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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/08/2018

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 06/08/2018	Any day expiry	13.30550	13.30550		13.41540	13.41540		10.74	0.00	0.00	0	420.00
\$ / R	On 07/08/2018	Any day expiry	13.30550	13.30550		13.41220	13.41220		12.97	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	0.02500	0.00003	0.13350	0.00013	0.025	21.61	0.00	0.00	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	556.89280	0.55689	457.23320	0.45723	556.893	19.55	0.98	0.00	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	0.03270	0.00003	0.02100	0.00002	0.033	52.07	0.00	0.00	1,880.00
\$ / R	On 13/08/2018	Any day expiry	13.31280	13.31280		13.42090	13.42090		14.43	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry	13.31580	13.31580		13.42420	13.42420		14.67	0.00	0.00	0	4,144.00
\$ / R	On 15/08/2018	Any day expiry	13.18	Put	84.45850	0.08446	60.75590	0.06076	84.459	14.84	0.35	0.00	350.00
\$ / R	On 15/08/2018	Any day expiry	13.22	Call	194.85410	0.19485	276.08230	0.27608	194.854	14.78	0.61	0.00	350.00
\$ / R	On 15/08/2018	Any day expiry	13.43	Put	210.39010	0.21039	156.68920	0.15669	210.390	15.12	0.62	0.00	106.00
\$ / R	On 15/08/2018	Any day expiry	13.55	Call	61.88530	0.06189	103.74940	0.10375	61.885	15.54	0.27	0.00	106.00
\$ / R	On 17/08/2018	Any day expiry	13.31930	13.31930		13.42780	13.42780		14.82	0.00	0.00	0	0.00
\$ / R	On 17/08/2018	Any day expiry	13.35	Put	172.05510	0.17206	128.75380	0.12875	172.055	15.00	0.53	0.00	20,000.00
\$ / R	On 20/08/2018	Any day expiry	13.32460	13.32460		13.43320	13.43320		14.50	0.00	0.00	0	600.00
\$ / R	On 23/08/2018	Any day expiry	13.33000	13.33000		13.43860	13.43860		14.85	0.00	0.00	0	0.00
\$ / R	On 23/08/2018	Any day expiry	13.21	Put	126.82720	0.12683	94.43860	0.09444	126.827	14.57	0.39	0.00	50,000.00

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 28/08/2018	Any day expiry		13.33880	13.33880		13.44770	13.44770		14.64	0.00	0.00	0	0.00
\$ / R	On 31/08/2018	Any day expiry		13.34420	13.34420		13.45310	13.45310		14.77	0.00	0.00	0	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	79.92010	0.07992	59.48730	0.05949	79.920	14.32	0.25	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	113.30050	0.11330	152.04270	0.15204	113.300	15.78	0.31	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	536.75910	0.53676	457.77370	0.45777	536.759	16.28	0.77	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	0.56570	0.00057	0.69800	0.00070	0.566	23.23	0.00	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	0.68330	0.00068	0.67310	0.00067	0.683	27.28	0.00	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry		13.34950	13.34950		13.45850	13.45850		14.55	0.00	0.00	0	197.00
\$ / R	On 07/09/2018	Any day expiry		13.35660	13.35660		13.46560	13.46560		14.75	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	70.97500	0.07098	53.72970	0.05373	70.975	14.24	0.21	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	126.40780	0.12641	98.73960	0.09874	126.408	14.46	0.32	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	261.26110	0.26126	327.40680	0.32741	261.261	14.72	0.53	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	205.54200	0.20554	259.32310	0.25932	205.542	15.07	0.45	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	105.17110	0.10517	137.74220	0.13774	105.171	16.17	0.27	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	86.34670	0.08635	114.12810	0.11413	86.347	16.48	0.22	0.00	0	600.00
\$ / R	On 13/09/2018	Any day expiry		13.36680	13.36680		13.47600	13.47600		14.83	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	231.23020	0.23123	189.89090	0.18989	231.230	14.77	0.45	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future		13.37370	13.37370		13.48280	13.48280		14.80	0.00	1,302,932,722.50	97,425	478,278.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	1.43050	0.00143	1.26100	0.00126	1.431	17.28	0.01	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	1.49920	0.00150	1.31690	0.00132	1.499	17.19	0.01	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	1.89820	0.00190	1.63820	0.00164	1.898	16.77	0.01	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	2.71670	0.00272	2.28460	0.00228	2.717	16.13	0.01	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	3.46080	0.00346	2.86200	0.00286	3.461	15.71	0.01	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	3.91020	0.00391	3.20710	0.00321	3.910	15.50	0.01	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	5.00090	0.00500	4.03660	0.00404	5.001	15.07	0.02	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	12.11670	0.01212	8.46520	0.00847	12.117	14.71	0.04	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,135.81670	1.13582	1,241.26520	1.24127	1,135.817	14.71	0.96	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	14.33040	0.01433	10.21570	0.01022	14.330	14.64	0.05	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	18.62280	0.01862	13.67310	0.01367	18.623	14.52	0.06	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	900.87470	0.90087	1,003.53320	1.00353	900.875	14.35	0.91	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	27.17470	0.02717	20.73320	0.02073	27.175	14.35	0.09	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	34.60940	0.03461	26.99280	0.02699	34.609	14.24	0.11	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	37.81630	0.03782	29.71700	0.02972	37.816	14.19	0.11	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	42.48240	0.04248	33.70350	0.03370	42.482	14.13	0.13	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	665.32970	0.66533	761.19530	0.76120	665.330	14.14	0.83	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	67.72130	0.06772	52.78390	0.05278	67.721	14.18	0.18	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	641.42130	0.64142	735.58390	0.73558	641.421	14.18	0.82	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	78.83110	0.07883	60.80640	0.06081	78.831	14.23	0.20	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	119.87080	0.11987	94.88280	0.09488	119.871	14.40	0.28	0.00	0	72,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	493.57080	0.49357	577.68280	0.57768	493.571	14.40	0.72	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	154.12180	0.15412	123.93930	0.12394	154.122	14.52	0.33	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	194.17120	0.19417	158.45370	0.15845	194.171	14.63	0.39	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	367.87120	0.36787	441.25370	0.44125	367.871	14.63	0.61	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	202.88810	0.20289	166.03110	0.16603	202.888	14.65	0.40	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	340.10520		0.34011		410.62650	0.41063	340.105	14.69	0.58	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	216.40520		0.21641		177.82650	0.17783	216.405	14.69	0.42	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	313.81100		0.31381		381.42760	0.38143	313.811	14.74	0.55	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	227.78880		0.22779		278.92780	0.27893	227.789	15.22	0.44	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	419.88490		0.41988		356.13430	0.35613	419.885	15.51	0.61	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	193.58490		0.19358		238.93430	0.23893	193.585	15.51	0.39	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	178.28250		0.17828		220.88310	0.22088	178.283	15.65	0.37	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	98.95110		0.09895		125.46380	0.12546	98.951	16.64	0.23	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	725.25110		0.72525		642.66380	0.64266	725.251	16.64	0.77	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	69.80460		0.06980		90.18080	0.09018	69.805	17.16	0.17	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	29.17320		0.02917		38.62020	0.03862	29.173	18.45	0.08	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	15.74730		0.01575		22.22000	0.02222	15.747	18.84	0.04	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	1.98920		0.00199		2.90390	0.00290	1.989	20.11	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	1.84680		0.00185		2.49860	0.00250	1.847	20.38	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	1.80710		0.00181		2.01520	0.00202	1.807	20.94	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	1.75990		0.00176		1.73390	0.00173	1.760	21.78	0.01	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.38730		13.38730		13.49660	13.49660		14.99	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.39240		13.39240		13.50180	13.50180		15.09	0.00	0.00	0	5,532.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	144.42900		0.14443		117.58970	0.11759	144.429	14.59	0.29	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	181.86630		0.18187		220.76890	0.22077	181.866	16.08	0.34	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	584.25410		0.58425		512.85660	0.51286	584.254	16.13	0.67	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	3.03360		0.00303		4.40060	0.00440	3.034	20.42	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	2.60750		0.00261		2.91790	0.00292	2.608	23.04	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.39920		13.39920		13.50870	13.50870		15.05	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			13.41630		13.41630		13.52600	13.52600		15.10	0.00	0.00	0	0.00
\$ / R	On 12/10/2018	Any day expiry	13.51	Call	316.33530		0.31634		370.51010	0.37051	316.335	15.36	0.47	0.00	0	5,000.00
\$ / R	On 17/10/2018	Any day expiry			13.42490		13.42490		13.53470	13.53470		15.07	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			13.43350		13.43350		13.54350	13.54350		15.13	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	263.02470		0.26302		224.48490	0.22448	263.025	14.80	0.39	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	195.71970		0.19572		230.09950	0.23010	195.720	16.38	0.31	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			13.43860		13.43860		13.54870	13.54870		15.17	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.44550		13.44550		13.55570	13.55570		15.13	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.44890		13.44890		13.55920	13.55920		15.16	0.00	2,267,975.00	166	3,442.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	196.49360		0.19649		166.14700	0.16615	196.494	14.57	0.31	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	625.34890		0.62535		557.99700	0.55800	625.349	15.92	0.61	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	237.56860		0.23757		275.80690	0.27581	237.569	16.20	0.34	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	12.82920		0.01283		16.12580	0.01613	12.829	20.53	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	6.27600		0.00628		7.05450	0.00705	6.276	21.01	0.01	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.45060		13.45060		13.56100	13.56100		15.17	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.45750		13.45750		13.56800	13.56800		15.13	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	18.76170		0.01876		16.87100	0.01687	18.762	14.58	0.04	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	672.11980		0.67212		603.26390	0.60326	672.120	15.99	0.63	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	9.39580		0.00940		11.06460	0.01106	9.396	20.60	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.47120		13.47120		13.58190	13.58190		15.15	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 16/11/2018	Any day expiry			13.47630	13.47630		13.58710	13.58710		15.28	0.00	0.00	0	420.00
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	4.35390	0.00435		3.62710	0.00363	4.354	17.80	0.01	0.00	0	51,000.00		
\$ / R	11.67	Put	On 16/11/2018	Any day expiry	16.89390	0.01689		14.91020	0.01491	16.894	15.37	0.04	0.00	0	51,000.00		
\$ / R	13.22	Call	On 16/11/2018	Any day expiry	565.35050	0.56535	635.55390	0.63555	565.351	14.88	0.61	0.00	0	51,000.00			
\$ / R			On 29/11/2018	Any day expiry	13.49850	13.49850		13.60960	13.60960		15.27	0.00	0.00	0	461.00		
\$ / R			On 30/11/2018	Any day expiry	13.50020	13.50020		13.61130	13.61130		15.28	0.00	2,277,271.00	166	3,197.00		
\$ / R	13.00	Put	On 30/11/2018	Any day expiry	234.43500	0.23444	202.31660	0.20232	234.435	14.59	0.31	0.00	0	500.00			
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	657.75470	0.65775	592.44270	0.59244	657.755	15.88	0.58	0.00	0	1,000.00			
\$ / R	14.08	Call	On 30/11/2018	Any day expiry	276.97560	0.27698	313.88160	0.31388	276.976	16.43	0.34	0.00	0	500.00			
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	23.19360	0.02319	31.33530	0.03134	23.194	20.38	0.04	0.00	0	500.00			
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	11.70640	0.01171	19.41900	0.01942	11.706	20.74	0.02	0.00	0	500.00			
\$ / R			On 11/12/2018	Any day expiry	13.51900	13.51900		13.63040	13.63040		15.26	0.00	0.00	0	0.00		
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	570.98990	0.57099	510.99470	0.51099	570.990	15.55	0.52	0.00	0	20,000.00			
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	75.42390	0.07542	86.93530	0.08694	75.424	19.17	0.11	0.00	0	20,000.00			
\$ / R			On 14/12/2018	Foreign Exchange Future	13.52410	13.52410		13.63560	13.63560		15.29	0.00	304,454,539.20	22,512	65,015.00		
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	23.81080	0.02381	21.34410	0.02134	23.811	15.10	0.05	0.00	0	2,764.00			
\$ / R	11.75	Put	On 14/12/2018	Foreign Exchange Future	28.33730	0.02834	25.55820	0.02556	28.337	14.86	0.05	0.00	0	230,784.00			
\$ / R	11.90	Put	On 14/12/2018	Foreign Exchange Future	35.83790	0.03584	32.56140	0.03256	35.838	14.53	0.07	0.00	0	11,300.00			
\$ / R	12.00	Put	On 14/12/2018	Foreign Exchange Future	41.84120	0.04184	38.17850	0.03818	41.841	14.32	0.08	0.00	0	174,530.00			
\$ / R	12.02	Put	On 14/12/2018	Foreign Exchange Future	43.15100	0.04315	39.40450	0.03940	43.151	14.27	0.08	0.00	0	5,500.00			
\$ / R	12.10	Put	On 14/12/2018	Foreign Exchange Future	48.78460	0.04878	44.68080	0.04468	48.785	14.10	0.09	0.00	0	8,580.00			
\$ / R	12.20	Put	On 14/12/2018	Foreign Exchange Future	58.81920	0.05882	52.18920	0.05219	58.819	14.02	0.10	0.00	0	7,300.00			
\$ / R	12.25	Put	On 14/12/2018	Foreign Exchange Future	65.52700	0.06553	56.36370	0.05636	65.527	14.05	0.11	0.00	0	3,300.00			
\$ / R	12.38	Put	On 14/12/2018	Foreign Exchange Future	85.68060	0.08568	71.99850	0.07200	85.681	14.13	0.14	0.00	0	39,589.00			
\$ / R	12.50	Put	On 14/12/2018	Foreign Exchange Future	108.06960	0.10807	91.53510	0.09154	108.070	14.20	0.17	0.00	0	26,500.00			
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	1,132.16960	1.13217	1,227.13510	1.22714	1,132.170	14.20	0.83	0.00	0	230,784.00			
\$ / R	12.63	Put	On 14/12/2018	Foreign Exchange Future	136.81200	0.13681	116.84390	0.11684	136.812	14.28	0.20	0.00	0	39,589.00			
\$ / R	12.68	Put	On 14/12/2018	Foreign Exchange Future	149.18620	0.14919	127.80800	0.12781	149.186	14.31	0.21	0.00	0	10,000.00			
\$ / R	12.75	Put	On 14/12/2018	Foreign Exchange Future	167.79800	0.16780	144.36230	0.14436	167.798	14.35	0.23	0.00	0	1,000.00			
\$ / R	13.00	Put	On 14/12/2018	Foreign Exchange Future	250.41040	0.25041	216.72200	0.21672	250.410	14.61	0.31	0.00	0	175,030.00			
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	774.51040	0.77451	852.32200	0.85232	774.510	14.61	0.69	0.00	0	7,000.00			
\$ / R	13.10	Put	On 14/12/2018	Foreign Exchange Future	290.41070	0.29041	253.10260	0.25310	290.411	14.74	0.34	0.00	0	11,300.00			
\$ / R	13.20	Call	On 14/12/2018	Foreign Exchange Future	658.05520	0.65806	728.58020	0.72858	658.055	14.88	0.62	0.00	0	7,100.00			
\$ / R	13.22	Put	On 14/12/2018	Foreign Exchange Future	343.08380	0.34308	301.37260	0.30137	343.084	14.91	0.38	0.00	0	5,500.00			
\$ / R	13.25	Put	On 14/12/2018	Foreign Exchange Future	357.04350	0.35704	314.22560	0.31423	357.043	14.95	0.39	0.00	0	37,800.00			
\$ / R	13.25	Call	On 14/12/2018	Foreign Exchange Future	631.14350	0.63114	699.82560	0.69983	631.143	14.95	0.61	0.00	0	10,000.00			
\$ / R	13.45	Put	On 14/12/2018	Foreign Exchange Future	457.99720	0.45800	407.84830	0.40785	457.997	15.22	0.46	0.00	0	4,080.00			
\$ / R	13.50	Put	On 14/12/2018	Foreign Exchange Future	485.33160	0.48533	433.37540	0.43338	485.332	15.29	0.47	0.00	0	26,300.00			
\$ / R	13.50	Call	On 14/12/2018	Foreign Exchange Future	509.43160	0.50943	568.97540	0.56898	509.432	15.29	0.53	0.00	0	230,784.00			
\$ / R	13.70	Put	On 14/12/2018	Foreign Exchange Future	606.15370	0.60615	544.54520	0.54455	606.154	15.67	0.54	0.00	0	7,300.00			
\$ / R	13.71	Put	On 14/12/2018	Foreign Exchange Future	612.51750	0.61252	550.57020	0.55057	612.518	15.69	0.54	0.00	0	30.00			
\$ / R	13.78	Call	On 14/12/2018	Foreign Exchange Future	401.95520	0.40196	449.21220	0.44921	401.955	15.82	0.44	0.00	0	100.00			
\$ / R	13.79	Put	On 14/12/2018	Foreign Exchange Future	664.44520	0.66445	599.88160	0.59988	664.445	15.84	0.56	0.00	0	10,000.00			
\$ / R	13.80	Call	On 14/12/2018	Foreign Exchange Future	395.16640	0.39517	441.78040	0.44178	395.166	15.86	0.44	0.00	0	3,264.00			

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	347.67560	0.34768	389.66550	0.38967	347.676	16.14	0.39	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	333.13100	0.33313	373.65600	0.37366	333.131	16.24	0.38	0.00	0	21,010.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	298.10390	0.29810	335.01420	0.33501	298.104	16.49	0.35	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	251.45740	0.25146	283.25790	0.28326	251.457	16.87	0.30	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	241.03810	0.24104	271.65270	0.27165	241.038	16.97	0.29	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	229.12780	0.22913	258.38050	0.25838	229.128	17.08	0.28	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	200.32380	0.20032	226.20880	0.22621	200.324	17.39	0.25	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	198.65940	0.19866	224.34350	0.22434	198.659	17.41	0.25	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	197.00740	0.19701	222.49730	0.22250	197.007	17.43	0.25	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	184.31910	0.18432	208.28430	0.20828	184.319	17.58	0.23	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	176.84130	0.17684	199.90090	0.19990	176.841	17.68	0.22	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	164.20520	0.16421	185.71340	0.18571	164.205	17.85	0.21	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	142.90210	0.14290	163.13700	0.16314	142.902	18.10	0.19	0.00	0	15,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	141.66390	0.14166	161.74500	0.16174	141.664	18.12	0.18	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	132.16680	0.13217	151.03540	0.15104	132.167	18.24	0.17	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	125.48410	0.12548	143.49070	0.14349	125.484	18.33	0.17	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	94.62390	0.09462	108.53380	0.10853	94.624	18.84	0.13	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	78.66630	0.07867	90.37800	0.09038	78.666	19.18	0.11	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.53610	13.53610	13.64780	13.64780		15.36	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	341.48650	0.34149	300.14800	0.30015	341.487	14.88	0.37	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	388.52510	0.38853	343.51620	0.34352	388.525	15.02	0.41	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	203.74650	0.20375	229.19110	0.22919	203.747	17.45	0.25	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	189.52950	0.18953	213.36950	0.21337	189.530	17.62	0.23	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.55320	13.55320	13.66510	13.66510		15.29	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	266.10310	0.26610	231.80430	0.23180	266.103	14.56	0.31	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	682.89190	0.68289	618.98320	0.61898	682.892	15.75	0.55	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	312.42750	0.31243	348.29630	0.34830	312.428	16.53	0.34	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	42.04180	0.04204	48.05380	0.04805	42.042	21.03	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	29.30200	0.02930	34.23450	0.03423	29.302	22.22	0.04	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.55660	13.55660	13.66860	13.66860		15.29	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			13.58400	13.58400	13.69630	13.69630		15.39	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	174.08110	0.17408	151.33000	0.15133	174.081	14.31	0.22	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			13.60450	13.60450	13.71710	13.71710		15.36	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.60620	13.60620	13.71880	13.71880		15.36	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	294.38860	0.29439	259.18490	0.25918	294.389	14.58	0.31	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	340.81370	0.34081	375.14230	0.37514	340.814	16.71	0.34	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.62850	13.62850	13.74140	13.74140		15.45	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.65430	13.65430	13.76760	13.76760		15.45	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	316.73370	0.31673	282.16170	0.28216	316.734	14.59	0.31	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	366.15970	0.36616	399.54800	0.39955	366.160	16.89	0.34	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.68530	13.68530	13.79900	13.79900		15.52	0.00	27,370,600.00	2,000	7,820.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	5.80060	0.00580	5.68550	0.00569	5.801	15.68	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	54.31290	0.05431	45.60220	0.04560	54.313	14.12	0.08	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	92.31170	0.09231	79.41980	0.07942	92.312	14.16	0.12	0.00	0	4,145.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	168.64660	0.16865	148.12010	0.14812	168.647	14.28	0.19	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	772.23670	0.77224	836.06250	0.83606	772.237	15.19	0.58	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	542.17630	0.54218	492.00600	0.49201	542.176	15.20	0.42	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	705.71230	0.70571	646.58840	0.64659	705.712	15.60	0.49	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	773.95680	0.77396	711.28030	0.71128	773.957	15.77	0.52	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	458.09770	0.45810	498.05210	0.49805	458.098	16.47	0.39	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	411.26680	0.41127	446.85500	0.44685	411.267	16.76	0.36	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	311.62060	0.31162	338.37800	0.33838	311.621	17.58	0.28	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	232.00000	0.23200	254.18970	0.25419	232.000	18.22	0.22	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	219.73700	0.21974	240.81110	0.24081	219.737	18.34	0.21	0.00	0	721.00
\$ / R	On 27/03/2019	Any day expiry			13.70080	13.70080	13.81460	13.81460		15.53	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			13.70430	13.70430	13.81810	13.81810		15.54	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	337.49330	0.33749	303.85120	0.30385	337.493	14.61	0.31	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	389.45270	0.38945	421.89720	0.42190	389.453	17.06	0.34	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			13.71120	13.71120	13.82510	13.82510		15.52	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.75940	13.75940	13.87390	13.87390		15.59	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	359.00820	0.35901	325.06970	0.32507	359.008	14.64	0.30	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	855.13750	0.85514	919.11620	0.91912	855.138	15.25	0.59	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	411.13210	0.41113	442.70640	0.44271	411.132	17.22	0.33	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			13.81300	13.81300	13.92710	13.92710		15.66	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	378.77430	0.37877	345.64170	0.34564	378.774	14.69	0.30	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	430.43810	0.43044	460.77730	0.46078	430.438	17.38	0.33	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			13.81820	13.81820	13.93220	13.93220		15.64	0.00	0.00	0	29,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.83720	13.83720	13.95100	13.95100		15.71	0.00	6,918,600.00	500	15,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	10.39010	0.01039	9.19250	0.00919	10.390	13.37	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	167.89680	0.16790	147.02760	0.14703	167.897	14.11	0.16	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	300.30280	0.30030	272.53030	0.27253	300.303	14.56	0.25	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	379.75700	0.37976	346.65770	0.34666	379.757	14.70	0.30	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	486.83020	0.48683	444.42390	0.44442	486.830	14.92	0.35	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	799.94630	0.79995	741.95950	0.74196	799.946	15.69	0.47	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	829.98450	0.82998	770.69980	0.77070	829.984	15.75	0.48	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	556.56930	0.55657	595.35310	0.59535	556.569	16.70	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	496.42690	0.49643	530.57180	0.53057	496.427	17.05	0.36	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	351.32570	0.35133	376.58910	0.37659	351.326	18.01	0.27	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	339.65270	0.33965	364.11020	0.36411	339.653	18.09	0.26	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	311.58110	0.31158	334.08760	0.33409	311.581	18.29	0.24	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	294.33870	0.29434	315.63270	0.31563	294.339	18.42	0.23	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			13.86140	13.86140	13.97490	13.97490		15.71	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	394.78030	0.39478	361.43470	0.36143	394.780	14.72	0.30	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	444.78070	0.44478	474.22420	0.47422	444.781	17.50	0.32	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			13.86660	13.86660	13.98000	13.98000		15.69	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.87010	13.87010	13.98340	13.98340		15.70	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	598.62750	0.59863	550.19090	0.55019	598.628	15.19	0.39	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	254.47580	0.25448	271.82440	0.27182	254.476	18.91	0.20	0.00	0	39,250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 31/07/2019	Any day expiry			13.91850	13.91850		14.03130	14.03130		15.74	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 31/07/2019	Any day expiry	411.89700	0.41190	379.45860	0.37946	411.897	14.74	0.30	0.00	0	500.00			
\$ / R	15.34	Call	On 31/07/2019	Any day expiry	463.80700	0.46381	493.01440	0.49301	463.807	17.60	0.32	0.00	0	500.00			
\$ / R			On 01/08/2019	Any day expiry	13.92020	13.92020	14.03300	14.03300		15.74	0.00	0.00	0	55.00			
\$ / R			On 30/08/2019	Any day expiry	13.97320	13.97320	14.08610	14.08610		15.87	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	429.13390	0.42913	397.02040	0.39702	429.134	14.84	0.29	0.00	0	500.00			
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	480.40260	0.48040	510.58310	0.51058	480.403	17.80	0.32	0.00	0	500.00			
\$ / R			On 02/09/2019	Any day expiry	13.97880	13.97880	14.09160	14.09160		15.92	0.00	0.00	0	55.00			
\$ / R			On 16/09/2019	Foreign Exchange Future	14.00470	14.00470	14.11760	14.11760		15.95	0.00	0.00	0	0.00			
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	16.69490	0.01669	17.71320	0.01771	16.695	12.89	0.02	0.00	0	1,000.00			
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	266.31250	0.26631	239.43920	0.23944	266.313	14.41	0.21	0.00	0	1,000.00			
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	444.16710	0.44417	470.70500	0.47071	444.167	18.17	0.29	0.00	0	1,000.00			
\$ / R			On 30/09/2019	Any day expiry	14.03070	14.03070	14.14360	14.14360		16.03	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	444.94730	0.44495	412.48990	0.41249	444.947	14.91	0.29	0.00	0	500.00			
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	502.97450	0.50297	532.10320	0.53210	502.974	17.97	0.32	0.00	0	500.00			
\$ / R			On 02/10/2019	Any day expiry	14.03440	14.03440	14.14730	14.14730		16.04	0.00	0.00	0	55.00			
\$ / R			On 31/10/2019	Any day expiry	14.08810	14.08810	14.20110	14.20110		16.14	0.00	0.00	0	55.00			
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	459.70170	0.45970	427.36470	0.42736	459.702	14.98	0.29	0.00	0	500.00			
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	519.30020	0.51930	547.72100	0.54772	519.300	18.16	0.31	0.00	0	500.00			
\$ / R			On 29/11/2019	Any day expiry	14.14180	14.14180	14.25490	14.25490		16.24	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	472.28540	0.47229	439.96070	0.43996	472.285	15.03	0.28	0.00	0	500.00			
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	537.48650	0.53749	565.85670	0.56586	537.487	18.31	0.31	0.00	0	500.00			
\$ / R			On 02/12/2019	Any day expiry	14.14740	14.14740	14.26040	14.26040		16.23	0.00	0.00	0	55.00			
\$ / R			On 13/12/2019	Foreign Exchange Future	14.16780	14.16780	14.28080	14.28080		16.25	0.00	0.00	0	0.00			
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	156.95540	0.15696	170.14400	0.17014	156.955	21.30	0.10	0.00	0	2,000.00			
\$ / R			On 31/12/2019	Any day expiry	14.20110	14.20110	14.31420	14.31420		16.31	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	484.47040	0.48447	453.08550	0.45309	484.470	15.06	0.28	0.00	0	500.00			
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	555.84840	0.55585	583.83100	0.58383	555.848	18.45	0.31	0.00	0	500.00			
\$ / R			On 02/01/2020	Any day expiry	14.20480	14.20480	14.31790	14.31790		16.32	0.00	0.00	0	55.00			
\$ / R			On 31/01/2020	Any day expiry	14.25860	14.25860	14.37170	14.37170		16.40	0.00	0.00	0	55.00			
\$ / R			On 02/03/2020	Any day expiry	14.31600	14.31600	14.42920	14.42920		16.45	0.00	0.00	0	55.00			
\$ / R			On 02/04/2020	Any day expiry	14.37350	14.37350	14.48680	14.48680		16.51	0.00	0.00	0	55.00			
\$ / R			On 29/04/2020	Any day expiry	14.42350	14.42350	14.53680	14.53680		16.55	0.00	0.00	0	55.00			
\$ / R			On 02/06/2020	Any day expiry	14.48650	14.48650	14.59990	14.59990		16.64	0.00	0.00	0	1,055.00			
\$ / R			On 12/06/2020	Foreign Exchange Future	14.50500	14.50500	14.61850	14.61850		16.64	0.00	0.00	0	0.00			
\$ / R			On 28/07/2020	Any day expiry	14.59030	14.59030	14.70380	14.70380		16.72	0.00	0.00	0	84,000.00			
\$ / R			On 14/09/2020	Foreign Exchange Future	14.69370	14.69370	14.80720	14.80720		16.87	0.00	0.00	0	0.00			
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	13.37370	13.37370	13.48280	13.48280		14.80	0.00	267,474.00	20	355.00			
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	13.52410	13.52410	13.63560	13.63560		15.29	0.00	270,482.00	20	20.00			
\$ / R MAXI			On 18/03/2019	Foreign Exchange Future	13.68530	13.68530	13.79900	13.79900		15.52	0.00	273,706.00	20	5.00			
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	13.83720	13.83720	13.95100	13.95100		15.71	0.00	0.00	0	0.00			
£ / R			On 17/09/2018	Foreign Exchange Future	17.44030	17.44030	17.60310	17.60310		13.64	0.00	422,683,110.80	24,236	200,604.00			

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 28/09/2018	Any day expiry			17.47290		17.47290		17.63620	17.63620		13.80	0.00	0.00	0	14.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.70670		17.70670		17.87300	17.87300		14.18	0.00	13,280,025.00	750	14,284.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.00330		18.00330		18.17220	18.17220		14.82	0.00	9,001,650.00	500	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.28310		18.28310		18.45240	18.45240		15.55	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.59380		18.59380		18.76180	18.76180		16.07	0.00	0.00	0	895.00
¥ / R	On 23/08/2018	Any day expiry			0.12010		0.12010		0.12070	0.12070		23.66	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12065		0.12065		0.12130	0.12130		20.97	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12281		0.12281		0.12348	0.12348		18.24	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12527		0.12527		0.12596	0.12596		20.31	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12760		0.12760		0.12830	0.12830		20.07	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry			15.51740		15.51740		15.67050	15.67050		13.85	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			15.53010		15.53010		15.68340	15.68340		13.90	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.54930		15.54930		15.70260	15.70260		13.91	0.00	625,175,155.80	40,206	130,843.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	2.31190		0.00231		1.92890	0.00193	2.312	16.76	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	13.34810		0.01335		10.18700	0.01019	13.348	14.49	0.04	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	493.28260		0.49328		399.49350	0.39949	493.283	14.59	0.64	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	42.73270		0.04273		60.22510	0.06023	42.733	16.46	0.10	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	2.07960		0.00208		2.12760	0.00213	2.080	24.92	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			15.57480		15.57480		15.72840	15.72840		13.94	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.83420		15.83420		15.99200	15.99200		14.28	0.00	27,915,694.60	1,763	35,433.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.15370		16.15370		16.31610	16.31610		14.39	0.00	24,230,550.00	1,500	4,686.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	798.71890		0.79872		885.50300	0.88550	798.719	14.23	0.56	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.45970		16.45970		16.62510	16.62510		14.55	0.00	0.00	0	5,256.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.47000		97.47000		97.43000	97.43000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			595.93600		595.93600		596.37900	596.37900			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			607.46300		607.46300		607.93900	607.93900			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			617.58700		617.58700		618.09900	618.09900			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			695.88000		695.88000		696.72300	696.72300			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			709.34000		709.34000		710.22800	710.22800			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			721.16200		721.16200		722.09700	722.09700			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			631.76900		631.76900		632.68400	632.68400			0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future			643.99000		643.99000		644.94800	644.94800			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			654.72300		654.72300		655.72600	655.72600			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			9.89860		9.89860		9.94020	9.94020		10.89	0.00	3,959,440.00	400	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.01410		10.01410		10.05700	10.05700		11.19	0.00	4,005,640.00	400	11,417.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.14220		10.14220		10.18640	10.18640		11.71	0.00	4,056,880.00	400	400.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.26700		10.26700		10.31050	10.31050		12.31	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		10.43980	10.43980		10.50000	10.50000		12.38	0.00	8,351,840.00	800	595.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		10.57940	10.57940		10.64200	10.64200		13.00	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future		407.08380	407.08380		407.11510	407.11510			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future		13.51460	13.51460		13.60160	13.60160		14.00	0.00	8,108,760.00	600	1,975.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.77500	13.77500		13.86500	13.86500		14.59	0.00	10,331,250.00	750	650.00
CHF / R	On 18/03/2019	Foreign Exchange Future		14.06820	14.06820		14.16160	14.16160		14.90	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.34920	14.34920		14.44320	14.44320		15.25	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.95320	1.95320		1.96320	1.96320		11.91	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		1.97300	1.97300		1.98360	1.98360		12.18	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		1.99370	1.99370		2.00540	2.00540		13.02	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.01320	2.01320		2.02540	2.02540		13.67	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.09090	2.09090		2.11180	2.11180		12.98	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.13070	2.13070		2.15210	2.15210		13.46	0.00	532,675.00	250	235.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.17440	2.17440		2.19640	2.19640		13.61	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.21650	2.21650		2.23870	2.23870		14.24	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		10.75000	78.92237		10.75000	78.92237			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future		10.83966	76.66852		10.81961	76.78815			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		10.96530	78.15142		10.94394	78.27643			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.07229	75.66393		11.04962	75.79449			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future		10.96000	81.72921		10.96000	81.72921			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future		11.05131	79.03672		11.03127	79.17348			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.16895	80.56525		11.14767	80.70784			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.27410	77.64742		11.25155	77.79605			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 01/11/2018	GOVI	627.37800		627.37800		628.34500	628.34500			0.00	0.00	0	465.00
GOVI	On 07/02/2019	GOVI	639.51400		639.51400		640.52500	640.52500			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	650.17200		650.17200		651.22900	651.22900			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.70570		1.70570		1.71940	1.71940		14.71	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.72770		1.72770		1.74180	1.74180		15.55	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.75090		1.75090		1.76530	1.76530		15.43	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.77260		1.77260		1.78690	1.78690		15.45	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	130.65444		130.65444		130.65444	130.65444			0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	133.00318		133.00318		133.01606	133.01606			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	134.18487		134.18487		134.20344	134.20344			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	136.44482		136.44482		136.47028	136.47028			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	99.57968		99.57968		99.57968	99.57968			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future	100.51466		100.51466		100.33286	100.33286			0.00	23,118,371.80	230	1,600.00
I2029	On 07/02/2019	Bond Future	102.47643		102.47643		102.29531	102.29531			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	103.12986		103.12986		102.95061	102.95061			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	103.12035		103.12035		103.12035	103.12035			0.00	0.00	0	0.00
I2033	On 01/11/2018	Bond Future	103.85608		103.85608		103.86599	103.86599			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	105.88330		105.88330		105.89762	105.89762			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	106.52195		106.52195		106.54167	106.54167			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	122.96139		122.96139		122.96139	122.96139			0.00	0.00	0	0.00
I2038	On 01/11/2018	Bond Future	125.75112		125.75112		125.18400	125.18400			0.00	2,515,022.40	20	9,641.00
I2038	On 07/02/2019	Bond Future	126.61447		126.61447		126.04133	126.04133			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	128.74682		128.74682		128.17017	128.17017			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	117.36581		117.36581		117.36581	117.36581			0.00	0.00	0	0.00
I2046	On 01/11/2018	Bond Future	119.44518		119.44518		117.84250	117.84250			0.00	0.00	0	11,966.00
I2046	On 07/02/2019	Bond Future	121.77649		121.77649		120.14733	120.14733			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	122.14212		122.14212		120.49143	120.49143			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	121.16371		121.16371		121.16371	121.16371			0.00	0.00	0	0.00
I2050	On 01/11/2018	Bond Future	125.05917		125.05917		124.53919	124.53919			0.00	0.00	0	9,854.00
I2050	On 07/02/2019	Bond Future	125.72876		125.72876		125.20369	125.20369			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	127.84621		127.84621		127.31836	127.31836			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 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/11/2018		Index Future	256.51100	256.51100		255.80100	255.80100			0.00	2,565,110.00	1	743.00
IGOV	On 07/02/2019		Index Future	261.51800	261.51800		260.80400	260.80400			0.00	0.00	0	0.00
IGOV	On 02/05/2019		Index Future	265.92300	265.92300		265.21000	265.21000			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	0.13240	0.13240		0.13350	0.13350			0.00	0.00	0	562.00
KES / R	On 14/12/2018		Foreign Exchange Future	0.13170	0.13170		0.13290	0.13290			0.00	0.00	0	0.00
KES / R	On 18/03/2019		Foreign Exchange Future	0.13110	0.13110		0.13220	0.13220			0.00	0.00	0	0.00
KES / R	On 14/06/2019		Foreign Exchange Future	0.13030	0.13030		0.13150	0.13150			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018		Foreign Exchange Future	1.62830	1.62830		1.64310	1.64310		12.31	0.00	0.00	0	0.00
NOK/R	On 14/12/2018		Foreign Exchange Future	1.65250	1.65250		1.66760	1.66760		12.36	0.00	0.00	0	0.00
NOK/R	On 18/03/2019		Foreign Exchange Future	1.67850	1.67850		1.69400	1.69400		13.23	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.70350	1.70350		1.71890	1.71890		13.81	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018		Foreign Exchange Future	9.02840	9.02840		9.10140	9.10140		12.05	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018		Foreign Exchange Future	9.13310	9.13310		9.20730	9.20730		12.41	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019		Foreign Exchange Future	9.25050	9.25050		9.32640	9.32640		13.06	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	9.36470	9.36470		9.44020	9.44020		13.86	0.00	0.00	0	0.00
PULA / R	On 17/09/2018		Foreign Exchange Future	1.29410	1.29410		1.30250	1.30250			0.00	0.00	0	0.00
PULA / R	On 14/12/2018		Foreign Exchange Future	1.30250	1.30250		1.31280	1.31280			0.00	0.00	0	0.00
PULA / R	On 18/03/2019		Foreign Exchange Future	1.31210	1.31210		1.32280	1.32280			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.32050	1.32050		1.33200	1.33200			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018		Foreign Exchange Future	1.30410	1.30410		1.30560	1.30560			0.00	0.00	0	14.00
QUANTO € / \$	On 17/09/2018		Foreign Exchange Future	1.16270	1.16270		1.16460	1.16460			0.00	17,440.50	15	190.00
R / ¥	On 23/08/2018		Any day expiry	8.32940	8.32940	0.11970	8.28490	8.28490		16.29	0.00	0.00	0	0.00
R / ¥	On 23/08/2018	8.07	Put	452.88740	0.04529	0.11970	558.21880	0.05582	452.887	18.01	0.22	0.00	0	13,000.00
R / ¥	On 23/08/2018	8.27	Call	1,598.95210	0.15990	0.11970	1,350.10920	0.13501	1,598.952	16.52	0.58	0.00	0	13,000.00
R / ¥	On 23/08/2018	8.35	Call	1,153.03620	0.11530	0.11970	947.30700	0.09473	1,153.036	16.09	0.48	0.00	0	20,000.00
R / ¥EN	On 17/09/2018		Foreign Exchange Future	8.28820	8.28820	0.11970	8.24380	8.24380		15.80	0.00	0.00	0	0.00
R186	On 02/08/2018		Bond Future	8.72500	111.71820		8.72500	111.71820		6.66	0.00	0.00	0	0.00
R186	On 01/11/2018		Bond Future	8.74977	113.96449		8.72879	114.09257		7.33	0.00	1,874,715,860.50	16,450	63,168.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 01/11/2018	Bond Future	7.96	Call	181.73000		0.18173		199.17000	0.19917	181.730	6.68	0.10	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	882.02000		0.88202		934.15000	0.93415	882.020	7.13	0.34	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,257.36000		1.25736		1,215.01000	1.21501	1,257.360	7.44	0.41	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	789.86000		0.78986		761.94000	0.76194	789.860	7.67	0.29	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.82328		110.86377		8.80048	110.99883		7.66	0.00	0.00	0	719.00
R186	On 02/05/2019	Bond Future			8.88980		112.71075		8.86509	112.85324		7.33	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/08/2018	Bond Future			297.45170		297.45170		297.45170	297.45170			0.00	0.00	0	0.00
R197	On 01/11/2018	Bond Future			303.64192		303.64192		302.82824	302.82824			0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future			302.21776		302.21776		301.40047	301.40047			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			307.30751		307.30751		306.49111	306.49111			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/08/2018	Bond Future			232.94679		232.94679		232.94679	232.94679			0.00	0.00	0	0.00
R202	On 01/11/2018	Bond Future			237.69994		237.69994		237.72210	237.72210			0.00	178,274,955.00	750	10,129.00
R202	On 07/02/2019	Bond Future			238.43500		238.43500		238.46728	238.46728			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			242.45087		242.45087		242.49541	242.49541			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/08/2018	Bond Future			8.18000		101.74954		8.18000	101.74954		3.46	0.00	0.00	0	0.00
R2023	On 01/11/2018	Bond Future			8.21128		99.76827		8.18937	99.84584		4.09	0.00	0.00	0	41,128.00
R2023	On 07/02/2019	Bond Future			8.29125		101.69803		8.26638	101.78114		4.06	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.35700		99.46501		8.32896	99.55406		4.13	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.12500		92.24614		9.12500	92.24614		9.18	0.00	0.00	0	0.00
R2030	On 01/11/2018	Bond Future			9.16212		94.06073		9.14149	94.19592		9.94	0.00	1,412,792,164.60	15,020	48,246.00
R2030	On 07/02/2019	Bond Future			9.23260		91.87061		9.21056	92.01221		10.48	0.00	0.00	0	167.00
R2030	On 02/05/2019	Bond Future			9.29803		93.40108		9.27456	93.54928		10.34	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.31000		94.79116		9.31000	94.79116		9.91	0.00	0.00	0	0.00
R2032	On 01/11/2018	Bond Future			9.35600		92.47431		9.33549	92.62014		11.12	0.00	100,612,049.28	1,088	35,788.00
R2032	On 07/02/2019	Bond Future			9.42966		94.26286		9.40785	94.41528		11.28	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.49374		91.67804		9.47061	91.83727		11.71	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/08/2018	Bond Future			9.44000		99.16048		9.44000	99.16048		10.53	0.00	0.00	0	0.00
R2035	On 01/11/2018	Bond Future			9.48602		96.59744		9.46557	96.75945		11.87	0.00	0.00	0	68,063.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 07/02/2019	Bond Future		9.56092	98.46592		9.53924	98.63493		12.07	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future		9.62196	95.60876		9.59905	95.78507		12.57	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future		9.50500	91.48535		9.50500	91.48535		11.56	0.00	0.00	0	0.00
R2037	On 01/11/2018	Bond Future		9.54605	93.28214		9.52563	93.44521		12.46	0.00	69,028,783.60	740	49,354.00
R2037	On 07/02/2019	Bond Future		9.61480	90.82636		9.59320	90.99642		13.27	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future		9.67737	92.33939		9.65460	92.51647		13.22	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/08/2018	Bond Future		6.55000	101.52230		6.55000	101.52230		0.15	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future		9.59000	94.83767		9.59000	94.83767		11.99	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future		9.63627	96.66256		9.61588	96.83741		12.96	0.00	0.00	0	19,698.00
R2040	On 01/11/2018	Bond Future	8.50	Call	64.02000	0.06402	71.97000	0.07197	64.020	11.09	0.03	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	740.70000	0.74070	790.68000	0.79068	740.700	12.30	0.22	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	983.04000	0.98304	1,043.22000	1.04322	983.040	12.51	0.27	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,301.33000	3.30133	3,420.65000	3.42065	3,301.330	13.41	0.60	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.70523	94.02152		9.68368	94.20379		13.84	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future		9.76777	95.58782		9.74509	95.77739		13.81	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future		9.62000	91.94429		9.62000	91.94429		12.63	0.00	0.00	0	0.00
R2044	On 01/11/2018	Bond Future		9.66925	93.67495		9.64886	93.85281		13.66	0.00	1,124,099.40	12	38,615.00
R2044	On 07/02/2019	Bond Future		9.73579	91.10155		9.71430	91.28660		14.61	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future		9.79601	92.61909		9.77342	92.81147		14.59	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/08/2018	Bond Future		9.61500	95.35636		9.61500	95.35636		12.51	0.00	0.00	0	0.00
R2048	On 01/11/2018	Bond Future		9.66044	92.76416		9.64006	92.94696		14.18	0.00	0.00	0	96,842.00
R2048	On 07/02/2019	Bond Future		9.72856	94.55846		9.70709	94.74853		14.48	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		9.78384	91.69961		9.76131	91.89702		15.16	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/08/2018	Bond Future		7.52000	100.08436		7.52000	100.08436		0.71	0.00	0.00	0	0.00
R207	On 01/11/2018	Bond Future		7.52769	101.91953		7.50608	101.94369		0.72	0.00	0.00	0	19,140.00
R207	On 07/02/2019	Bond Future		7.59980	100.24586		7.56695	100.27458		0.71	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		7.72088	101.91601		7.66966	101.94985		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/08/2018	Bond Future			7.81500		99.86231		7.81500	99.86231		1.68	0.00	0.00	0	0.00
R208	On 01/11/2018	Bond Future			7.84511		98.32316		7.82154	98.37308		1.96	0.00	0.00	0	28,717.00
R208	On 07/02/2019	Bond Future			7.92753		100.22486		7.89862	100.27974		2.01	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.00844		98.49499		7.97308	98.55535		2.01	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future			9.42000		75.16622		9.42000	75.16622		12.00	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future			9.45829		73.49805		9.43788	73.63533		13.49	0.00	1,616,957.10	22	126,880.00
R209	On 01/11/2018	Bond Future	8.89	Call	558.75000		0.55875		596.66000	0.59666	558.750	12.89	0.21	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	740.39000		0.74039		786.06000	0.78606	740.390	13.10	0.26	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	1,971.09000		1.97109		1,917.06000	1.91706	1,971.090	13.82	0.48	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,702.20000		2.70220		2,797.12000	2.79712	2,702.200	14.15	0.61	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,108.15000		1.10815		1,076.24000	1.07624	1,108.150	14.54	0.31	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	844.32000		0.84432		819.96000	0.81996	844.320	14.91	0.25	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	815.87000		0.81587		792.34000	0.79234	815.870	14.96	0.24	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.52283		74.91961		9.50132	75.06253		13.73	0.00	0.00	0	340.00
R209	On 02/05/2019	Bond Future			9.57854		73.01987		9.55592	73.16858		14.27	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/08/2018	Bond Future			185.16734		185.16734		185.16734	185.16734			0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future			186.31890		186.31890		186.02087	186.02087			0.00	0.00	0	2,149.00
R210	On 07/02/2019	Bond Future			189.95552		189.95552		189.65926	189.65926			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			190.59991		190.59991		190.30784	190.30784			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/08/2018	Bond Future			153.38131		153.38131		153.38131	153.38131			0.00	0.00	0	0.00
R212	On 01/11/2018	Bond Future			156.39515		156.39515		156.15371	156.15371			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			157.29264		157.29264		157.05293	157.05293			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			159.94170		159.94170		159.70561	159.70561			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/08/2018	Bond Future			9.22000		86.71420		9.22000	86.71420		9.62	0.00	0.00	0	0.00

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 01/11/2018	Bond Future	9.26440		84.84794		9.24386	84.98009		10.95	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.33773		86.48910		9.31587	86.62728		11.09	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.39754		84.38270		9.37436	84.52711		11.39	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/08/2018	Bond Future	9.57000		74.62953		9.57000	74.62953		12.79	0.00	0.00	0	0.00
R214	On 01/11/2018	Bond Future	9.61438		72.77709		9.59401	72.92026		14.41	0.00	0.00	0	30,769.00
R214	On 07/02/2019	Bond Future	9.68128		74.18472		9.65984	74.33360		14.67	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.73555		72.12672		9.71306	72.28142		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	9.79960		9.79960		9.86830	9.86830		12.22	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.93120		9.93120		10.00250	10.00250		12.64	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.07530		10.07530		10.14970	10.14970		13.03	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.21270		10.21270		10.28860	10.28860		13.42	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.58770		2.58770		2.61100	2.61100		20.97	0.00	0.00	0	1,500.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.51230		2.51230		2.53510	2.53510		20.87	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.42630		2.42630		2.44850	2.44850		20.01	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.34480		2.34480		2.36970	2.36970		19.34	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.30010		1.30010		1.31760	1.31760			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.26260		1.26260		1.27890	1.27890			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.22200		1.22200		1.23810	1.23810			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.18080		1.18080		1.19690	1.19690			0.00	0.00	0	0.00

Total for Derivatives :												6,475,046,855.08	229,732	5 510 791.00
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Grand Total:												6,475,046,855.08	229,732	5 510 791.00
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