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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/08/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 13/08/2018	Any day expiry	13.39170	13.39170		13.31760	13.31760		14.79	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry	13.39850	13.39850		13.32100	13.32100		15.25	0.00	0.00	0	4,144.00
\$ / R	On 15/08/2018	Any day expiry	13.18	Put	41.75530	0.04176	61.77010	0.06177	41.755	16.46	0.23	0	350.00
\$ / R	On 15/08/2018	Any day expiry	13.22	Call	229.30560	0.22931	175.15240	0.17515	229.306	16.24	0.73	0	350.00
\$ / R	On 15/08/2018	Any day expiry	13.43	Put	130.65420	0.13065	182.76530	0.18277	130.654	15.41	0.54	0	106.00
\$ / R	On 15/08/2018	Any day expiry	13.55	Call	58.64160	0.05864	42.96210	0.04296	58.642	16.04	0.31	0	106.00
\$ / R	On 17/08/2018	Any day expiry	13.40340		13.40340	13.40340	13.32430		15.43	0.00	0.00	0	0.00
\$ / R	On 17/08/2018	Any day expiry	13.35	Put	106.01050	0.10601	144.98970	0.14499	106.010	15.63	0.43	0	20,000.00
\$ / R	On 20/08/2018	Any day expiry	13.40780		13.40780	13.32950	13.32950		14.88	0.00	0.00	0	600.00
\$ / R	On 23/08/2018	Any day expiry	13.41230		13.41230	13.33460	13.33460		15.13	0.00	0.00	0	0.00
\$ / R	On 23/08/2018	Any day expiry	13.21	Put	80.82200	0.08082	107.23870	0.10724	80.822	15.08	0.30	0	50,000.00
\$ / R	On 28/08/2018	Any day expiry	13.41970		13.41970	13.34320	13.34320		14.86	0.00	0.00	0	0.00
\$ / R	On 31/08/2018	Any day expiry	13.42410		13.42410	13.34830	13.34830		15.04	0.00	0.00	0	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	49.00750	0.04901	67.11480	0.06711	49.008	14.40	0.18	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	120.89090	0.12089	100.63800	0.10064	120.891	15.88	0.35	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	459.81140	0.45981	521.27340	0.52127	459.811	16.38	0.74	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	0.42700	0.00043	0.39520	0.00040	0.427	24.24	0.00	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	0.38000	0.00038	0.41640	0.00042	0.380	27.84	0.00	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.42850	13.42850	13.35340	13.35340		14.91	0.00	0.00	0	197.00
\$ / R	On 06/09/2018	Any day expiry			13.43300	13.43300	13.35850	13.35850		15.05	0.00	0.00	0	0.00
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	225.41030	0.22541	267.94310	0.26794	225.410	15.02	0.49	0.00	0	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	230.70360	0.23070	274.04180	0.27404	230.704	15.04	0.50	0.00	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry			13.43450	13.43450	13.36030	13.36030		15.09	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	46.72310	0.04672	61.79920	0.06180	46.723	14.40	0.16	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	91.00950	0.09101	114.28740	0.11429	91.010	14.64	0.26	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	290.20600	0.29021	250.44660	0.25045	290.206	14.93	0.59	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	224.36750	0.22437	194.14810	0.19415	224.368	15.09	0.50	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	110.27300	0.11027	94.69560	0.09470	110.273	16.18	0.29	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	89.14430	0.08914	76.55220	0.07655	89.144	16.49	0.24	0.00	0	600.00
\$ / R	On 13/09/2018	Any day expiry			13.44330	13.44330	13.37050	13.37050		15.08	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	184.49300	0.18449	217.19010	0.21719	184.493	14.90	0.40	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.45020	13.45020	13.37720	13.37720		15.02	0.00	727,655,820.00	54,100	473,397.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.86530	0.00087	1.04130	0.00104	0.865	17.93	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	0.91870	0.00092	1.10090	0.00110	0.919	17.86	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	1.23910	0.00124	1.45480	0.00145	1.239	17.53	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	1.93710	0.00194	2.21270	0.00221	1.937	17.02	0.01	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	2.60590	0.00261	2.92850	0.00293	2.606	16.69	0.01	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	3.02090	0.00302	3.36990	0.00337	3.021	16.52	0.01	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	4.05570	0.00406	4.46330	0.00446	4.056	16.18	0.02	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	8.93300	0.00893	10.41350	0.01041	8.933	15.51	0.03	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,209.13300	1.20913	1,137.61350	1.13761	1,209.133	15.51	0.97	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	10.49930	0.01050	12.34170	0.01234	10.499	15.40	0.04	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	13.53900	0.01354	16.10230	0.01610	13.539	15.22	0.05	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	969.82880	0.96983	900.86900	0.90087	969.829	14.94	0.93	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	19.62880	0.01963	23.66900	0.02367	19.629	14.94	0.07	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	24.96990	0.02497	30.31490	0.03031	24.970	14.76	0.08	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	27.28850	0.02729	33.19800	0.03320	27.288	14.70	0.09	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	30.67910	0.03068	37.41120	0.03741	30.679	14.61	0.10	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	723.40600	0.72341	660.77350	0.66077	723.406	14.33	0.87	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	46.96670	0.04697	59.27230	0.05927	46.967	14.27	0.14	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	697.16670	0.69717	636.47230	0.63647	697.167	14.27	0.86	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	55.71540	0.05572	69.73920	0.06974	55.715	14.32	0.16	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	89.23080	0.08923	109.03390	0.10903	89.231	14.50	0.23	0.00	0	72,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	539.43080	0.53943	486.23390	0.48623	539.431	14.50	0.77	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	118.25010	0.11825	142.34360	0.14234	118.250	14.61	0.28	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	153.07190	0.15307	181.68320	0.18168	153.072	14.73	0.34	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	403.27190	0.40327	358.88320	0.35888	403.272	14.73	0.66	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	160.75530	0.16076	190.28740	0.19029	160.755	14.75	0.35	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	372.93830	0.37294	330.85560	0.33086	372.938	14.79	0.63	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	172.73830	0.17274	203.65560	0.20366	172.738	14.79	0.37	0.00	0	74,064.00

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	13.30	Call	344.13160	0.34413	304.36450	0.30436	344.132	14.85	0.60	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	245.62380	0.24562	216.37260	0.21637	245.624	15.16	0.48	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	357.18570	0.35719	405.04010	0.40504	357.186	15.44	0.58	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	207.38570	0.20739	182.24010	0.18224	207.386	15.44	0.42	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	190.28720	0.19029	167.05130	0.16705	190.287	15.59	0.40	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.66	Call	187.02170	0.18702	164.15410	0.16415	187.022	15.61	0.39	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	102.16980	0.10217	89.50320	0.08950	102.170	16.57	0.24	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	651.96980	0.65197	712.30320	0.71230	651.970	16.57	0.76	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	70.65730	0.07066	61.83350	0.06183	70.657	17.11	0.18	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	27.50810	0.02751	24.29760	0.02430	27.508	18.39	0.08	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	14.85100	0.01485	13.00490	0.01300	14.851	18.96	0.04	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	1.76840	0.00177	1.58780	0.00159	1.768	20.44	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	1.51680	0.00152	1.36540	0.00137	1.517	20.55	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	1.21880	0.00122	1.19620	0.00120	1.219	20.70	0.00	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	1.18170	0.00118	1.18760	0.00119	1.182	21.56	0.00	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.46390	13.46390	13.39080	13.39080		15.08	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.46910	13.46910	13.39580	13.39580		15.18	0.00	0.00	0	5,532.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	113.18910	0.11319	133.58620	0.13359	113.189	14.66	0.25	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	193.56290	0.19356	171.46640	0.17147	193.563	16.03	0.36	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	518.70710	0.51871	570.51270	0.57051	518.707	16.08	0.65	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	2.49710	0.00250	2.43260	0.00243	2.497	20.36	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	2.14760	0.00215	2.14190	0.00214	2.148	23.08	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.47600	13.47600	13.40260	13.40260		15.24	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			13.49310	13.49310	13.41960	13.41960		15.31	0.00	0.00	0	0.00
\$ / R	On 12/10/2018	Any day expiry	13.51	Call	340.01030	0.34001	306.82230	0.30682	340.010	15.33	0.51	0.00	0	5,000.00
\$ / R	On 17/10/2018	Any day expiry			13.50170	13.50170	13.42820	13.42820		15.27	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			13.51030	13.51030	13.43690	13.43690		15.24	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	225.22950	0.22523	253.04210	0.25304	225.230	14.88	0.35	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	207.80310	0.20780	187.91900	0.18792	207.803	16.35	0.33	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			13.51540	13.51540	13.44210	13.44210		15.28	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.52230	13.52230	13.44900	13.44900		15.24	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.52570	13.52570	13.45240	13.45240		15.37	0.00	0.00	0	3,442.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	167.63870	0.16764	189.05690	0.18906	167.639	14.70	0.28	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	567.27550	0.56728	615.03230	0.61503	567.276	15.91	0.59	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	253.22930	0.25323	230.84150	0.23084	253.229	16.19	0.37	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	13.18560	0.01319	11.73390	0.01173	13.186	20.71	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	6.06870	0.00607	5.68920	0.00569	6.069	21.07	0.01	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.52740	13.52740	13.45420	13.45420		15.38	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.53430	13.53430	13.46110	13.46110		15.33	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	16.86540	0.01687	17.48430	0.01748	16.865	15.21	0.04	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	613.49080	0.61349	662.30690	0.66231	613.491	15.99	0.60	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	9.50240	0.00950	8.67180	0.00867	9.502	20.73	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.54800	13.54800	13.47490	13.47490		15.32	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.55310	13.55310	13.48000	13.48000		15.36	0.00	0.00	0	420.00

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\$ / R	On 16/11/2018	Any day expiry	10.83	Put	3.90790	0.00391	4.28500	0.00429	3.908	18.39	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	14.69090	0.01469	16.12790	0.01613	14.691	15.84	0.03	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	605.77790	0.60578	561.07840	0.56108	605.778	14.97	0.64	0.00	0	51,000.00
\$ / R	On 29/11/2018	Any day expiry			13.57560	13.57560	13.50220	13.50220		15.40	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			13.57740	13.57740	13.50390	13.50390		15.41	0.00	0.00	0	3,197.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	204.77700	0.20478	227.80050	0.22780	204.777	14.64	0.28	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	601.62680	0.60163	647.87230	0.64787	601.627	15.80	0.56	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	292.06710	0.29207	270.61220	0.27061	292.067	16.35	0.36	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	25.37370	0.02537	21.01000	0.02101	25.374	20.68	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	13.98420	0.01398	10.05840	0.01006	13.984	21.32	0.02	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.59640	13.59640	13.52270	13.52270		15.37	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	519.01200	0.51901	561.43310	0.56143	519.012	15.47	0.50	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	77.59270	0.07759	71.53580	0.07154	77.593	19.12	0.11	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.60160	13.60160	13.52780	13.52780		15.39	0.00	44,749,264.00	3,290	63,994.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	21.00370	0.02100	23.15530	0.02316	21.004	15.46	0.04	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	24.97880	0.02498	27.61170	0.02761	24.979	15.21	0.05	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	31.56960	0.03157	35.00850	0.03501	31.570	14.88	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	36.85050	0.03685	40.93910	0.04094	36.851	14.65	0.07	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	38.00240	0.03800	42.23370	0.04223	38.002	14.61	0.07	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	42.96190	0.04296	47.80680	0.04781	42.962	14.43	0.08	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	50.02470	0.05002	55.74240	0.05574	50.025	14.20	0.09	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	53.97450	0.05397	62.22570	0.06223	53.974	14.09	0.10	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	71.60650	0.07161	81.82070	0.08182	71.606	14.17	0.12	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	91.44150	0.09144	103.68380	0.10368	91.441	14.25	0.15	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,193.04150	1.19304	1,131.48380	1.13148	1,193.041	14.25	0.85	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	117.20230	0.11720	131.86230	0.13186	117.202	14.33	0.18	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	128.37820	0.12838	144.02440	0.14402	128.378	14.36	0.19	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	145.26910	0.14527	162.34630	0.16235	145.269	14.41	0.21	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	202.81150	0.20281	0.00000	0.00000	202.812	14.56	0.27	1,829,308.04	500	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	219.91680	0.21992	243.81730	0.24382	219.917	14.63	0.29	0.00	0	175,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	821.51680	0.82152	771.61730	0.77162	821.517	14.63	0.71	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	256.77190	0.25677	283.33780	0.28334	256.772	14.75	0.32	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	698.76470	0.69876	654.23540	0.65424	698.765	14.88	0.65	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	305.66870	0.30567	335.47850	0.33548	305.669	14.91	0.36	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	318.68800	0.31869	349.31430	0.34931	318.688	14.95	0.37	0.00	0	37,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	670.28800	0.67029	627.11430	0.62711	670.288	14.95	0.63	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	565.12840	0.56513	527.33800	0.52734	565.128	15.20	0.57	3,840,904.65	500	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	413.52840	0.41353	449.53800	0.44954	413.528	15.20	0.43	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	439.38540	0.43939	476.71710	0.47672	439.385	15.26	0.45	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	540.98540	0.54099	504.51710	0.50452	540.985	15.26	0.55	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	552.99790	0.55300	596.26500	0.59627	552.998	15.58	0.51	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	559.11140	0.55911	602.61400	0.60261	559.111	15.60	0.52	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	424.35830	0.42436	395.67990	0.39568	424.358	15.73	0.46	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	609.11420	0.60911	654.46200	0.65446	609.114	15.75	0.54	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 14/12/2018	Foreign Exchange Future	13.80	Call	417.09960	0.41710	388.87240	0.38887	417.100	15.77	0.46	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	366.29970	0.36630	341.31050	0.34131	366.300	16.05	0.41	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	350.73190	0.35073	326.76190	0.32676	350.732	16.14	0.40	0.00	0	21,010.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	313.23110	0.31323	291.76410	0.29176	313.231	16.39	0.37	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	263.25010	0.26325	245.17060	0.24517	263.250	16.76	0.32	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	258.74290	0.25874	0.00000	0.00000	258.743	16.80	0.31	2,116,583.34	500	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	252.12980	0.25213	234.76210	0.23476	252.130	16.86	0.31	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	239.43010	0.23943	222.87650	0.22288	239.430	16.98	0.29	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	208.73070	0.20873	194.17810	0.19418	208.731	17.28	0.26	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	206.95440	0.20695	192.52200	0.19252	206.954	17.30	0.26	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	205.19680	0.20520	190.87850	0.19088	205.197	17.32	0.26	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	191.68750	0.19169	178.26430	0.17826	191.688	17.48	0.24	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	183.73010	0.18373	170.83800	0.17084	183.730	17.57	0.23	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	170.29580	0.17030	158.30320	0.15830	170.296	17.75	0.22	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	148.58910	0.14859	137.65290	0.13765	148.589	18.04	0.19	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	147.28170	0.14728	136.43050	0.13643	147.282	18.05	0.19	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	137.23570	0.13724	127.06210	0.12706	137.236	18.18	0.18	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	130.17490	0.13017	120.47810	0.12048	130.175	18.27	0.17	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	97.62750	0.09763	90.17820	0.09018	97.628	18.79	0.13	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	80.85450	0.08085	74.59000	0.07459	80.854	19.13	0.11	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.61370	13.61370	13.53970	13.53970		15.37	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	304.25520	0.30426	333.73720	0.33374	304.255	14.86	0.35	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	348.20300	0.34820	380.32950	0.38033	348.203	14.99	0.38	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	211.91010	0.21191	197.54380	0.19754	211.910	17.34	0.26	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	196.85190	0.19685	183.45020	0.18345	196.852	17.51	0.24	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.63100	13.63100	13.55680	13.55680		15.37	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	233.79480	0.23379	259.24730	0.25925	233.795	14.51	0.29	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	627.82100	0.62782	673.11910	0.67312	627.821	15.64	0.53	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	326.87630	0.32688	305.67490	0.30567	326.876	16.40	0.36	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	41.52780	0.04153	38.64000	0.03864	41.528	20.88	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	28.59490	0.02859	26.33850	0.02634	28.595	22.08	0.04	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.63450	13.63450	13.56020	13.56020		15.37	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			13.66220	13.66220	13.58750	13.58750		15.36	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	150.68240	0.15068	168.04530	0.16805	150.682	14.26	0.20	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			13.68300	13.68300	13.60800	13.60800		15.40	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.68470	13.68470	13.60970	13.60970		15.40	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	260.56680	0.26057	287.29680	0.28730	260.567	14.47	0.29	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	354.09910	0.35410	333.58040	0.33358	354.099	16.55	0.35	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.70720	13.70720	13.63190	13.63190		15.39	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.73310	13.73310	13.65760	13.65760		15.48	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	283.78970	0.28379	310.08520	0.31009	283.790	14.51	0.29	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	379.00770	0.37901	359.21390	0.35921	379.008	16.71	0.35	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.76410	13.76410	13.68840	13.68840		15.48	0.00	688,205.00	50	7,820.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.00880	0.00601	6.16520	0.00617	6.009	16.21	0.01	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	47.33900	0.04734	52.56040	0.05256	47.339	14.18	0.07	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	80.08320	0.08008	88.96920	0.08897	80.083	14.15	0.11	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	146.86710	0.14687	163.07810	0.16308	146.867	14.16	0.17	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	807.56920	0.80757	767.82720	0.76783	807.569	15.09	0.60	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	498.48340	0.49848	534.64620	0.53465	498.483	15.10	0.40	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	655.23610	0.65524	697.54410	0.69754	655.236	15.48	0.47	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	721.18520	0.72119	765.50260	0.76550	721.185	15.65	0.50	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	476.08060	0.47608	451.89650	0.45190	476.081	16.33	0.41	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	426.26700	0.42627	404.86290	0.40486	426.267	16.61	0.37	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	321.04130	0.32104	305.01890	0.30502	321.041	17.41	0.29	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	239.16170	0.23916	225.76740	0.22577	239.162	18.10	0.23	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	226.33640	0.22634	213.59720	0.21360	226.336	18.21	0.22	0.00	0	721.00
\$ / R	On 27/03/2019	Any day expiry			13.77960	13.77960	13.70380	13.70380		15.56	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			13.78300	13.78300	13.70730	13.70730		15.57	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	306.35370	0.30635	331.54560	0.33155	306.354	14.56	0.29	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	402.82750	0.40283	383.14330	0.38314	402.828	16.91	0.35	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			13.78990	13.78990	13.71410	13.71410		15.56	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.83820	13.83820	13.76210	13.76210		15.61	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	327.43350	0.32743	353.24900	0.35325	327.433	14.57	0.29	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	889.80560	0.88981	851.00200	0.85100	889.806	15.13	0.60	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	423.91950	0.42392	405.12110	0.40512	423.919	17.06	0.34	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			13.89190	13.89190	13.81520	13.81520		15.68	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	347.96150	0.34796	373.64040	0.37364	347.962	14.63	0.28	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	443.79740	0.44380	425.01210	0.42501	443.797	17.24	0.34	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			13.89710	13.89710	13.82030	13.82030		15.67	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.91620	13.91620	13.83910	13.83910		15.68	0.00	0.00	0	15,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	10.58530	0.01059	9.72000	0.00972	10.585	13.77	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	150.49090	0.15049	164.30410	0.16430	150.491	14.06	0.15	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	273.42440	0.27342	295.77620	0.29578	273.424	14.49	0.24	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	349.01830	0.34902	374.95850	0.37496	349.018	14.63	0.28	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	450.00140	0.45000	481.69680	0.48170	450.001	14.83	0.33	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	752.04060	0.75204	793.84850	0.79385	752.041	15.59	0.45	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	781.15330	0.78115	823.81790	0.82382	781.153	15.65	0.46	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	777.24340	0.77724	744.43530	0.74444	777.243	15.78	0.52	0.00	0	250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	623.42910	0.62343	0.00000	0.00000	623.429	16.37	0.44	182,889.98	30	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	575.75840	0.57576	551.56710	0.55157	575.758	16.58	0.41	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	512.78230	0.51278	491.32940	0.49133	512.782	16.92	0.37	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	362.38330	0.36238	346.44910	0.34645	362.383	17.90	0.28	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	350.30900	0.35031	334.84020	0.33484	350.309	17.98	0.27	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	321.29330	0.32129	306.95030	0.30695	321.293	18.19	0.25	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	303.46980	0.30347	289.82820	0.28983	303.470	18.33	0.24	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			13.94050	13.94050	13.86310	13.86310		15.74	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	364.63370	0.36463	390.28920	0.39029	364.634	14.67	0.28	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	458.76550	0.45877	439.96200	0.43996	458.766	17.39	0.33	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												
					13.94570	13.94570	13.86820	13.86820		15.72	0.00	0.00	0	55.00		
\$ / R			On 03/07/2019	Any day expiry												
					13.94920	13.94920	13.87170	13.87170		15.73	0.00	0.00	0	0.00		
\$ / R			On 03/07/2019	Any day expiry	13.45	Put	557.58770	0.55759	593.54250	0.59354	557.588	15.08	0.37	0.00	0	39,250.00
\$ / R			On 03/07/2019	Any day expiry	16.44	Call	262.40360	0.26240	250.78990	0.25079	262.404	18.84	0.20	0.00	0	39,250.00
\$ / R			On 31/07/2019	Any day expiry			13.99780	13.99780	13.91960	13.91960		15.78	0.00	0.00	0	0.00
\$ / R			On 31/07/2019	Any day expiry	13.00	Put	382.42800	0.38243	408.11930	0.40812	382.428	14.71	0.28	0.00	0	500.00
\$ / R			On 31/07/2019	Any day expiry	15.34	Call	479.12550	0.47913	459.62190	0.45962	479.126	17.52	0.33	0.00	0	500.00
\$ / R			On 01/08/2019	Any day expiry			13.99960	13.99960	13.92130	13.92130		15.78	0.00	0.00	0	55.00
\$ / R			On 30/08/2019	Any day expiry			14.05230	14.05230	13.97380	13.97380		15.91	0.00	0.00	0	0.00
\$ / R			On 30/08/2019	Any day expiry	13.00	Put	400.34460	0.40034	425.54050	0.42554	400.345	14.81	0.28	0.00	0	500.00
\$ / R			On 30/08/2019	Any day expiry	15.52	Call	496.32160	0.49632	476.04040	0.47604	496.322	17.73	0.33	0.00	0	500.00
\$ / R			On 02/09/2019	Any day expiry			14.05800	14.05800	13.97940	13.97940		15.90	0.00	0.00	0	55.00
\$ / R			On 16/09/2019	Foreign Exchange Future			14.08430	14.08430	14.00560	14.00560		16.00	0.00	0.00	0	0.00
\$ / R			On 16/09/2019	Foreign Exchange Future	10.75	Put	16.09050	0.01609	16.36350	0.01636	16.090	13.11	0.02	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	12.50	Put	238.65540	0.23866	264.04450	0.26404	238.655	14.21	0.19	0.00	0	1,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	15.87	Call	458.89140	0.45889	440.23140	0.44023	458.891	18.11	0.30	0.00	0	1,000.00
\$ / R			On 30/09/2019	Any day expiry			14.11050	14.11050	14.03180	14.03180		16.04	0.00	0.00	0	0.00
\$ / R			On 30/09/2019	Any day expiry	13.00	Put	417.38720	0.41739	441.73640	0.44174	417.387	14.90	0.28	0.00	0	500.00
\$ / R			On 30/09/2019	Any day expiry	15.68	Call	519.50880	0.51951	498.96100	0.49896	519.509	17.91	0.32	0.00	0	500.00
\$ / R			On 02/10/2019	Any day expiry			14.11430	14.11430	14.03550	14.03550		16.05	0.00	0.00	0	55.00
\$ / R			On 31/10/2019	Any day expiry			14.16870	14.16870	14.08980	14.08980		16.17	0.00	0.00	0	55.00
\$ / R			On 31/10/2019	Any day expiry	13.00	Put	433.60100	0.43360	456.57110	0.45657	433.601	15.00	0.27	0.00	0	500.00
\$ / R			On 31/10/2019	Any day expiry	15.87	Call	536.96480	0.53696	515.70290	0.51570	536.965	18.12	0.32	0.00	0	500.00
\$ / R			On 29/11/2019	Any day expiry			14.22320	14.22320	14.14410	14.14410		16.28	0.00	0.00	0	0.00
\$ / R			On 29/11/2019	Any day expiry	13.00	Put	447.12340	0.44712	469.16210	0.46916	447.123	15.06	0.27	0.00	0	500.00
\$ / R			On 29/11/2019	Any day expiry	16.03	Call	556.21300	0.55621	534.24520	0.53425	556.213	18.28	0.32	0.00	0	500.00
\$ / R			On 02/12/2019	Any day expiry			14.22880	14.22880	14.14970	14.14970		16.33	0.00	0.00	0	55.00
\$ / R			On 13/12/2019	Foreign Exchange Future			14.24950	14.24950	14.17030	14.17030		16.35	0.00	0.00	0	0.00
\$ / R			On 13/12/2019	Foreign Exchange Future	20.00	Call	167.36450	0.16736	155.49320	0.15549	167.365	21.47	0.11	0.00	0	2,000.00
\$ / R			On 31/12/2019	Any day expiry			14.28320	14.28320	14.20390	14.20390		16.42	0.00	0.00	0	0.00
\$ / R			On 31/12/2019	Any day expiry	13.00	Put	460.58780	0.46059	481.43640	0.48144	460.588	15.11	0.27	0.00	0	500.00
\$ / R			On 31/12/2019	Any day expiry	16.21	Call	575.84580	0.57585	553.00530	0.55301	575.846	18.45	0.32	0.00	0	500.00
\$ / R			On 02/01/2020	Any day expiry			14.28700	14.28700	14.20770	14.20770		16.43	0.00	0.00	0	55.00
\$ / R			On 31/01/2020	Any day expiry			14.34140	14.34140	14.26190	14.26190		16.52	0.00	0.00	0	55.00
\$ / R			On 02/03/2020	Any day expiry			14.39960	14.39960	14.31990	14.31990		16.58	0.00	0.00	0	55.00
\$ / R			On 02/04/2020	Any day expiry			14.45780	14.45780	14.37790	14.37790		16.65	0.00	0.00	0	55.00
\$ / R			On 29/04/2020	Any day expiry			14.50850	14.50850	14.42840	14.42840		16.70	0.00	0.00	0	55.00
\$ / R			On 02/06/2020	Any day expiry			14.57230	14.57230	14.49200	14.49200		16.76	0.00	0.00	0	1,055.00
\$ / R			On 12/06/2020	Foreign Exchange Future			14.59110	14.59110	14.51070	14.51070		16.80	0.00	0.00	0	0.00
\$ / R			On 28/07/2020	Any day expiry			14.67750	14.67750	14.59680	14.59680		16.88	0.00	0.00	0	84,000.00
\$ / R			On 14/09/2020	Foreign Exchange Future			14.77880	14.77880	14.69820	14.69820		17.01	0.00	0.00	0	0.00
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future			13.45020	13.45020	13.37720	13.37720		15.02	0.00	0.00	0	355.00
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future			13.60160	13.60160	13.52780	13.52780		15.39	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			13.76410		13.76410		13.68840	13.68840		15.48	0.00	0.00	0	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.91620		13.91620		13.83910	13.83910		15.68	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.34930		17.34930		17.34870	17.34870		14.01	0.00	6,939,720.00	400	200,469.00
£ / R	On 28/09/2018	Any day expiry			17.38200		17.38200		17.38120	17.38120		14.22	0.00	0.00	0	14.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.61420		17.61420		17.61410	17.61410		14.48	0.00	123,299.40	7	14,284.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.91250		17.91250		17.90910	17.90910		15.04	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.19090		18.19090		18.18760	18.18760		15.82	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.50160		18.50160		18.49540	18.49540		16.34	0.00	0.00	0	4,645.00
¥ / R	On 23/08/2018	Any day expiry			0.12100		0.12100		0.12000	0.12000		17.89	0.00	0.00	0	0.00
¥ / R	On 06/09/2018	Any day expiry			0.12130		0.12130		0.12030	0.12030		21.86	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12150		0.12150		0.12060	0.12060		20.16	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12367		0.12367		0.12276	0.12276		18.88	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12616		0.12616		0.12522	0.12522		20.42	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12851		0.12851		0.12755	0.12755		20.04	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry			15.61810		15.61810		15.51790	15.51790		13.85	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			15.62960		15.62960		15.53040	15.53040		13.84	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.64830		15.64830		15.54940	15.54940		13.83	0.00	203,427.90	13	130,818.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	1.36060		0.00136		1.82870	0.00183	1.361	17.38	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	9.73170		0.00973		12.05700	0.01206	9.732	15.35	0.03	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	408.81870		0.40882		479.84480	0.47984	408.819	14.29	0.60	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	41.29960		0.04130		35.74430	0.03574	41.300	16.20	0.11	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	1.51880		0.00152		1.75500	0.00176	1.519	24.94	0.00	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			15.67390		15.67390		15.57480	15.57480		13.84	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.93480		15.93480		15.83420	15.83420		14.30	0.00	0.00	0	35,433.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.25880		16.25880		16.15410	16.15410		14.42	0.00	0.00	0	4,686.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	846.88480		0.84688		795.72790	0.79573	846.885	14.16	0.58	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.56700		16.56700		16.46020	16.46020		14.60	0.00	0.00	0	5,256.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.44000		97.44000		97.42000	97.42000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			596.45200		596.45200		596.32900	596.32900			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			607.99000		607.99000		607.86200	607.86200			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			618.10900		618.10900		617.97800	617.97800			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			696.09900		696.09900		696.07000	696.07000			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			709.56500		709.56500		709.53200	709.53200			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			721.37400		721.37400		721.34000	721.34000			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			632.43100		632.43100		631.93100	631.93100			0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future			644.66500		644.66500		644.15200	644.15200			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			655.39400		655.39400		654.87200	654.87200			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
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.98180	9.98180	9.93390	9.93390	11.18	0.00	4,242,265.00	425	11,762.00			
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.09760	10.09760	10.04940	10.04940	11.30	0.00	4,059,235.20	402	11,822.00			
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.22640	10.22640	10.17680	10.17680	11.69	0.00	1,022,640.00	100	510.00			
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.35070	10.35070	10.30010	10.30010	12.25	0.00	0.00	0	4,929.00			
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.43450	10.43450	10.40980	10.40980	12.62	0.00	0.00	0	590.00			
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.57370	10.57370	10.54720	10.54720	12.98	0.00	0.00	0	0.00			
CF CANDO CC01	On 15/10/2018	Can-Do Future	395.53430	395.53430	405.08580	405.08580		0.00	0.00	0	25,000.00			
CHF / R	On 17/09/2018	Foreign Exchange Future	13.56580	13.56580	13.48980	13.48980	13.77	0.00	0.00	0	1,975.00			
CHF / R	On 14/12/2018	Foreign Exchange Future	13.82670	13.82670	13.74930	13.74930	14.59	0.00	0.00	0	650.00			
CHF / R	On 18/03/2019	Foreign Exchange Future	14.12260	14.12260	14.04190	14.04190	15.01	0.00	0.00	0	0.00			
CHF / R	On 14/06/2019	Foreign Exchange Future	14.40570	14.40570	14.32230	14.32230	15.48	0.00	0.00	0	150.00			
CNH / R	On 17/09/2018	Foreign Exchange Future	1.96880	1.96880	1.95740	1.95740	12.03	0.00	0.00	0	0.00			
CNH / R	On 14/12/2018	Foreign Exchange Future	1.98860	1.98860	1.97650	1.97650	12.62	0.00	0.00	0	0.00			
CNH / R	On 18/03/2019	Foreign Exchange Future	2.00970	2.00970	1.99710	1.99710	12.90	0.00	0.00	0	0.00			
CNH / R	On 14/06/2019	Foreign Exchange Future	2.02970	2.02970	2.01660	2.01660	13.74	0.00	0.00	0	0.00			
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	183.49840	183.49840	167.72800	167.72800		0.00	0.00	0	25,000.00			
DKK / R	On 17/09/2018	Foreign Exchange Future	2.10480	2.10480	2.09180	2.09180	13.02	0.00	0.00	0	245.00			
DKK / R	On 14/12/2018	Foreign Exchange Future	2.14520	2.14520	2.13210	2.13210	13.37	0.00	0.00	0	235.00			
DKK / R	On 18/03/2019	Foreign Exchange Future	2.18930	2.18930	2.17560	2.17560	13.82	0.00	0.00	0	0.00			
DKK / R	On 14/06/2019	Foreign Exchange Future	2.23140	2.23140	2.21750	2.21750	14.49	0.00	0.00	0	0.00			
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00			
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00			
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00			
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00			
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00			
ES33	On 01/11/2018	Bond Future	10.81679	76.80499	10.83346	76.70548		0.00	0.00	0	9,466.00			
ES33	On 07/02/2019	Bond Future	10.94149	78.29079	10.95889	78.18891		0.00	0.00	0	0.00			
ES33	On 02/05/2019	Bond Future	11.04799	75.80389	11.06598	75.70024		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			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 01/11/2018	Bond Future	11.03377	79.15639		11.05042	79.04279				0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.15071	80.68744		11.16806	80.57120				0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.25552	77.76985		11.27347	77.65157				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 01/11/2018	GOVI	628.10700	628.10700		627.54900	627.54900				0.00	0.00	0	465.00
GOVI	On 07/02/2019	GOVI	640.25800	640.25800		639.68600	639.68600				0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	650.91400	650.91400		650.33100	650.33100				0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.71530	1.71530		1.70590	1.70590			14.76	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.73780	1.73780		1.72840	1.72840			15.51	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.76150	1.76150		1.75200	1.75200			15.34	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.78350	1.78350		1.77370	1.77370			15.81	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	133.35656	133.35656		133.36486	133.36486				0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	134.54584	134.54584		134.55355	134.55355				0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	136.80902	136.80902		136.81661	136.81661				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future	100.29100	100.29100		100.48763	100.48763				0.00	0.00	0	1,600.00
I2029	On 07/02/2019	Bond Future	102.24908	102.24908		102.44892	102.44892				0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.89647	102.89647		103.09958	103.09958				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 01/11/2018	Bond Future	103.30561	103.30561		103.56934	103.56934				0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	105.32258	105.32258		105.59083	105.59083				0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.94958	105.94958		106.22222	106.22222				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2038	On 01/11/2018	Bond Future	124.36505	124.36505		125.13854	125.13854				0.00	0.00	0	9,641.00
I2038	On 07/02/2019	Bond Future	125.20205	125.20205		125.98973	125.98973				0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	127.30800	127.30800		128.10881	128.10881				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 01/11/2018	Bond Future	118.48156	118.48156		119.06532	119.06532				0.00	0.00	0	11,966.00
I2046	On 07/02/2019	Bond Future	120.79478	120.79478		121.38921	121.38921				0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	121.14143	121.14143		121.74553	121.74553				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2050	On 01/11/2018	Bond Future	124.75351	124.75351		125.29315	125.29315				0.00	0.00	0	9,854.00
I2050	On 07/02/2019	Bond Future	125.41776	125.41776		125.96711	125.96711				0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	127.52719	127.52719		128.08583	128.08583				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

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
IGOV	On 01/11/2018	Index Future			255.87000		255.87000		256.37100	256.37100			0.00	0.00	0	743.00
IGOV	On 07/02/2019	Index Future			260.86500		260.86500		261.37500	261.37500			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future			265.25300		265.25300		265.77200	265.77200			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			0.13300		0.13300		0.13230	0.13230			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.13220		0.13220		0.13140	0.13140			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.13170		0.13170		0.13080	0.13080			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13080		0.13080		0.13020	0.13020			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.64000		1.64000		1.63500	1.63500		12.34	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.66440		1.66440		1.65930	1.65930		12.35	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.69080		1.69080		1.68550	1.68550		13.10	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.71580		1.71580		1.71010	1.71010		13.74	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.06810		9.06810		9.00950	9.00950		12.46	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.17310		9.17310		9.11420	9.11420		12.73	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.29090		9.29090		9.23070	9.23070		13.21	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.40480		9.40480		9.34420	9.34420		13.84	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.29500		1.29500		1.29720	1.29720			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.30330		1.30330		1.30730	1.30730			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31290		1.31290		1.31730	1.31730			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32140		1.32140		1.32630	1.32630			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.28990		1.28990		1.29690	1.29690			0.00	0.00	0	14.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16340		1.16340		1.16240	1.16240			0.00	0.00	0	210.00
R / ¥	On 23/08/2018	Any day expiry			8.26730		8.26730	0.12066	8.33240	8.33240		16.08	0.00	0.00	0	0.00
R / ¥	On 23/08/2018	Any day expiry	8.07	Put	429.04760		0.04290	0.12066	348.19930	0.03482	429.048	17.53	0.24	0.00	0	13,000.00
R / ¥	On 23/08/2018	Any day expiry	8.27	Call	1,060.64230		0.10606	0.12066	1,488.85810	0.14889	1,060.642	16.06	0.50	0.00	0	13,000.00
R / ¥	On 23/08/2018	Any day expiry	8.35	Call	710.56500		0.07106	0.12066	1,025.87030	0.10259	710.565	15.98	0.39	0.00	0	20,000.00
R / ¥	On 06/09/2018	Any day expiry			8.24710		8.24710	0.12066	8.30990	8.30990		15.83	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	1,401.92390		0.14019	0.12066	1,798.30540	0.17983	1,401.924	15.79	0.49	0.00	0	25,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.23010		8.23010	0.12066	8.29170	8.29170		15.72	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			8.74015		114.02320		8.74081	114.01917		7.33	0.00	267,840,496.80	2,349	60,104.00

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	168.87000		0.16887		172.23000	0.17223	168.870	6.68	0.10	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	860.31000		0.86031		867.36000	0.86736	860.310	7.13	0.34	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,187.75000		1.18775		1,198.64000	1.19864	1,187.750	7.44	0.40	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	732.11000		0.73211		741.51000	0.74151	732.110	7.67	0.28	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.81311		110.92399		8.81392	110.91919		7.66	0.00	0.00	0	719.00
R186	On 02/05/2019	Bond Future			8.87962		112.76943		8.88047	112.76453		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 01/11/2018	Bond Future			303.38859		303.38859		303.40860	303.40860			0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future			301.96128		301.96128		301.97983	301.97983			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			307.04021		307.04021		307.05855	307.05855			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 01/11/2018	Bond Future			237.62298		237.62298		237.63654	237.63654			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			238.35805		238.35805		238.37074	238.37074			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			242.36731		242.36731		242.37995	242.37995			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 01/11/2018	Bond Future			8.18578		99.85856		8.19168	99.83766		4.09	0.00	302,771,153.92	3,032	38,294.00
R2023	On 07/02/2019	Bond Future			8.26362		101.79037		8.27016	101.76850		4.06	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.32813		99.55669		8.33516	99.53436		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 01/11/2018	Bond Future			9.16307		94.05451		9.16372	94.05025		9.94	0.00	0.00	0	48,095.00
R2030	On 07/02/2019	Bond Future			9.23354		91.86457		9.23430	91.85970		10.48	0.00	0.00	0	167.00
R2030	On 02/05/2019	Bond Future			9.29934		93.39282		9.30014	93.38777		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 01/11/2018	Bond Future			9.35149		92.50635		9.35219	92.50137		11.12	0.00	0.00	0	35,788.00
R2032	On 07/02/2019	Bond Future			9.42494		94.29582		9.42575	94.29016		11.28	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.48918		91.70940		9.49002	91.70362		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 01/11/2018	Bond Future			9.46103		96.79547		9.47716	96.66758		11.87	0.00	0.00	0	68,920.00
R2035	On 07/02/2019	Bond Future			9.53500		98.66804		9.55178	98.53712		12.07	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			9.59554		95.81213		9.61283	95.67897		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 01/11/2018	Bond Future			9.52650		93.43825		9.54256	93.30998		12.46	0.00	0.00	0	49,354.00
R2037	On 07/02/2019	Bond Future			9.59454		90.98585		9.61122	90.85451		13.27	0.00	0.00	0	650.00

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
R2037	On 02/05/2019	Bond Future		9.65679	92.49942		9.67397	92.36580		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 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future		9.61671	96.83028		9.63278	96.69245		12.96	0.00	0.00	0	19,698.00
R2040	On 01/11/2018	Bond Future	8.50	Call	58.76000	0.05876	56.75000	0.05675	58.760	11.09	0.03	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	728.48000	0.72848	707.83000	0.70783	728.480	12.30	0.23	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	972.75000	0.97275	946.33000	0.94633	972.750	12.51	0.28	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,332.89000	3.33289	3,263.40000	3.26340	3,332.890	13.41	0.61	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.68497	94.19287		9.70164	94.05185		13.84	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future		9.74719	95.75981		9.76435	95.61637		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 01/11/2018	Bond Future		9.64983	93.84434		9.66586	93.70448		13.66	0.00	0.00	0	38,582.00
R2044	On 07/02/2019	Bond Future		9.71571	91.27444		9.73233	91.13130		14.61	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future		9.77560	92.79287		9.79270	92.64723		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 01/11/2018	Bond Future		9.63586	92.98471		9.65704	92.79461		14.18	0.00	34,404,342.70	370	97,212.00
R2048	On 07/02/2019	Bond Future		9.70314	94.78358		9.72508	94.58922		14.48	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		9.75796	91.92644		9.78051	91.72874		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 01/11/2018	Bond Future		7.52405	101.92360		7.52431	101.92331		0.72	0.00	0.00	0	19,140.00
R207	On 07/02/2019	Bond Future		7.59472	100.25030		7.59570	100.24944		0.71	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		7.71746	101.91827		7.71894	101.91729		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 01/11/2018	Bond Future		7.82956	98.35609		7.83564	98.34321		1.96	0.00	0.00	0	28,717.00
R208	On 07/02/2019	Bond Future		7.90968	100.25874		7.91689	100.24505		2.01	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		7.98954	98.52725		7.99777	98.51320		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 01/11/2018	Bond Future		9.43891	73.62839		9.45493	73.52062		13.49	0.00	22,088,517.00	300	126,870.00

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	On 01/11/2018	Bond Future	8.89	Call	548.02000		0.54802		532.84000	0.53284	548.020	12.89	0.22	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	730.77000		0.73077		711.32000	0.71132	730.770	13.10	0.27	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	1,852.57000		1.85257		1,915.12000	1.91512	1,852.570	13.82	0.47	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,726.29000		2.72629		2,671.34000	2.67134	2,726.290	14.15	0.62	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,015.88000		1.01588		1,059.11000	1.05911	1,015.880	14.54	0.30	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	764.43000		0.76443		800.07000	0.80007	764.430	14.91	0.24	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	737.50000		0.73750		772.25000	0.77225	737.500	14.96	0.23	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.50280		75.05269		9.51940	74.94237		13.73	0.00	0.00	0	340.00
R209	On 02/05/2019	Bond Future			9.55820		73.15357		9.57528	73.04127		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 01/11/2018	Bond Future			185.62725		185.62725		186.26765	186.26765			0.00	0.00	0	2,149.00
R210	On 07/02/2019	Bond Future			189.25135		189.25135		189.90331	189.90331			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.87984		189.87984		190.54251	190.54251			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 01/11/2018	Bond Future			156.28276		156.28276		156.29350	156.29350			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			157.17902		157.17902		157.18899	157.18899			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			159.82277		159.82277		159.83275	159.83275			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 01/11/2018	Bond Future			9.26015		84.87526		9.26081	84.87101		10.95	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.33328		86.51720		9.33404	86.51240		11.09	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.39324		84.40946		9.39404	84.40448		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 01/11/2018	Bond Future			9.60017		72.87691		9.61619	72.76439		14.41	0.00	281,742,134.06	3,866	28,498.00
R214	On 07/02/2019	Bond Future			9.66658		74.28675		9.68316	74.17169		14.67	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			9.72070		72.22881		9.73773	72.11176		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			9.87010		9.87010		9.81480	9.81480		12.47	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			10.00340		10.00340		9.94710	9.94710		12.75	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future			10.14870		10.14870		10.09150	10.09150		12.99	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
SGD / R	On 14/06/2019	Foreign Exchange Future	10.28800		10.28800		10.22830	10.22830		13.40	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.49880		2.49880		2.49960	2.49960		24.34	0.00	13,168,676.00	5,270	5,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.42010		2.42010		2.42070	2.42070		22.88	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.33360		2.33360		2.33720	2.33720		21.53	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.25530		2.25530		2.25600	2.25600		20.62	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.31490		1.31490		1.30570	1.30570			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.27480		1.27480		1.27080	1.27080			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.23530		1.23530		1.23200	1.23200			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.19320		1.19320		1.18530	1.18530			0.00	0.00	0	0.00
Total for Derivatives :												1,719,668,882.99	75,504	5 531 903.00
Grand Total:												1,719,668,882.99	75,504	5 531 903.00