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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/05/2018

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 21/05/2018	Any day expiry	12.76580	12.76580	12.74170	12.74170			21.01	0.00	119,998,520.00	9,400	0.00	
\$ / R	On 22/05/2018	Any day expiry	12.78170	12.78170	12.74170	12.74170			21.69	0.00	0.00	0	34,600.00	
\$ / R	On 22/05/2018	Any day expiry	12.00	Call	781.70040	0.78170	741.84890	0.74185	781.700	28.20	1.00	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry	12.78320	12.78320	12.74470	12.74470			19.54	0.00	0.00	0	20,000.00	
\$ / R	On 25/05/2018	Any day expiry	12.37	Call	423.82940	0.42383	395.13660	0.39514	423.829	22.32	0.92	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry	12.60	Call	225.35330	0.22535	209.29670	0.20930	225.353	20.83	0.75	0.00	0	80,000.00
\$ / R	On 28/05/2018	Any day expiry	12.78760	12.78760	12.74900	12.74900			17.44	0.00	0.00	0	0.00	
\$ / R	On 28/05/2018	Any day expiry	12.60	Call	241.91100	0.24191	224.78220	0.22478	241.911	18.05	0.73	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.78910	12.78910	12.75050	12.75050			17.45	0.00	0.00	0	30,000.00	
\$ / R	On 29/05/2018	Any day expiry	12.45	Call	367.50550	0.36751	343.23800	0.34324	367.506	18.19	0.84	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.46	Call	359.06860	0.35907	335.23220	0.33523	359.069	18.16	0.84	0.00	0	30,000.00
\$ / R	On 30/05/2018	Any day expiry	12.79060	12.79060	12.75200	12.75200			17.45	0.00	0.00	0	0.00	
\$ / R	On 31/05/2018	Any day expiry	12.79210	12.79210	12.75380	12.75380			17.44	0.00	0.00	0	270.00	
\$ / R	On 31/05/2018	Any day expiry	12.24	Put	10.11510	0.01012	17.42640	0.01743	10.115	17.52	0.06	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.55	Call	298.02150	0.29802	278.87030	0.27887	298.022	17.47	0.75	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.60	Put	69.96720	0.06997	91.26410	0.09126	69.967	17.46	0.30	0.00	0	270.00

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 31/05/2018	Any day expiry	12.69	Call	203.48130	0.20348	190.20740	0.19021	203.481	17.45	0.61	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.75	Call	169.09940	0.16910	158.12240	0.15812	169.099	17.44	0.55	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,011.80940	1.01181	1,050.97310	1.05097	1,011.809	22.59	0.98	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.02220	0.00002	0.05350	0.00005	0.022	30.96	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.10190	0.00010	0.10810	0.00011	0.102	39.25	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.80650	12.80650	12.76820	12.76820		16.98	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	195.85760	0.19586	183.76520	0.18377	195.858	16.98	0.51	0.00	0	1,746.00
\$ / R	On 15/06/2018	Any day expiry			12.35090	12.35090	12.35090	12.35090			0.00	0.00	0	20.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.82460	12.82460	12.78620	12.78620		16.54	0.00	392,727,725.80	30,623	1,142,604.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.55030	0.00055	0.78420	0.00078	0.550	19.99	0.00	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	1.11240	0.00111	1.56260	0.00156	1.112	19.22	0.01	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,476.47580	1.47648	1,438.80240	1.43880	1,476.476	18.64	0.99	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,377.24950	1.37725	1,339.84260	1.33984	1,377.250	18.25	0.99	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	3.14520	0.00315	4.30300	0.00430	3.145	18.06	0.01	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	4.27690	0.00428	5.72560	0.00573	4.277	17.58	0.02	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	6.79240	0.00679	8.81530	0.00882	6.792	16.87	0.03	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	7.22520	0.00723	9.33950	0.00934	7.225	16.77	0.03	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	7.92720	0.00793	10.18610	0.01019	7.927	16.63	0.03	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	10.79800	0.01080	13.61230	0.01361	10.798	16.15	0.05	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	839.30620	0.83931	804.40590	0.80441	839.306	15.67	0.94	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	14.70620	0.01471	18.20590	0.01821	14.706	15.67	0.06	0.00	0	38,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	17.69530	0.01770	21.67880	0.02168	17.695	15.39	0.07	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	21.28230	0.02128	25.81390	0.02581	21.282	15.10	0.09	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	22.63020	0.02263	27.35990	0.02736	22.630	15.01	0.09	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	697.94570	0.69795	664.37910	0.66438	697.946	14.96	0.91	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	23.34570	0.02335	28.17910	0.02818	23.346	14.96	0.09	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	654.20020	0.65420	621.57910	0.62158	654.200	15.08	0.89	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	628.51610	0.62852	596.50690	0.59651	628.516	15.16	0.88	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	611.64270	0.61164	580.06140	0.58006	611.643	15.20	0.87	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	37.04270	0.03704	43.86140	0.04386	37.043	15.20	0.13	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	570.38740	0.57039	539.93470	0.53993	570.387	15.33	0.84	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	45.78740	0.04579	53.73470	0.05373	45.787	15.33	0.16	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	67.59990	0.06760	78.03640	0.07804	67.600	15.57	0.21	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	455.45000	0.45545	428.82390	0.42882	455.450	15.69	0.76	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	420.35960	0.42036	395.11750	0.39512	420.360	15.81	0.73	30,721,439.96	3,300	3,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	95.75960	0.09576	108.91750	0.10892	95.760	15.81	0.27	1,754,292.33	500	115,230.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	386.98610	0.38699	363.15850	0.36316	386.986	15.93	0.70	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	271.18750	0.27119	253.06810	0.25307	271.188	16.42	0.56	57,271,872.00	8,000	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	196.58750	0.19659	216.86810	0.21687	196.588	16.42	0.44	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	317.50770	0.31751	343.30670	0.34331	317.508	17.12	0.58	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	168.46140	0.16846	156.79110	0.15679	168.461	17.26	0.40	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	343.86140	0.34386	370.59110	0.37059	343.861	17.26	0.60	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	378.08370	0.37808	405.91120	0.40591	378.084	17.44	0.63	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	465.53420	0.46553	495.69820	0.49570	465.534	17.88	0.70	0.00	0	965.00

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 18/06/2018	Foreign Exchange Future	13.20	Put	488.46590	0.48847	519.14940	0.51915	488.466	17.99	0.71	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	567.62880	0.56763	599.86460	0.59986	567.629	18.35	0.76	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	83.23700	0.08324	77.74980	0.07775	83.237	18.53	0.22	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	701.66900	0.70167	735.85800	0.73586	701.669	18.92	0.82	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	718.82710	0.71883	753.21460	0.75321	718.827	18.97	0.82	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	736.09920	0.73610	770.67900	0.77068	736.099	19.03	0.83	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	859.89380	0.85989	895.60850	0.89561	859.894	19.42	0.87	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	960.16210	0.96016	996.55150	0.99655	960.162	19.72	0.89	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,006.45380	1.00645	1,043.09830	1.04310	1,006.454	19.86	0.90	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,015.76020	1.01576	1,052.45210	1.05245	1,015.760	19.89	0.91	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,034.41820	1.03442	1,071.20110	1.07120	1,034.418	19.94	0.91	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,043.76860	1.04377	1,080.59630	1.08060	1,043.769	19.97	0.91	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,100.16350	1.10016	1,137.23360	1.13723	1,100.164	20.14	0.92	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	19.73460	0.01973	18.73720	0.01874	19.735	20.41	0.06	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,195.13460	1.19513	1,232.53720	1.23254	1,195.135	20.41	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,291.12470	1.29112	1,328.78390	1.32878	1,291.125	20.69	0.95	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,436.44610	1.43645	1,474.39720	1.47440	1,436.446	21.05	0.96	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	5.71190	0.00571	5.56070	0.00556	5.712	21.74	0.02	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	3.74800	0.00375	3.68770	0.00369	3.748	22.18	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	2.97070	0.00297	2.94120	0.00294	2.971	22.42	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	1.49360	0.00149	1.50870	0.00151	1.494	23.15	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	1.39560	0.00140	1.41270	0.00141	1.396	23.22	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	1.16590	0.00117	1.18680	0.00119	1.166	23.42	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.97530	0.00098	0.99860	0.00100	0.975	23.61	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.85050	0.00085	0.89390	0.00089	0.850	24.28	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.83290	0.00083	0.89210	0.00089	0.833	24.76	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.82590	0.00083	0.89180	0.00089	0.826	24.97	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.77970	0.00078	0.89810	0.00090	0.780	26.74	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.74620	0.00075	0.93090	0.00093	0.746	29.27	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.73950	0.00074	0.96160	0.00096	0.740	30.78	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.73920	0.00074	0.96640	0.00097	0.739	30.98	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.73900	0.00074	0.97970	0.00098	0.739	31.53	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.73920	0.00074	0.98500	0.00099	0.739	31.73	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.74150	0.00074	1.00930	0.00101	0.742	32.62	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.40010	0.00040	0.56490	0.00056	0.400	32.62	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.33200	0.00033	0.47410	0.00047	0.332	32.62	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.20210	0.00020	0.29730	0.00030	0.202	32.62	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.13420	0.00013	0.20240	0.00020	0.134	32.62	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.82820	12.82820	12.78980	12.78980		16.78	0.00	0.00	0	5,947.00
\$ / R	On 29/06/2018	Any day expiry			12.84410	12.84410	12.80510	12.80510		16.54	0.00	0.00	0	2,085.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	113.67120	0.11367	126.32090	0.12632	113.671	15.69	0.27	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	392.89900	0.39290	369.92330	0.36992	392.899	16.02	0.64	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,010.78580	1.01079	1,046.43190	1.04643	1,010.786	19.46	0.86	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.73750	0.00174	1.96080	0.00196	1.738	23.30	0.01	0.00	0	500.00

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\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.62100	0.00162	1.80280	0.00180	1.621	26.25	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.84920	12.84920	12.81020	12.81020		16.33	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	13.57520	0.01358	17.40350	0.01740	13.575	15.33	0.05	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	128.08030	0.12808	141.55820	0.14156	128.080	15.58	0.29	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	185.68760	0.18569	174.30550	0.17431	185.688	17.19	0.37	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry			12.85600	12.85600	12.81690	12.81690		16.31	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	38.33850	0.03834	43.98920	0.04399	38.338	14.99	0.11	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	95.17230	0.09517	89.65340	0.08965	95.172	18.56	0.21	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	77.14100	0.07714	72.77160	0.07277	77.141	18.91	0.17	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.87980	12.87980	12.84050	12.84050		16.19	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.88660	12.88660	12.84730	12.84730		16.08	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,606.57460	1.60657	1,643.25880	1.64326	1,606.575	19.80	0.91	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	5.30400	0.00530	5.62770	0.00563	5.304	22.34	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.88830	12.88830	12.84900	12.84900		16.09	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.89170	12.89170	12.85240	12.85240		16.09	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.89850	12.89850	12.85910	12.85910		16.00	0.00	0.00	0	2,015.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,022.83830	1.02284	1,055.15950	1.05516	1,022.838	18.31	0.79	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	8.45440	0.00845	8.41920	0.00842	8.454	21.85	0.02	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	4.27760	0.00428	4.81380	0.00481	4.278	22.51	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.91030	12.91030	12.87100	12.87100		15.92	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	127.46330	0.12746	138.44820	0.13845	127.463	14.85	0.24	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,076.63240	1.07663	1,108.21150	1.10821	1,076.632	18.31	0.79	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	6.45600	0.00646	6.85200	0.00685	6.456	21.85	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.92040	12.92040	12.88110	12.88110		15.84	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.95060	12.95060	12.91130	12.91130		15.88	0.00	0.00	0	3,479.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,037.06000	1.03706	1,064.79100	1.06479	1,037.060	17.82	0.73	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	15.79180	0.01579	14.92780	0.01493	15.792	20.91	0.03	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	6.74880	0.00675	7.04020	0.00704	6.749	20.71	0.01	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			12.47770	12.47770	12.47770	12.47770			0.00	0.00	0	177.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.97880	12.97880	12.93930	12.93930		15.86	0.00	65,192,512.40	5,023	89,793.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	31.36480	0.03136	32.89090	0.03289	31.365	14.56	0.06	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	32.42640	0.03243	33.94140	0.03394	32.426	14.51	0.07	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	38.27700	0.03828	39.71180	0.03971	38.277	14.26	0.08	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	51.27510	0.05128	55.44630	0.05545	51.275	14.06	0.10	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	65.43030	0.06543	70.47700	0.07048	65.430	14.16	0.12	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	73.50590	0.07351	79.02840	0.07903	73.506	14.22	0.13	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	91.81070	0.09181	98.35380	0.09835	91.811	14.32	0.16	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	880.19420	0.88019	850.15180	0.85015	880.194	14.58	0.77	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	165.86180	0.16586	175.95710	0.17596	165.862	14.63	0.25	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	191.44530	0.19145	203.26540	0.20327	191.445	14.74	0.27	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.40	Put	198.45390	0.19845	0.00000	0.00000	198.454	14.78	0.28	914,375.00	250	250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	714.63280	0.71463	688.16590	0.68817	714.633	14.96	0.69	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	235.83280	0.23583	248.86590	0.24887	235.833	14.96	0.31	0.00	0	24,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	268.53960	0.26854	282.36620	0.28237	268.540	15.10	0.34	0.00	0	8,000.00

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	12.61	Put	281.44310		0.28144		295.56580	0.29557	281.443	15.16	0.35	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	299.18920		0.29919		313.70070	0.31370	299.189	15.23	0.37	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	564.88100		0.56488		541.03830	0.54104	564.881	15.45	0.59	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	549.95020		0.54995		526.38700	0.52639	549.950	15.50	0.58	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	396.99780		0.39700		413.39710	0.41340	396.998	15.59	0.44	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	458.71280		0.45871		437.62900	0.43763	458.713	15.86	0.51	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	383.24910		0.38325		364.33310	0.36433	383.249	16.30	0.45	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	366.33630		0.36634		347.93490	0.34793	366.336	16.41	0.43	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	637.53630		0.63754		658.63490	0.65863	637.536	16.41	0.57	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	350.15500		0.35016		332.26010	0.33226	350.155	16.52	0.42	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	292.24960		0.29225		276.25570	0.27626	292.250	16.96	0.36	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	255.29100		0.25529		240.54770	0.24055	255.291	17.29	0.32	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	30.46700		0.03047		23.99590	0.02400	30.467	21.15	0.05	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	28.38790		0.02839		21.78260	0.02178	28.388	21.22	0.05	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	25.66590		0.02567		18.93940	0.01894	25.666	21.31	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	22.07280		0.02207		15.29840	0.01530	22.073	21.45	0.04	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.99700		12.99700		12.95750	12.95750		15.86	0.00	0.00	0	2,695.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,049.49870		1.04950		1,074.78860	1.07479	1,049.499	17.52	0.70	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	31.93060		0.03193		26.25070	0.02625	31.931	21.65	0.05	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	21.18950		0.02119		15.78500	0.01579	21.189	22.49	0.03	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			13.04180		13.04180		13.00210	13.00210		15.85	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.04840		13.04840		13.00870	13.00870		15.82	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.05170		13.05170		13.01200	13.01200		15.84	0.00	0.00	0	3,113.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,062.27130		1.06227		1,085.31410	1.08531	1,062.271	17.26	0.66	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	49.70970		0.04971		44.08740	0.04409	49.710	21.78	0.06	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	36.42610		0.03643		30.83800	0.03084	36.426	22.69	0.05	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			13.06000		13.06000		13.02030	13.02030		15.81	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	106.93810		0.10694		113.71840	0.11372	106.938	14.21	0.16	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,109.75060		1.10975		1,132.95340	1.13295	1,109.751	17.33	0.67	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	44.85790		0.04486		39.42330	0.03942	44.858	22.37	0.06	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.07330		13.07330		13.03350	13.03350		15.79	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.07820		13.07820		13.03840	13.03840		15.88	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	17.53490		0.01753		20.66250	0.02066	17.535	14.93	0.03	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	77.76600		0.07777		81.99680	0.08200	77.766	14.25	0.12	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	523.01120		0.52301		500.99290	0.50099	523.011	16.10	0.48	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.10120		13.10120		13.06140	13.06140		15.84	0.00	0.00	0	2,812.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,072.52140		1.07252		1,094.10660	1.09411	1,072.521	17.07	0.64	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	64.56740		0.06457		58.67060	0.05867	64.567	21.85	0.07	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	44.88070		0.04488		38.55150	0.03855	44.881	22.52	0.05	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.11910		13.11910		13.07920	13.07920		15.79	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	966.36180		0.96636		986.68770	0.98669	966.362	16.74	0.60	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	117.04230		0.11704		108.16180	0.10816	117.042	19.81	0.13	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.12400		13.12400		13.08410	13.08410		15.79	0.00	9,423,032.00	718	26,412.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	86.05690		0.08606		92.36110	0.09236	86.057	14.17	0.12	0.00	0	2,764.00

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	12.38	Put	266.54990	0.26655		277.87330	0.27787	266.550	14.68	0.28	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	311.81920	0.31182		324.02880	0.32403	311.819	14.83	0.31	0.00	0	10,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	935.81920	0.93582		908.12880	0.90813	935.819	14.83	0.69	0.00	0	150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	367.44800	0.36745		380.60010	0.38060	367.448	15.04	0.35	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	677.13190	0.67713		652.91030	0.65291	677.132	15.63	0.56	0.00	0	6,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	593.66110	0.59366		570.84680	0.57085	593.661	15.97	0.50	0.00	0	7,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	574.48710	0.57449		552.04910	0.55205	574.487	16.05	0.49	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	400.97060	0.40097		382.37200	0.38237	400.971	16.99	0.37	0.00	0	2,764.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	364.39210	0.36439		346.77790	0.34678	364.392	17.26	0.34	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	353.03150	0.35303		335.73750	0.33574	353.032	17.35	0.33	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	185.78890	0.18579		173.97750	0.17398	185.789	18.88	0.19	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	105.77610	0.10578		97.14500	0.09714	105.776	20.30	0.12	0.00	0	2,000.00	
\$ / R	On 31/12/2018	Any day expiry			13.15160	13.15160		13.11170	13.11170		15.78	0.00	0.00	0	1,580.00	
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,080.15780	1.08016		1,101.06130	1.10106	1,080.158	16.86	0.62	0.00	0	1,000.00	
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	78.90120	0.07890		72.88180	0.07288	78.901	21.85	0.08	0.00	0	500.00	
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	51.61180	0.05161		46.19680	0.04620	51.612	22.17	0.06	0.00	0	500.00	
\$ / R	On 31/01/2019	Any day expiry			13.20200	13.20200		13.16210	13.16210		15.78	0.00	0.00	0	1,225.00	
\$ / R	On 13/02/2019	Any day expiry			13.22310	13.22310		13.18320	13.18320		15.75	0.00	0.00	0	70.00	
\$ / R	On 28/02/2019	Any day expiry			13.24740	13.24740		13.20750	13.20750		15.79	0.00	0.00	0	1,225.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			13.27660	13.27660		13.23660	13.23660		15.82	0.00	0.00	0	4,948.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	8.83220	0.00883		10.82250	0.01082	8.832	13.11	0.02	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	137.29590	0.13730		146.76180	0.14676	137.296	13.89	0.15	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	219.59080	0.21959		229.39260	0.22939	219.591	14.32	0.21	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	478.51660	0.47852		493.26910	0.49327	478.517	15.00	0.36	0.00	0	250.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	691.94310	0.69194		669.84020	0.66984	691.943	16.03	0.49	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	408.17840	0.40818		391.02250	0.39102	408.178	17.58	0.32	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	283.02420	0.28302		268.71490	0.26871	283.024	18.48	0.24	0.00	0	1,000.00	
\$ / R	On 27/03/2019	Any day expiry			13.29110	13.29110		13.25120	13.25120		15.81	0.00	0.00	0	4,414.00	
\$ / R	On 30/04/2019	Any day expiry			13.34620	13.34620		13.30620	13.30620		15.80	0.00	0.00	0	1,225.00	
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	618.75380	0.61875		634.69940	0.63470	618.754	15.30	0.40	0.00	0	2,500.00	
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	760.35990	0.76036		738.12370	0.73812	760.360	15.99	0.50	0.00	0	2,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future			13.41480	13.41480		13.37500	13.37500		15.88	0.00	0.00	0	3,087.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	12.48380	0.01248		15.43940	0.01544	12.484	11.14	0.02	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	331.97470	0.33197		343.86540	0.34387	331.975	14.58	0.25	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	526.47010	0.52647		507.32450	0.50732	526.470	17.44	0.35	0.00	0	1,000.00	
\$ / R	On 13/12/2019	Foreign Exchange Future			13.67450	13.67450		13.63760	13.63760		16.28	0.00	0.00	0	0.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	148.77770	0.14878		132.35270	0.13235	148.778	21.22	0.10	0.00	0	2,000.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			13.94670	13.94670		13.91490	13.91490		16.56	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			14.04610	14.04610		14.01320	14.01320		16.71	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			14.14970	14.14970		14.11580	14.11580		16.85	0.00	0.00	0	0.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.82460	12.82460		12.78620	12.78620		16.54	0.00	192,369.00	15	419.00	
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.97880	12.97880		12.93930	12.93930		15.86	0.00	0.00	0	47.00	
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.12400	13.12400		13.08410	13.08410		15.79	0.00	0.00	0	10.00	

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 14/06/2019	Foreign Exchange Future			13.41480		13.41480		13.37500	13.37500		15.88	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.21820		17.21820		17.25150	17.25150		16.31	0.00	7,576,008.00	440	428,191.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	485.24600		0.48525		466.25380	0.46625	485.246	16.95	0.63	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	1.84270		0.00184		2.15530	0.00216	1.843	23.62	0.01	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.50300		17.50300		17.53410	17.53410		15.65	0.00	0.00	0	18,594.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.77590		17.77590		17.80600	17.80600		15.84	0.00	0.00	0	7,517.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.07430		18.07430		18.10420	18.10420		16.05	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.34640		18.34640		18.37470	18.37470		16.17	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11548		0.11548		0.11572	0.11572		20.41	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018	Any day expiry			0.11575		0.11575		0.11636	0.11636		19.69	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11763		0.11763		0.11785	0.11785		16.26	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11977		0.11977		0.11999	0.11999		14.45	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12440		0.12440		0.12461	0.12461		13.32	0.00	0.00	0	0.00
€ / R	On 23/05/2018	Any day expiry			15.02840		15.02840		15.00050	15.00050		18.38	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.10450		15.10450		15.07940	15.07940		15.56	0.00	36,719,039.50	2,431	111,529.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	3.00120		0.00300		4.15760	0.00416	3.001	18.01	0.01	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	5.64220		0.00564		7.49240	0.00749	5.642	16.91	0.02	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	9.42060		0.00942		11.90230	0.01190	9.421	15.79	0.04	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	18.60610		0.01861		22.18090	0.02218	18.606	14.37	0.07	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	825.57790		0.82558		804.28840	0.80429	825.578	14.12	0.92	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	734.38430		0.73438		713.94380	0.71394	734.384	13.98	0.89	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	310.63960		0.31064		298.48840	0.29849	310.640	15.33	0.57	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	347.19220		0.34719		363.42070	0.36342	347.192	15.99	0.58	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	100.07430		0.10007		95.06220	0.09506	100.074	17.10	0.24	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	46.97190		0.04697		43.89450	0.04389	46.972	17.93	0.13	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,351.97370		1.35197		1,375.18660	1.37519	1,351.974	18.49	0.95	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.66530		0.00067		0.95570	0.00096	0.665	26.03	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.05020		0.00005		0.15490	0.00015	0.050	30.57	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry			15.19680		15.19680		15.17020	15.17020		15.15	0.00	0.00	0	34.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.39570		15.39570		15.36840	15.36840		14.89	0.00	0.00	0	61,407.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	22.95820		0.02296		22.80260	0.02280	22.958	13.86	0.04	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	89.74880		0.08975		93.04100	0.09304	89.749	13.26	0.14	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	815.19380		0.81519		824.43100	0.82443	815.194	15.71	0.61	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	171.10430		0.17110		158.51690	0.15852	171.104	17.29	0.21	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	16.41320		0.01641		16.21220	0.01621	16.413	20.73	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.68100		15.68100		15.65280	15.65280		14.89	0.00	0.00	0	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.00020		16.00020		15.96980	15.96980		14.85	0.00	0.00	0	4,686.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.28030		16.28030		16.24850	16.24850		14.98	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.49000		95.49000		95.27000	95.27000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.50000		92.50000		92.27000	92.27000			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
10Y STND	On 15/06/2026	Interest Rate Swap		91.24000	91.24000		91.00000	91.00000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		93.39000	93.39000		93.14000	93.14000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		97.15000	97.15000		96.90000	96.90000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		95.71000	95.71000		95.45000	95.45000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		97.76000	97.76000		97.50000	97.50000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		101.46000	101.46000		101.20000	101.20000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		101.80000	101.80000		101.55000	101.55000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		97.06000	97.06000		96.80000	96.80000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		102.49000	102.49000		102.23000	102.23000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.91000	99.91000		99.91000	99.91000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.04000	100.04000		100.04000	100.04000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.50000	100.50000		100.49000	100.49000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.52000	99.52000		99.51000	99.51000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap		100.22000	100.22000		100.21000	100.21000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.59000	98.59000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.51000	98.51000		98.51000	98.51000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.88000	98.88000		98.87000	98.87000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.26000	99.26000		99.25000	99.25000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.67000	99.67000		99.66000	99.66000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.08000	100.08000		100.06000	100.06000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		101.04000	101.04000		101.01000	101.01000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.81000	98.81000		98.78000	98.78000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap		100.69000	100.69000		100.66000	100.66000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.30000	96.30000		96.25000	96.25000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.54000	95.54000		95.47000	95.47000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.74000	94.74000		94.67000	94.67000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.94000	94.94000		94.86000	94.86000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.15000	97.15000		97.07000	97.07000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.31000	97.31000		97.22000	97.22000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.53000	98.53000		98.44000	98.44000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		100.76000	100.76000		100.65000	100.65000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		102.05000	102.05000		101.92000	101.92000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		97.19000	97.19000		97.05000	97.05000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap		101.52000	101.52000		101.37000	101.37000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future		586.49100	586.49100		587.63500	587.63500			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future		597.00100	597.00100		598.17100	598.17100			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		608.58700	608.58700		609.78100	609.78100			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future		681.91600	681.91600		683.94000	683.94000			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future		694.13500	694.13500		696.20300	696.20300			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
AL7T	On 07/02/2019	Index Future	707.60600		707.60600		709.71500	709.71500			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	620.22100		620.22100		621.85300	621.85300			0.00	0.00	0	878.00
ALBI	On 01/11/2018	Index Future	631.33500		631.33500		633.00200	633.00200			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	643.58700		643.58700		645.28700	645.28700			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.69810		9.69810		9.61220	9.61220		14.15	0.00	320,037.30	33	12,552.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.82100		9.82100		9.73400	9.73400		13.36	0.00	0.00	0	750.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.94120		9.94120		9.85260	9.85260		13.49	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.18860		10.18860		10.09700	10.09700		13.53	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.99330		9.99330		9.93870	9.93870		15.35	0.00	0.00	0	1,950.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.26420		10.26420		10.20720	10.20720		14.49	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.87650		12.87650		12.83130	12.83130		15.12	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.13800		13.13800		13.08910	13.08910		14.26	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.39510		13.39510		13.34390	13.34390		14.43	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.92870		13.92870		13.87580	13.87580		14.78	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.01180		2.01180		2.00690	2.00690		14.95	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.02830		2.02830		2.02370	2.02370		14.59	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.04440		2.04440		2.03980	2.03980		14.48	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.07630		2.07630		2.07170	2.07170		14.67	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.02880		2.02880		2.02690	2.02690		15.78	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.06780		2.06780		2.06590	2.06590		14.55	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.10650		2.10650		2.10510	2.10510		14.83	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.25270		2.25270		2.24940	2.24940		15.66	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	10.79782		78.63395		10.76295	78.84410			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.90944		76.25434		10.87318	76.46915			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	11.03710		77.73345		10.99936	77.95272			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

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
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	10.99543		81.48478		10.96569	81.68987			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	11.10317		78.68469		11.07223	78.89439			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.22215		80.21068		11.18998	80.42476			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 02/08/2018	GOVI	615.93500		615.93500		617.68400	617.68400			0.00	18,478,050.00	3	472.00
GOVI	On 01/11/2018	GOVI	626.97200		626.97200		628.75800	628.75800			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	639.14000		639.14000		640.96100	640.96100			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.63540		1.63540		1.63030	1.63030		16.95	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.65730		1.65730		1.65210	1.65210		15.68	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.67780		1.67780		1.67260	1.67260		16.02	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.76840		1.76840		1.76360	1.76360		16.07	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	134.29845		134.29845		134.11594	134.11594			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	136.72812		136.72812		136.54368	136.54368			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	137.99578		137.99578		137.80869	137.80869			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	102.18714		102.18714		102.27383	102.27383			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	102.98639		102.98639		103.07560	103.07560			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	105.00580		105.00580		105.09760	105.09760			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	106.42878		106.42878		106.55047	106.55047			0.00	0.00	0	6,151.00
I2033	On 01/11/2018	Bond Future	107.23324		107.23324		107.35836	107.35836			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	109.33593		109.33593		109.46430	109.46430			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	127.61916		127.61916		128.20644	128.20644			0.00	0.00	0	9,251.00
I2038	On 01/11/2018	Bond Future	129.92798		129.92798		130.52728	130.52728			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	130.88538		130.88538		131.49762	131.49762			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	121.63382		121.63382		121.61878	121.61878			0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future	122.18510		122.18510		122.17117	122.17117			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	124.58094		124.58094		124.56764	124.56764			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	127.08305		127.08305		127.06691	127.06691			0.00	0.00	0	9,775.00
I2050	On 01/11/2018	Bond Future	129.38222		129.38222		129.36708	129.36708			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	130.14774		130.14774		130.13332	130.13332			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 02/08/2018	Index Future	258.26400		258.26400		258.59900	258.59900			0.00	0.00	0	884.00	
IGOV	On 01/11/2018	Index Future	262.93800		262.93800		263.28100	263.28100			0.00	0.00	0	241.00	
IGOV	On 07/02/2019	Index Future	268.09500		268.09500		268.44600	268.44600			0.00	0.00	0	0.00	
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00	
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00	
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	35,000.00	
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00	
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.91000		93.09000		6.91000	93.09000			0.00	0.00	0	0.00	
KES / R	On 18/06/2018	Foreign Exchange Future	0.12700		0.12700		0.12680	0.12680			0.00	0.00	0	1,145.00	
KES / R	On 17/09/2018	Foreign Exchange Future	0.12650		0.12650		0.12630	0.12630			0.00	0.00	0	562.00	
KES / R	On 14/12/2018	Foreign Exchange Future	0.12610		0.12610		0.12590	0.12590			0.00	0.00	0	0.00	
KES / R	On 14/06/2019	Foreign Exchange Future	0.12290		0.12290		0.12270	0.12270			0.00	0.00	0	0.00	
NOK/R	On 18/06/2018	Foreign Exchange Future	1.58870		1.58870		1.57750	1.57750		16.02	0.00	0.00	0	0.00	
NOK/R	On 17/09/2018	Foreign Exchange Future	1.61360		1.61360		1.60210	1.60210		14.89	0.00	0.00	0	0.00	
NOK/R	On 14/12/2018	Foreign Exchange Future	1.63770		1.63770		1.62590	1.62590		15.10	0.00	0.00	0	0.00	
NOK/R	On 14/06/2019	Foreign Exchange Future	1.68640		1.68640		1.67400	1.67400		14.75	0.00	0.00	0	0.00	
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.87650		8.87650		8.83960	8.83960		14.75	0.00	0.00	0	0.00	
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	8.98560		8.98560		8.94760	8.94760		14.01	0.00	0.00	0	0.00	
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.09250		9.09250		9.05350	9.05350		14.16	0.00	0.00	0	0.00	
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.58910		9.58910		9.55120	9.55120		14.92	0.00	0.00	0	0.00	
PULA / R	On 18/06/2018	Foreign Exchange Future	1.27540		1.27540		1.27370	1.27370			0.00	0.00	0	0.00	
PULA / R	On 17/09/2018	Foreign Exchange Future	1.28410		1.28410		1.28200	1.28200			0.00	0.00	0	0.00	
PULA / R	On 14/12/2018	Foreign Exchange Future	1.29240		1.29240		1.29030	1.29030			0.00	0.00	0	0.00	
PULA / R	On 14/06/2019	Foreign Exchange Future	1.34940		1.34940		1.34780	1.34780			0.00	0.00	0	0.00	
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future	1.34260		1.34260		1.34920	1.34920			0.00	0.00	0	0.00	
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.34860		1.34860		1.35510	1.35510			0.00	0.00	0	0.00	
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future	1.17780		1.17780		1.17940	1.17940			0.00	0.00	0	220.00	
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future	1.18620		1.18620		1.18770	1.18770			0.00	0.00	0	0.00	
R / ¥	On 29/06/2018	Any day expiry	8.63910		8.63910	0.11490	8.59360	8.59360		15.87	0.00	0.00	0	0.00	
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.65940		8.65940	0.11490	8.64180	8.64180		15.58	0.00	0.00	0	0.00	
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,853.92660	0.28539	0.11490	2,970.81430	0.29708	2,853.927	14.56	0.74	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.50110		8.50110	0.11490	8.48510	8.48510		16.46	0.00	0.00	0	283.00	
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,995.51080	0.19955	0.11490	1,933.47800	0.19335	1,995.511	17.90	0.33	0.00	0	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
R186	On 02/08/2018	Bond Future			8.71747		111.76527		8.66113	112.11829		7.22	0.00	674,615,169.72	6,036	102,753.00
R186	On 02/08/2018	Bond Future	7.50	Call	7.75000		0.00775		12.70000	0.01270	7.750	6.30	0.01	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	396.17000		0.39617		495.68000	0.49568	396.170	6.99	0.20	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	2,235.89000		2.23589	2,044.48000	2.04448	2,235.890		7.22	0.64	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.78207		113.76768		8.72293	114.12838		7.29	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	469.07000		0.46907		547.26000	0.54726	469.070	6.82	0.17	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,354.68000		1.35468	1,511.55000	1.51155	1,354.680		7.19	0.37	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,426.23000		1.42623	1,324.40000	1.32440	1,426.230		7.79	0.35	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.85616		110.66938		8.79396	111.03750		7.73	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			303.38757		303.38757	303.35436	303.35436				0.00	11,528,727.66	38	2,388.00
R197	On 01/11/2018	Bond Future			308.87661		308.87661	308.84582	308.84582				0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			307.57660		307.57660	307.54743	307.54743				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			240.95759		240.95759	241.81144	241.81144				0.00	0.00	0	22,452.00
R202	On 01/11/2018	Bond Future			245.31717		245.31717	246.18895	246.18895				0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			246.22039		246.22039	247.11066	247.11066				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			8.07666		102.13394	8.02443	102.32892			4.14	0.00	294,656,416.90	2,885	38,485.00
R2023	On 01/11/2018	Bond Future			8.13529		100.03762	8.07914	100.23723			4.17	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.20750		101.97826	8.14674	102.18218			4.04	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			9.13018		92.21173	9.08453	92.51560			9.72	0.00	922,117.30	10	40,633.00
R2030	On 02/08/2018	Bond Future	8.51	Call	271.76000		0.27176	336.94000	0.33694	271.760		9.23	0.14	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	981.54000		0.98154	1,128.54000	1.12854	981.540		9.73	0.37	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	776.07000		0.77607	723.39000	0.72339	776.070		10.59	0.28	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.19226		93.86369	9.14482	94.17408			9.90	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.26311		91.67507	9.21373	91.99182			10.54	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			9.30254		94.84489	9.25696	95.17416			10.44	0.00	23,711,222.50	250	32,156.00
R2032	On 01/11/2018	Bond Future			9.36800		92.38913	9.32072	92.72537			11.07	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.44137		94.18117	9.39228	94.52431			11.32	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

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 02/08/2018	Bond Future		9.41591	99.35362		9.38576	99.59615		11.36	0.00	11,226,959.06	113	65,798.00
R2035	On 01/11/2018	Bond Future		9.48096	96.63749		9.44970	96.88546		12.09	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.55498	98.51218		9.52256	98.76527		12.33	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		9.50401	91.49332		9.46880	91.77757		12.51	0.00	25,709,622.92	281	55,176.00
R2037	On 01/11/2018	Bond Future		9.56486	93.13232		9.52843	93.42282		12.73	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.63358	90.67890		9.59587	90.97537		13.61	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		6.59785	101.50464		6.57163	101.51432		0.25	0.00	0.00	0	10,121.00
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		9.57884	94.93425		9.54876	95.19534		13.16	0.00	15,189,480.00	160	22,604.00
R2040	On 01/11/2018	Bond Future		9.63950	96.63491		9.60839	96.90177		13.40	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	400.94000	0.40094	444.97000	0.44497	400.940	12.21	0.11	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,541.34000	1.54134	1,650.72000	1.65072	1,541.340	12.92	0.30	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future		9.70792	93.99881		9.67572	94.27126		14.33	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		9.61721	91.96883		9.58713	92.23409		13.90	0.00	509,415,349.37	5,539	35,657.00
R2044	On 01/11/2018	Bond Future		9.67597	93.61646		9.64489	93.88751		14.16	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.74213	91.04707		9.70999	91.32379		15.15	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		9.58688	95.61104		9.55675	95.88529		13.82	0.00	456,064,660.80	4,770	105,221.00
R2048	On 01/11/2018	Bond Future		9.64627	92.89119		9.61513	93.17145		14.74	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.71334	94.69313		9.68115	94.97911		15.05	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		7.45741	100.16805		7.42321	100.21383		1.05	0.00	3,405,713.70	34	20,943.00
R207	On 01/11/2018	Bond Future		7.48916	101.96262		7.44648	102.01038		0.97	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.54295	100.29557		7.48687	100.34465		0.89	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/08/2018	Bond Future		7.69746	100.13492		7.66530	100.20968		2.12	0.00	29,439,666.48	294	29,582.00
R208	On 01/11/2018	Bond Future		7.74784	98.52940		7.71147	98.60665		2.14	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future		7.81395	100.44072		7.77238	100.51988		2.04	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/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			9.42712		75.11801		9.39188	75.35709		12.61	0.00	47,624,818.34	634	76,687.00
R209	On 02/08/2018	Bond Future	8.46	Call	61.05000		0.06105		79.17000	0.07917	61.050	11.27	0.04	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	71.57000		0.07157		92.03000	0.09203	71.570	11.31	0.05	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	4,534.52000		4.53452		4,356.01000	4.35601	4,534.520	11.86	0.84	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	507.80000		0.50780		589.21000	0.58921	507.800	12.07	0.22	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	2,536.65000		2.53665		2,422.18000	2.42218	2,536.650	12.47	0.63	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,712.51000		1.71251		1,633.79000	1.63379	1,712.510	12.85	0.49	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,645.14000		2.64514		2,835.63000	2.83563	2,645.140	13.29	0.65	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	331.45000		0.33145		321.12000	0.32112	331.450	14.33	0.13	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	50.75000		0.05075		50.51000	0.05051	50.750	14.50	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.48543		73.31609		9.44903	73.56029		13.45	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,452.62000		1.45262		1,403.09000	1.40309	1,452.620	14.66	0.30	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.55022		74.73821		9.51261	74.98747		13.83	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			190.70000		190.70000		191.50141	191.50141			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			191.65015		191.65015		192.46795	192.46795			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			195.40799		195.40799		196.24331	196.24331			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			155.25320		155.25320		155.61943	155.61943			0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future			158.06198		158.06198		158.43639	158.43639			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			159.00762		159.00762		159.39053	159.39053			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			9.20432		86.81642		9.15871	87.11475		10.25	0.00	2,257,226.92	26	29,438.00
R213	On 01/11/2018	Bond Future			9.26788		84.82557		9.22057	85.13028		10.89	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.34057		86.47117		9.29144	86.78207		11.14	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			9.56655		74.65394		9.53644	74.86760		13.49	0.00	0.00	0	30,055.00

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
R214	On 01/11/2018	Bond Future	9.62559		72.69850		9.59450	72.91681		14.38	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.69224		74.10881		9.66013	74.33159		14.78	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 18/06/2018	Foreign Exchange Future	9.54600		9.54600		9.52530	9.52530		14.47	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.68110		9.68110		9.65950	9.65950		13.72	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.80980		9.80980		9.78760	9.78760		13.68	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.36170		10.36170		10.34320	10.34320		14.18	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.76920		2.76920		2.82340	2.82340		19.97	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.70650		2.70650		2.76460	2.76460		17.93	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.64410		2.64410		2.70250	2.70250		17.11	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.59410		2.59410		2.65320	2.65320		16.30	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.24490		1.24490		1.24250	1.24250			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.21500		1.21500		1.21270	1.21270			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.18430		1.18430		1.18420	1.18420			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.11580		1.11580		1.13240	1.13240			0.00	0.00	0	0.00
Total for Derivatives :												2,847,056,424.96	81,806	6 389 665.00
Grand Total:												2,847,056,424.96	81,806	6 389 665.00