46	0.00	0	27,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	564.90060	0.56490	540.46620	0.54047	564.901	15.33	0.52	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	596.28600	0.59629	571.08160	0.57108	596.286	15.43	0.54	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	420.88600	0.42089	449.38160	0.44938	420.886	15.43	0.46	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	729.09920	0.72910	700.93430	0.70093	729.099	15.81	0.59	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	736.02770	0.73603	707.72320	0.70772	736.028	15.83	0.60	0.00	0	30.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	785.26100		0.78526	755.97170	0.75597	785.261	15.96	0.62	0.00	0	100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	329.86100		0.32986	354.27170	0.35427	329.861	15.96	0.38	0.00	0	100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	792.39740		0.79240	762.96650	0.76297	792.397	15.98	0.62	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	324.15550		0.32416	348.28980	0.34829	324.155	16.00	0.38	0.00	0	3,264.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	284.40100		0.28440	306.53610	0.30654	284.401	16.29	0.34	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	272.39060		0.27239	293.78000	0.29378	272.391	16.38	0.33	526,668.22	120	16,010.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	243.58230		0.24358	263.11980	0.26312	243.582	16.64	0.30	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	205.38760		0.20539	222.34080	0.22234	205.388	17.04	0.26	0.00	0	100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	196.88150		0.19688	213.23580	0.21324	196.882	17.14	0.25	0.00	0	30.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	187.17600		0.18718	202.83290	0.20283	187.176	17.26	0.24	0.00	0	11,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	163.76630		0.16377	177.69660	0.17770	163.766	17.57	0.21	0.00	0	18,900.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	162.41430		0.16241	176.24260	0.17624	162.414	17.59	0.21	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	161.07710		0.16108	174.80420	0.17480	161.077	17.61	0.21	0.00	0	5,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	150.35120		0.15035	163.73460	0.16373	150.351	17.75	0.20	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	143.87830		0.14388	157.20990	0.15721	143.878	17.83	0.19	0.00	0	127,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	132.95260		0.13295	145.42200	0.14542	132.953	17.97	0.18	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	115.64430		0.11564	126.70190	0.12670	115.644	18.23	0.16	0.00	0	20,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	114.64570		0.11465	125.62090	0.12562	114.646	18.24	0.16	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	106.98020		0.10698	117.31020	0.11731	106.980	18.37	0.15	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	101.59520		0.10160	111.46520	0.11147	101.595	18.47	0.14	0.00	0	27,030.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	76.78770		0.07679	84.45740	0.08446	76.788	18.99	0.11	0.00	0	29,600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	63.99540		0.06400	70.47240	0.07047	63.995	19.34	0.09	0.00	0	11,380.00	
\$ / R	On 21/12/2018	Any day expiry			13.33640	13.33640		13.39010	13.39010		15.12	0.00	0.00	0	0.00	
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	428.65710		0.42866	409.41500	0.40941	428.657	14.91	0.44	0.00	0	1,000.00	
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	482.24490		0.48224	461.48060	0.46148	482.245	15.05	0.47	0.00	0	1,000.00	
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	167.07580		0.16708	181.05930	0.18106	167.076	17.62	0.21	0.00	0	1,000.00	
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	155.03920		0.15504	168.66000	0.16866	155.039	17.78	0.20	0.00	0	1,000.00	
\$ / R	On 31/12/2018	Any day expiry			13.35320	13.35320		13.40700	13.40700		15.05	0.00	0.00	0	2,078.00	
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	339.42610		0.33943	323.19100	0.32319	339.426	14.58	0.37	0.00	0	500.00	
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	808.13900		0.80814	779.16760	0.77917	808.139	15.88	0.61	0.00	0	1,000.00	
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	257.52880		0.25753	276.77810	0.27678	257.529	16.66	0.30	0.00	0	500.00	
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	36.35530		0.03636	39.94950	0.03995	36.355	21.34	0.05	0.00	0	500.00	
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	23.26050		0.02326	26.49300	0.02649	23.261	22.17	0.03	0.00	0	500.00	
\$ / R	On 02/01/2019	Any day expiry			13.35650	13.35650		13.41030	13.41030		15.05	0.00	0.00	0	55.00	
\$ / R	On 18/01/2019	Any day expiry			13.38340	13.38340		13.43730	13.43730		15.14	0.00	0.00	0	0.00	
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	223.27140		0.22327	212.58860	0.21259	223.271	14.20	0.27	0.00	0	263.00	
\$ / R	On 30/01/2019	Any day expiry			13.40350	13.40350		13.45760	13.45760		15.12	0.00	0.00	0	55.00	
\$ / R	On 31/01/2019	Any day expiry			13.40520	13.40520		13.45930	13.45930		15.12	0.00	0.00	0	1,225.00	
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	366.43950		0.36644	350.06700	0.35007	366.439	14.59	0.36	0.00	0	500.00	
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	284.90890		0.28491	304.12260	0.30412	284.909	16.82	0.30	0.00	0	500.00	
\$ / R	On 13/02/2019	Any day expiry			13.42690	13.42690		13.48080	13.48080		15.22	0.00	0.00	0	70.00	
\$ / R	On 28/02/2019	Any day expiry			13.45200	13.45200		13.50550	13.50550		15.24	0.00	0.00	0	4,725.00	
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	389.38310		0.38938	372.82070	0.37282	389.383	14.63	0.36	0.00	0	500.00	
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	310.76190		0.31076	329.23570	0.32924	310.762	17.02	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 18/03/2019	Foreign Exchange Future			13.48210	13.48210		13.53530	13.53530		15.32	0.00	0.00	0	7,820.00
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	6.91220	0.00691		6.30770	0.00631	6.912	15.23	0.01	0.00	0	1,000.00		
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	70.28150	0.07028		65.57720	0.06558	70.281	13.94	0.10	0.00	0	1,000.00		
\$ / R	12.06	Put	On 18/03/2019	Foreign Exchange Future	116.59660	0.11660		110.89960	0.11090	116.597	13.97	0.14	0.00	0	4,145.00		
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	210.86810	0.21087		201.45230	0.20145	210.868	14.18	0.23	0.00	0	721.00		
\$ / R	13.45	Call	On 18/03/2019	Foreign Exchange Future	666.02710	0.66603		697.44290	0.69744	666.027	15.25	0.53	0.00	0	4,145.00		
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	639.68560	0.63969		617.76700	0.61777	639.686	15.26	0.47	0.00	0	20,000.00		
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future	819.27150	0.81927		793.32570	0.79333	819.271	15.71	0.54	0.00	0	17,981.00		
\$ / R	13.86	Put	On 18/03/2019	Foreign Exchange Future	892.49630	0.89250		865.27940	0.86528	892.496	15.88	0.56	0.00	0	721.00		
\$ / R	14.30	Call	On 18/03/2019	Foreign Exchange Future	391.77280	0.39177		412.80560	0.41281	391.773	16.59	0.35	0.00	0	500.00		
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	351.76510	0.35177		371.07910	0.37108	351.765	16.89	0.32	0.00	0	1,000.00		
\$ / R	14.96	Call	On 18/03/2019	Foreign Exchange Future	264.49450	0.26449		280.59950	0.28060	264.495	17.66	0.25	0.00	0	17,981.00		
\$ / R	15.45	Call	On 18/03/2019	Foreign Exchange Future	195.24510	0.19525		207.85940	0.20786	195.245	18.27	0.19	0.00	0	20,000.00		
\$ / R	15.54	Call	On 18/03/2019	Foreign Exchange Future	184.83410	0.18483		196.89010	0.19689	184.834	18.39	0.18	0.00	0	721.00		
\$ / R			On 27/03/2019	Any day expiry			13.49710	13.49710		13.55010	13.55010		15.33	0.00	0.00	0	4,414.00
\$ / R			On 29/03/2019	Any day expiry			13.50050	13.50050		13.55340	13.55340		15.34	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	410.43460	0.41043		394.80620	0.39481	410.435	14.66	0.35	0.00	0	500.00		
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	334.17080	0.33417		352.07180	0.35207	334.171	17.20	0.30	0.00	0	500.00		
\$ / R			On 02/04/2019	Any day expiry			13.50720	13.50720		13.56000	13.56000		15.33	0.00	0.00	0	55.00
\$ / R			On 30/04/2019	Any day expiry			13.55400	13.55400		13.60620	13.60620		15.41	0.00	0.00	0	1,280.00
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	431.50600	0.43151		415.03350	0.41503	431.506	14.69	0.35	0.00	0	3,000.00		
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	747.15220	0.74715		777.68610	0.77769	747.152	15.33	0.54	0.00	0	2,500.00		
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	356.23630	0.35624		373.35830	0.37336	356.236	17.36	0.30	0.00	0	500.00		
\$ / R			On 31/05/2019	Any day expiry			13.60570	13.60570		13.65830	13.65830		15.49	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	449.90270	0.44990		433.18310	0.43318	449.903	14.72	0.34	0.00	0	500.00		
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	374.87240	0.37487		392.55530	0.39256	374.872	17.50	0.30	0.00	0	500.00		
\$ / R			On 03/06/2019	Any day expiry			13.61070	13.61070		13.66340	13.66340		15.48	0.00	0.00	0	29,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future			13.62900	13.62900		13.68190	13.68190		15.55	0.00	0.00	0	15,910.00
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	10.90630	0.01091		10.25800	0.01026	10.906	12.75	0.02	0.00	0	1,000.00		
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	212.12840	0.21213		201.50250	0.20150	212.128	14.24	0.20	0.00	0	1,000.00		
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	357.74910	0.35775		344.94290	0.34494	357.749	14.53	0.29	0.00	0	1,000.00		
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	447.80620	0.44781		431.81950	0.43182	447.806	14.68	0.34	0.00	0	911.00		
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	572.10270	0.57210		552.78260	0.55278	572.103	15.02	0.39	0.00	0	30,000.00		
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	911.07510	0.91108		885.73400	0.88573	911.075	15.79	0.51	0.00	0	25,000.00		
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	943.18070	0.94318		917.35460	0.91735	943.181	15.86	0.52	0.00	0	12,450.00		
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	487.68870	0.48769		508.28860	0.50829	487.689	16.83	0.36	0.00	0	1,000.00		
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	434.78430	0.43478		453.53930	0.45354	434.784	17.19	0.33	0.00	0	30,000.00		
\$ / R	15.55	Call	On 14/06/2019	Foreign Exchange Future	304.48800	0.30449		319.08110	0.31908	304.488	18.08	0.24	0.00	0	25,000.00		
\$ / R	15.62	Call	On 14/06/2019	Foreign Exchange Future	294.33910	0.29434		308.52080	0.30852	294.339	18.16	0.24	0.00	0	12,450.00		
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future	269.97850	0.26998		283.16330	0.28316	269.978	18.37	0.22	0.00	0	1,000.00		
\$ / R	15.92	Call	On 14/06/2019	Foreign Exchange Future	255.03910	0.25504		267.60060	0.26760	255.039	18.50	0.21	0.00	0	911.00		
\$ / R			On 28/06/2019	Any day expiry			13.65240	13.65240		13.70540	13.70540		15.55	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 28/06/2019	Any day expiry	464.30570	0.46431		447.39390	0.44739	464.306	14.72	0.34	0.00	0	500.00		
\$ / R	15.17	Call	On 28/06/2019	Any day expiry	388.44020	0.38844		405.81700	0.40582	388.440	17.60	0.29	0.00	0	500.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 01/07/2019	Any day expiry												
					13.65740	13.65740	13.71050	13.71050		15.53	0.00	0.00	0	55.00		
\$ / R			On 03/07/2019	Any day expiry												
					13.66070	13.66070	13.71380	13.71380		15.54	0.00	0.00	0	0.00		
\$ / R			On 03/07/2019	Any day expiry	13.45	Put	692.70090	0.69270	671.26110	0.67126	692.701	15.29	0.43	0.00	0	39,250.00
\$ / R			On 03/07/2019	Any day expiry	16.44	Call	222.47020	0.22247	232.63960	0.23264	222.470	19.04	0.18	0.00	0	39,250.00
\$ / R			On 31/07/2019	Any day expiry			13.70740	13.70740								
					13.70740	13.70740	13.76090	13.76090		15.59	0.00	0.00	0	0.00		
\$ / R			On 31/07/2019	Any day expiry	13.00	Put	479.60360	0.47960	464.40960	0.46441	479.604	14.71	0.33	0.00	0	500.00
\$ / R			On 31/07/2019	Any day expiry	15.34	Call	406.91470	0.40691	424.73400	0.42473	406.915	17.69	0.29	0.00	0	500.00
\$ / R			On 01/08/2019	Any day expiry			13.70910	13.70910								
					13.76260	13.76260	13.76260	13.76260		15.59	0.00	0.00	0	55.00		
\$ / R			On 30/08/2019	Any day expiry			13.76130	13.76130								
					13.76130	13.76130	13.81540	13.81540		15.74	0.00	0.00	0	0.00		
\$ / R			On 30/08/2019	Any day expiry	13.00	Put	497.12560	0.49713	481.96040	0.48196	497.126	14.83	0.33	0.00	0	500.00
\$ / R			On 30/08/2019	Any day expiry	15.52	Call	425.50480	0.42550	442.98160	0.44298	425.505	17.92	0.29	0.00	0	500.00
\$ / R			On 02/09/2019	Any day expiry			13.76670	13.76670								
					13.76670	13.76670	13.82090	13.82090		15.73	0.00	0.00	0	55.00		
\$ / R			On 16/09/2019	Foreign Exchange Future			13.79190	13.79190								
					13.79190	13.79190	13.84640	13.84640		15.82	0.00	0.00	0	0.00		
\$ / R			On 16/09/2019	Foreign Exchange Future	10.75	Put	18.28780	0.01829	19.34420	0.01934	18.288	12.42	0.03	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	12.50	Put	323.22860	0.32323	312.04220	0.31204	323.229	14.58	0.24	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.87	Call	394.41660	0.39442	410.48640	0.41049	394.417	18.29	0.27	0.00	0	1,000.00
\$ / R			On 30/09/2019	Any day expiry			13.81720	13.81720								
					13.81720	13.81720	13.87190	13.87190		15.85	0.00	0.00	0	0.00		
\$ / R			On 30/09/2019	Any day expiry	13.00	Put	512.69140	0.51269	497.59010	0.49759	512.691	14.91	0.32	0.00	0	500.00
\$ / R			On 30/09/2019	Any day expiry	15.68	Call	447.31340	0.44731	464.88370	0.46488	447.313	18.08	0.29	0.00	0	500.00
\$ / R			On 02/10/2019	Any day expiry			13.82080	13.82080								
					13.82080	13.82080	13.87550	13.87550		15.86	0.00	0.00	0	55.00		
\$ / R			On 31/10/2019	Any day expiry			13.87310	13.87310								
					13.87310	13.87310	13.92830	13.92830		15.96	0.00	0.00	0	55.00		
\$ / R			On 31/10/2019	Any day expiry	13.00	Put	527.95320	0.52795	513.35290	0.51335	527.953	14.99	0.32	0.00	0	500.00
\$ / R			On 31/10/2019	Any day expiry	15.87	Call	464.05090	0.46405	481.61470	0.48161	464.051	18.27	0.29	0.00	0	500.00
\$ / R			On 29/11/2019	Any day expiry			13.92540	13.92540								
					13.92540	13.92540	13.98120	13.98120		16.11	0.00	0.00	0	0.00		
\$ / R			On 29/11/2019	Any day expiry	13.00	Put	541.46890	0.54147	526.03910	0.52604	541.469	15.06	0.31	0.00	0	500.00
\$ / R			On 29/11/2019	Any day expiry	16.03	Call	481.92760	0.48193	500.04960	0.50005	481.928	18.42	0.29	0.00	0	500.00
\$ / R			On 02/12/2019	Any day expiry			13.93080	13.93080								
					13.93080	13.93080	13.98660	13.98660		16.10	0.00	0.00	0	55.00		
\$ / R			On 13/12/2019	Foreign Exchange Future			13.95070	13.95070								
					13.95070	13.95070	14.00670	14.00670		16.12	0.00	0.00	0	0.00		
\$ / R			On 13/12/2019	Foreign Exchange Future	20.00	Call	135.07210	0.13507	142.82270	0.14282	135.072	21.21	0.09	0.00	0	2,000.00
\$ / R			On 31/12/2019	Any day expiry			13.98310	13.98310								
					13.98310	13.98310	14.03940	14.03940		16.19	0.00	0.00	0	0.00		
\$ / R			On 31/12/2019	Any day expiry	13.00	Put	553.67520	0.55368	538.24360	0.53824	553.675	15.10	0.31	0.00	0	500.00
\$ / R			On 31/12/2019	Any day expiry	16.21	Call	500.22470	0.50022	518.53490	0.51853	500.225	18.57	0.29	0.00	0	500.00
\$ / R			On 02/01/2020	Any day expiry			13.98670	13.98670								
					13.98670	13.98670	14.04310	14.04310		16.19	0.00	0.00	0	55.00		
\$ / R			On 31/01/2020	Any day expiry			14.03900	14.03900								
					14.03900	14.03900	14.09590	14.09590		16.27	0.00	0.00	0	55.00		
\$ / R			On 02/03/2020	Any day expiry			14.09490	14.09490								
					14.09490	14.09490	14.15230	14.15230		16.32	0.00	0.00	0	55.00		
\$ / R			On 02/04/2020	Any day expiry			14.15090	14.15090								
					14.15090	14.15090	14.20880	14.20880		16.38	0.00	0.00	0	55.00		
\$ / R			On 29/04/2020	Any day expiry			14.19960	14.19960								
					14.19960	14.19960	14.25800	14.25800		16.43	0.00	0.00	0	55.00		
\$ / R			On 02/06/2020	Any day expiry			14.26090	14.26090								
					14.26090	14.26090	14.31990	14.31990		16.48	0.00	0.00	0	1,055.00		
\$ / R			On 12/06/2020	Foreign Exchange Future			14.27890	14.27890								
					14.27890	14.27890	14.33810	14.33810		16.52	0.00	0.00	0	0.00		
\$ / R			On 28/07/2020	Any day expiry			14.36190	14.36190								
					14.36190	14.36190	14.42190	14.42190		16.56	0.00	0.00	0	84,000.00		
\$ / R			On 14/09/2020	Foreign Exchange Future			14.46250	14.46250								
					14.46250	14.46250	14.52220	14.52220		16.71	0.00	0.00	0	0.00		
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future			13.17600	13.17600								
					13.17600	13.17600	13.22890	13.22890		14.88	0.00	0.00	0	345.00		
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future			13.32460	13.32460								
					13.32460	13.32460	13.37830	13.37830		15.05	0.00	0.00	0	20.00		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.48210		13.48210		13.53530	13.53530		15.32	0.00	0.00	0	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.62900		13.62900		13.68190	13.68190		15.55	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.31090		17.31090		17.42780	17.42780		13.69	0.00	1,298,317.50	75	226,503.00
£ / R	On 28/09/2018	Any day expiry			17.34370		17.34370		17.46110	17.46110		13.82	0.00	0.00	0	14.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.57700		17.57700		17.69530	17.69530		14.06	0.00	246,078.00	14	11,534.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.86730		17.86730		17.98550	17.98550		14.72	0.00	17,867,300.00	1,000	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.14020		18.14020		18.25910	18.25910		15.45	0.00	9,070,100.00	500	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.44420		18.44420		18.56700	18.56700		15.97	0.00	0.00	0	895.00
¥ / R	On 23/08/2018	Any day expiry			0.11750		0.11750		0.11900	0.11900		21.16	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11808		0.11808		0.11959	0.11959		20.41	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12021		0.12021		0.12175	0.12175		17.12	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12258		0.12258		0.12415	0.12415		15.29	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12486		0.12486		0.12644	0.12644		20.50	0.00	0.00	0	0.00
€ / R	On 31/07/2018	Any day expiry			15.37970		15.37970		15.40210	15.40210		14.70	0.00	506,715.00	33	0.00
€ / R	On 07/09/2018	Any day expiry			15.43730		15.43730		15.51430	15.51430		13.78	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			15.45000		15.45000		15.52700	15.52700		13.73	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.46910		15.46910		15.54620	15.54620		13.74	0.00	7,115,786.00	460	132,135.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	3.32480		0.00332	3.00670	0.00301		3.325	16.45	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	18.53390		0.01853	15.66940	0.01567		18.534	14.29	0.05	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	556.01020		0.55601	508.44570	0.50845		556.010	14.63	0.67	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	40.10170		0.04010	49.40050	0.04940		40.102	16.48	0.09	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	2.15180		0.00215	2.34130	0.00234		2.152	24.71	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			15.49440		15.49440		15.57180	15.57180		13.86	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.75380		15.75380		15.83240	15.83240		14.12	0.00	76,815,528.80	4,876	33,497.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.06990		16.06990		16.14860	16.14860		14.28	0.00	11,570,328.00	720	4,721.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	757.64240		0.75764	0.00000	0.00000		757.642	14.23	0.54	11,288,525.39	1,300	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.37230		16.37230		16.45170	16.45170		14.48	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.19000		95.19000		95.21000	95.21000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.18000		92.18000		92.20000	92.20000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.92000		90.92000		90.92000	90.92000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.07000		93.07000		93.07000	93.07000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.84000		96.84000		96.83000	96.83000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.39000		95.39000		95.38000	95.38000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.45000		97.45000		97.43000	97.43000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			102.86000		102.86000		102.84000	102.84000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			103.18000		103.18000		103.17000	103.17000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.68000		96.68000		96.68000	96.68000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			103.81000		103.81000		103.81000	103.81000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			101.76000		101.76000		101.76000	101.76000			0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 20/12/2018	Interest Rate Swap	102.24000		102.24000		102.24000	102.24000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.57000		99.57000		99.57000	99.57000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	102.00000		102.00000		102.00000	102.00000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.52000		98.52000		98.52000	98.52000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.90000		98.90000		98.90000	98.90000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.31000		99.31000		99.31000	99.31000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.74000		99.74000		99.74000	99.74000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	101.90000		101.90000		101.91000	101.91000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	102.89000		102.89000		102.90000	102.90000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.96000		98.96000		98.98000	98.98000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	102.57000		102.57000		102.59000	102.59000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.47000		96.47000		96.49000	96.49000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.69000		95.69000		95.71000	95.71000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.89000		94.89000		94.90000	94.90000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.05000		95.05000		95.08000	95.08000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.23000		97.23000		97.26000	97.26000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.34000		97.34000		97.39000	97.39000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.51000		98.51000		98.57000	98.57000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.41000		102.41000		102.47000	102.47000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	103.64000		103.64000		103.70000	103.70000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.02000		97.02000		97.08000	97.08000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.03000		103.03000		103.09000	103.09000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	587.61800		587.61800		587.60000	587.60000			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	598.09800		598.09800		598.08000	598.08000			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	609.69200		609.69200		609.67300	609.67300			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	619.88200		619.88200		619.86200	619.86200			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	688.48900		688.48900		688.25000	688.25000			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	700.76800		700.76800		700.52500	700.52500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	714.35200		714.35200		714.10400	714.10400			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	726.29200		726.29200		726.03800	726.03800			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	626.32200		626.32200		626.02300	626.02300			0.00	1,152,432,480.00	184	246.00
ALBI	On 01/11/2018	Index Future	637.49200		637.49200		637.18800	637.18800			0.00	599,242,480.00	94	863.00
ALBI	On 07/02/2019	Index Future	649.85000		649.85000		649.53900	649.53900			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	660.71100		660.71100		660.39500	660.39500			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.79100		9.79100		9.80310	9.80310		10.75	0.00	0.00	0	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.90700		9.90700		9.91990	9.91990		10.87	0.00	0.00	0	11,417.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.03400		10.03400		10.04670	10.04670		11.53	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.15590		10.15590		10.16860	10.16860		12.19	0.00	0.00	0	4,929.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD/ R	On 14/12/2018	Foreign Exchange Future		10.25850	10.25850		10.31550	10.31550		12.03	0.00	0.00	0	595.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		10.39530	10.39530		10.45330	10.45330		12.74	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future		289.59420	289.59420		315.86680	315.86680			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future		13.36150	13.36150		13.43060	13.43060		13.42	0.00	0.00	0	1,575.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.62070	13.62070		13.69200	13.69200		13.76	0.00	0.00	0	400.00
CHF / R	On 18/03/2019	Foreign Exchange Future		13.90870	13.90870		13.97920	13.97920		14.04	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.18340	14.18340		14.25450	14.25450		14.34	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.93300	1.93300		1.93870	1.93870		12.06	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		1.95260	1.95260		1.95860	1.95860		12.10	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		1.97310	1.97310		1.97900	1.97900		12.67	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		1.99210	1.99210		1.99780	1.99780		13.64	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.08020	2.08020		2.09060	2.09060		13.11	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.12000	2.12000		2.13080	2.13080		12.94	0.00	0.00	0	15.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.16320	2.16320		2.17380	2.17380		13.56	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.20470	2.20470		2.21540	2.21540		14.23	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		10.61461	79.74776		10.62077	79.70992			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future		10.72077	77.38194		10.72715	77.34340			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		10.84126	78.88162		10.84790	78.84227			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		10.94355	76.40977		10.95042	76.36969			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		10.81948	82.71142		10.82560	82.66822			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future		10.92195	79.92665		10.92829	79.88264			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.03423	81.47554		11.04083	81.43052			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.13433	78.57652		11.14116	78.53068			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 02/08/2018	GOVI	622.26500	622.26500	621.93700	621.93700					0.00	24,890,600.00	4	26.00
GOVI	On 01/11/2018	GOVI	633.36300	633.36300	633.02900	633.02900					0.00	0.00	0	460.00
GOVI	On 07/02/2019	GOVI	645.64100	645.64100	645.29900	645.29900					0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	656.43200	656.43200	656.08400	656.08400					0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.68080	1.68080	1.68730	1.68730				15.11	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.70260	1.70260	1.70930	1.70930				15.01	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.72540	1.72540	1.73190	1.73190				15.48	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.74640	1.74640	1.75280	1.75280				15.52	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	130.86254	130.86254	130.85932	130.85932					0.00	0.00	0	498.00
I2025	On 01/11/2018	Bond Future	133.22865	133.22865	133.22535	133.22535					0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	134.42114	134.42114	134.41755	134.41755					0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	136.69118	136.69118	136.68745	136.68745					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	99.61690	99.61690	99.61399	99.61399					0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future	100.36844	100.36844	100.36547	100.36547					0.00	0.00	0	1,370.00
I2029	On 07/02/2019	Bond Future	102.33160	102.33160	102.32847	102.32847					0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.98920	102.98920	102.98591	102.98591					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	103.15937	103.15937	102.77467	102.77467					0.00	0.00	0	9,076.00
I2033	On 01/11/2018	Bond Future	103.90347	103.90347	103.51191	103.51191					0.00	83,122,776.00	800	5,770.00
I2033	On 07/02/2019	Bond Future	105.93592	105.93592	105.53652	105.53652					0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	106.58166	106.58166	106.17538	106.17538					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	122.44141	122.44141	122.43803	122.43803					0.00	0.00	0	429.00
I2038	On 01/11/2018	Bond Future	124.65537	124.65537	124.65179	124.65179					0.00	0.00	0	9,621.00
I2038	On 07/02/2019	Bond Future	125.50341	125.50341	125.49963	125.49963					0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	127.62280	127.62280	127.61882	127.61882					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	116.96051	116.96051	116.73345	116.73345					0.00	116,960,510.00	1,000	7,628.00
I2046	On 01/11/2018	Bond Future	117.42595	117.42595	117.19493	117.19493					0.00	117,425,950.00	1,000	11,966.00
I2046	On 07/02/2019	Bond Future	119.72280	119.72280	119.48710	119.48710					0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	120.06241	120.06241	119.82250	119.82250					0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	121.07960	121.07960	121.07574	121.07574					0.00	0.00	0	232.00
I2050	On 01/11/2018	Bond Future	123.26876	123.26876	123.26488	123.26488					0.00	0.00	0	9,854.00
I2050	On 07/02/2019	Bond Future	123.90831	123.90831	123.90415	123.90415					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 02/05/2019	Bond Future		126.00080	126.00080		125.99656	125.99656			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/08/2018	Index Future		250.71400	250.71400		250.59700	250.59700			0.00	17,549,980.00	7	424.00
IGOV	On 01/11/2018	Index Future		255.24700	255.24700		255.12800	255.12800			0.00	45,944,460.00	18	718.00
IGOV	On 07/02/2019	Index Future		260.24000	260.24000		260.11900	260.11900			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		264.63600	264.63600		264.51300	264.51300			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		0.13010	0.13010		0.13040	0.13040			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.12920	0.12920		0.12930	0.12930			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.12860	0.12860		0.12790	0.12790			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.12830	0.12830		0.12680	0.12680			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.62130	1.62130		1.62950	1.62950		11.76	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.64550	1.64550		1.65380	1.65380		12.24	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.67130	1.67130		1.67950	1.67950		12.74	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.69550	1.69550		1.70430	1.70430		13.72	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.97360	9.97360		9.03510	9.03510		11.90	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.07880	9.07880		9.14100	9.14100		12.23	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.19460	9.19460		9.25690	9.25690		12.94	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.30640	9.30640		9.36910	9.36910		13.76	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.28580	1.28580		1.28930	1.28930			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.29430	1.29430		1.29660	1.29660			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.30360	1.30360		1.30370	1.30370			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.31170	1.31170		1.31030	1.31030			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.31380	1.31380		1.31740	1.31740			0.00	0.00	0	8.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future		1.17400	1.17400		1.17520	1.17520			0.00	23,480.00	20	145.00
R / ¥	On 23/08/2018	Any day expiry		8.51070	8.51070	0.11702	8.40310	8.40310		15.95	0.00	0.00	0	0.00
R / ¥	On 23/08/2018	Any day expiry	8.07	Put	274.22910	0.02742	0.11702	413.19190	0.04132	274.229	19.24	0.00	0	13,000.00
R / ¥	On 23/08/2018	Any day expiry	8.27	Call	2,991.83130	0.29918	0.11702	2,198.82620	0.21988	2,991.831	17.72	0.00	0	13,000.00
R / ¥	On 23/08/2018	Any day expiry	8.35	Call	2,387.56490	0.23876	0.11702	1,676.39070	0.16764	2,387.565	17.11	0.00	0	20,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future		8.46880	8.46880	0.11702	8.36170	8.36170		16.20	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
R186	On 02/08/2018	Bond Future			8.57766		112.64402		8.58333	112.60820		6.66	0.00	328,019,386.24	2,912	70,061.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.08	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	0.01000		0.00001		0.08000	0.00008	0.010	6.46	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	1,088.35000		1.08835		1,065.19000	1.06519	1,088.350	6.89	0.97	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.75	Put	6.45000		0.00645		19.11000	0.01911	6.450	6.89	0.03	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.90	Put	0.04000		0.00004		0.48000	0.00048	0.040	7.08	0.00	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.63734		114.65317		8.64327	114.61670		7.33	0.00	333,870,031.04	2,912	55,290.00
R186	On 01/11/2018	Bond Future	7.96	Call	278.39000		0.27839		280.49000	0.28049	278.390	6.68	0.14	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,161.61000		1.16161		1,160.02000	1.16002	1,161.610	7.13	0.40	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,024.51000		1.02451		1,050.10000	1.05010	1,024.510	7.44	0.35	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	633.18000		0.63318		654.05000	0.65405	633.180	7.67	0.24	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.70444		111.57014		8.71069	111.53284		7.66	0.00	0.00	0	719.00
R186	On 02/05/2019	Bond Future			8.76482		113.43395		8.77136	113.39595		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			297.70951		297.70951		297.70315	297.70315			0.00	0.00	0	1,235.00
R197	On 01/11/2018	Bond Future			303.09224		303.09224		303.08572	303.08572			0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future			301.66441		301.66441		301.65738	301.65738			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			306.75854		306.75854		306.75102	306.75102			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			233.03369		233.03369		232.74992	232.74992			0.00	0.00	0	12,245.00
R202	On 01/11/2018	Bond Future			237.24725		237.24725		236.95804	236.95804			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			237.98055		237.98055		237.68539	237.68539			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			241.99936		241.99936		241.69912	241.69912			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			8.04743		102.24300		8.04802	102.24080		3.46	0.00	0.00	0	14,658.00
R2023	On 01/11/2018	Bond Future			8.10627		100.14072		8.10691	100.13845		4.09	0.00	0.00	0	41,469.00
R2023	On 07/02/2019	Bond Future			8.17669		102.08160		8.17741	102.07918		4.06	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.23302		99.85948		8.23383	99.85689		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			8.97256		93.26667		8.97820	93.22864		9.18	0.00	74,613,336.00	800	34,636.00
R2030	On 02/08/2018	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.47	0.00	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	93.67000		0.09367		131.90000	0.13190	93.670	9.07	0.25	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	9.95	0.00	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.03015		94.93020		9.03600	94.89143		9.94	0.00	57,432,771.00	605	47,771.00
R2030	On 07/02/2019	Bond Future			9.09482		92.76064		9.10091	92.72105		10.48	0.00	0.00	0	167.00
R2030	On 02/05/2019	Bond Future			9.15486		94.31013		9.16117	94.26981		10.34	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
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	9.16275		95.86002		9.17346	95.78169		9.91	0.00	28,758,006.00	300	19,886.00
R2032	On 01/11/2018	Bond Future	9.22452		93.41487		9.23559	93.33516		11.12	0.00	28,024,461.00	300	34,700.00
R2032	On 07/02/2019	Bond Future	9.29280		95.22525		9.30429	95.14391		11.28	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future	9.35190		92.66064		9.36376	92.57792		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	9.30270		100.26907		9.30838	100.22283		10.53	0.00	8,021,525.60	80	37,551.00
R2035	On 01/11/2018	Bond Future	9.36506		97.56170		9.37092	97.51465		11.87	0.00	78,049,360.00	800	68,023.00
R2035	On 07/02/2019	Bond Future	9.43516		99.45259		9.44125	99.40446		12.07	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future	9.49189		96.61625		9.49817	96.56725		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	9.36755		92.60256		9.37319	92.55631		11.56	0.00	77,786,150.40	840	22,706.00
R2037	On 01/11/2018	Bond Future	9.42515		94.25416		9.43096	94.20709		12.46	0.00	221,591,530.16	2,351	48,614.00
R2037	On 07/02/2019	Bond Future	9.48934		91.82094		9.49536	91.77284		13.27	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future	9.54773		93.35472		9.55394	93.30568		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	6.60842		101.50073		6.60414	101.50231		0.15	0.00	529,630,809.14	5,218	7,022.00
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	9.44255		96.12651		9.44819	96.07670		11.99	0.00	140,344,704.60	1,460	13,118.00
R2040	On 01/11/2018	Bond Future	9.49999		97.84109		9.50580	97.79037		12.96	0.00	48,920,545.00	500	19,698.00
R2040	On 01/11/2018	Bond Future	8.50	Call	121.10000	0.12110	127.54000	0.12754	121.100	11.09	0.05	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,075.18000	1.07518	996.42000	0.99642	1,075.180	12.30	0.29	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,383.51000	1.38351	1,305.03000	1.30503	1,383.510	12.51	0.35	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	4,086.97000	4.08697	4,021.33000	4.02133	4,086.970	13.41	0.67	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future	9.56396		95.22677		9.56998	95.17490		13.84	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future	9.62196		96.81738		9.62815	96.76466		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	9.47746		93.21220		9.48308	93.16165		12.63	0.00	96,940,688.00	1,040	12,705.00
R2044	On 01/11/2018	Bond Future	9.53298		94.87476		9.53877	94.82324		13.66	0.00	383,294,030.40	4,040	38,689.00
R2044	On 07/02/2019	Bond Future	9.59469		92.32823		9.60067	92.27568		14.61	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future	9.65050		93.87039		9.65665	93.81692		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	9.46747		96.70640		9.47810	96.60797		12.51	0.00	86,939,053.60	899	74,628.00
R2048	On 01/11/2018	Bond Future	9.52416		93.99884		9.53510	93.89865		14.18	0.00	84,504,957.16	899	96,472.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 07/02/2019	Bond Future		9.58744	95.82064		9.59875	95.71836		14.48	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		9.63844	92.98703		9.65006	92.88297		15.16	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/08/2018	Bond Future		7.37134	100.28331		7.36661	100.28964		0.71	0.00	0.00	0	3,471.00
R207	On 01/11/2018	Bond Future		7.39151	102.07195		7.38576	102.07839		0.72	0.00	55,527,140.80	544	17,852.00
R207	On 07/02/2019	Bond Future		7.41776	100.40519		7.41038	100.41165		0.71	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		7.46906	102.08257		7.45928	102.08905		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		7.67232	100.19336		7.67289	100.19203		1.68	0.00	0.00	0	7,728.00
R208	On 01/11/2018	Bond Future		7.72358	98.58092		7.72422	98.57956		1.96	0.00	0.00	0	28,717.00
R208	On 07/02/2019	Bond Future		7.78729	100.49148		7.78807	100.48999		2.01	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		7.84724	98.77056		7.84817	98.76897		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		9.28246	76.10684		9.28807	76.06812		12.00	0.00	353,592,378.64	4,646	78,391.00
R209	On 02/08/2018	Bond Future	8.46	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.69	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.68	0.00	0.00	500	0.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,222.84000	3.22284	3,261.56000	3.26156	3,222.840	11.21	1.00	72,269,369.00	950	0.00
R209	On 02/08/2018	Bond Future	8.96	Call	0.05000	0.00005	0.30000	0.00030	0.050	11.51	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	591.96000	0.59196	660.54000	0.66054	591.960	11.94	0.77	29,310,934.61	500	0.00
R209	On 02/08/2018	Bond Future	9.43	Put	21.92000	0.02192	47.43000	0.04743	21.920	12.31	0.07	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,540.20000	2.54020	2,501.78000	2.50178	2,540.200	12.80	1.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.00	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.07	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future		9.33741	74.31668		9.34320	74.27716		13.49	0.00	335,614,126.88	4,516	120,196.00
R209	On 01/11/2018	Bond Future	8.89	Call	782.37000	0.78237	730.61000	0.73061	782.370	12.89	0.27	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	1,008.51000	1.00851	0.00000	0.00000	1,008.510	13.10	0.33	36,693,454.42	1,520	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	1,637.20000	1.63720	0.00000	0.00000	1,637.200	13.82	0.42	23,544,308.19	760	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	3,254.73000	3.25473	3,197.06000	3.19706	3,254.730	14.15	0.66	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	903.27000	0.90327	0.00000	0.00000	903.270	14.54	0.26	29,673,051.88	1,520	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	684.23000	0.68423	656.25000	0.65625	684.230	14.91	0.21	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	660.76000	0.66076	632.78000	0.63278	660.760	14.96	0.20	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future		9.39769	75.75689		9.40366	75.71663		13.73	0.00	0.00	0	340.00
R209	On 02/05/2019	Bond Future		9.44946	73.87453		9.45561	73.83348		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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/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	185.23724		185.23724		185.54293	185.54293			0.00	0.00	0	300.00
R210	On 01/11/2018	Bond Future	186.08635		186.08635		186.39763	186.39763			0.00	0.00	0	2,149.00
R210	On 07/02/2019	Bond Future	189.72606		189.72606		190.04308	190.04308			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future	190.38000		190.38000		190.70221	190.70221			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	153.44492		153.44492		153.44208	153.44208			0.00	0.00	0	2,357.00
R212	On 01/11/2018	Bond Future	156.21931		156.21931		156.21645	156.21645			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	157.12120		157.12120		157.11804	157.11804			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	159.77453		159.77453		159.77115	159.77115			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	9.07259		87.68199		9.07824	87.64461		9.62	0.00	78,913,791.00	900	14,535.00
R213	On 01/11/2018	Bond Future	9.13275		85.69990		9.13859	85.66185		10.95	0.00	25,709,970.00	300	32,893.00
R213	On 07/02/2019	Bond Future	9.20062		87.36092		9.20670	87.32200		11.09	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.25551		85.27288		9.26179	85.23325		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	9.42743		75.64969		9.43304	75.60911		12.79	0.00	60,519,752.00	800	15,576.00
R214	On 01/11/2018	Bond Future	9.48331		73.70634		9.48909	73.66495		14.41	0.00	36,853,170.00	500	33,662.00
R214	On 07/02/2019	Bond Future	9.54567		75.13481		9.55163	75.09264		14.67	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.59592		73.09593		9.60205	73.05294		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	9.68730		9.68730		9.72870	9.72870		12.25	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.81910		9.81910		9.86190	9.86190		12.40	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	9.96230		9.96230		10.00440	10.00440		12.83	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.09790		10.09790		10.13990	10.13990		13.32	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.63200		2.63200		2.65730	2.65730		19.72	0.00	0.00	0	1,500.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.55940		2.55940		2.58490	2.58490		19.88	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.47980		2.47980		2.50200	2.50200		19.24	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.40270		2.40270		2.42840	2.42840		18.73	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
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.28270	1.28270	1.28480	1.28480			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018		Foreign Exchange Future	1.24470	1.24470	1.24750	1.24750			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019		Foreign Exchange Future	1.20390	1.20390	1.20140	1.20140			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019		Foreign Exchange Future	1.16370	1.16370	1.16140	1.16140			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>7,407,867,864.79</b>	<b>189,440</b>	<b>6 032 059.00</b>
<b>Grand Total:</b>											<b>7,407,867,864.79</b>	<b>189,440</b>	<b>6 032 059.00</b>