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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/06/2018

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 18/06/2018		Foreign Exchange Future	13.56230	13.56230	13.49550	13.49550		21.90	0.00	7,840,338,505.40	578,098	0.00
\$ / R	On 20/06/2018		Any day expiry	13.68260	13.68260	13.49890	13.49890		21.13	0.00	0.00	0	5,947.00
\$ / R	On 22/06/2018		Any day expiry	13.68440	13.68440	13.44270	13.44270		20.20	0.00	268,854.00	20	20.00
\$ / R	On 29/06/2018		Any day expiry	13.69650	13.69650	13.51590	13.51590		18.41	0.00	14,346,614.80	1,058	4,240.00
\$ / R	On 29/06/2018	12.22	Put	0.56430	0.00056	1.89460	0.00189	0.564	24.27	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	12.44	Put	1.12330	0.00112	2.91320	0.00291	1.123	22.45	0.01	0.00	0	109.00
\$ / R	On 29/06/2018	12.45	Put	1.15620	0.00116	2.97470	0.00297	1.156	22.36	0.01	0.00	0	635.00
\$ / R	On 29/06/2018	12.47	Put	1.22540	0.00123	3.10310	0.00310	1.225	22.18	0.01	0.00	0	158.00
\$ / R	On 29/06/2018	12.52	Call	1,177.91950	1.17792	999.35740	0.99936	1,177.919	21.72	0.99	0.00	0	109.00
\$ / R	On 29/06/2018	12.55	Call	1,148.05240	1.14805	969.59540	0.96960	1,148.052	21.45	0.99	0.00	0	500.00
\$ / R	On 29/06/2018	12.56	Call	1,138.09980	1.13810	959.67940	0.95968	1,138.100	21.36	0.99	0.00	0	635.00
\$ / R	On 29/06/2018	12.62	Call	1,078.42050	1.07842	900.23940	0.90024	1,078.421	20.81	0.99	0.00	0	158.00
\$ / R	On 29/06/2018	12.85	Call	850.52420	0.85052	673.71560	0.67372	850.524	18.71	0.98	0.00	0	500.00
\$ / R	On 29/06/2018	13.80	Put	236.19020	0.23619	378.20260	0.37820	236.190	18.88	0.58	0.00	0	1,000.00
\$ / R	On 29/06/2018	15.62	Call	0.57140	0.00057	0.85820	0.00086	0.571	27.27	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	16.10	Call	0.14770	0.00015	0.35550	0.00036	0.148	29.25	0.00	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 02/07/2018	Any day expiry			13.70180	13.70180		13.52030	13.52030		17.73	0.00	0.00	0	100.00
\$ / R	11.80	Put	On 02/07/2018	Any day expiry	0.24450	0.00024		0.15820	0.00016	0.244	25.46	0.00	0.00	0	2,000.00		
\$ / R	12.50	Put	On 02/07/2018	Any day expiry	2.27270	0.00227		3.88980	0.00389	2.273	20.85	0.01	0.00	0	2,000.00		
\$ / R	13.12	Call	On 02/07/2018	Any day expiry	597.72830	0.59773	446.86320	0.44686	597.728	16.00	0.92	0.00	0	2,000.00			
\$ / R			On 03/07/2018	Any day expiry	13.70350	13.70350		13.52180	13.52180		17.76	0.00	0.00	0	55.00		
\$ / R	12.60	Put	On 03/07/2018	Any day expiry	3.15940	0.00316		5.93780	0.00594	3.159	19.51	0.02	0.00	0	100,000.00		
\$ / R			On 05/07/2018	Any day expiry	13.70700	13.70700		13.52470	13.52470		17.67	0.00	0.00	0	0.00		
\$ / R			On 06/07/2018	Any day expiry	13.70880	13.70880		13.52620	13.52620		17.69	0.00	0.00	0	150.00		
\$ / R	12.07	Put	On 06/07/2018	Any day expiry	0.90090	0.00090		2.15210	0.00215	0.901	22.00	0.00	0.00	0	2,000.00		
\$ / R	13.25	Put	On 06/07/2018	Any day expiry	43.11300	0.04311		0.00000	0.00000	43.113	15.99	0.16	44,440,279.20	20,000	20,000.00		
\$ / R	13.60	Call	On 06/07/2018	Any day expiry	268.32540	0.26833	195.99200	0.19599	268.325	17.32	0.59	0.00	0	1,000.00			
\$ / R	13.73	Call	On 06/07/2018	Any day expiry	206.22370	0.20622	151.22170	0.15122	206.224	17.83	0.49	0.00	0	1,000.00			
\$ / R			On 20/07/2018	Any day expiry	13.73340	13.73340		13.54690	13.54690		17.40	0.00	0.00	0	1,800.00		
\$ / R			On 24/07/2018	Any day expiry	13.74040	13.74040		13.55380	13.55380		17.22	0.00	0.00	0	500.00		
\$ / R	14.45	Put	On 24/07/2018	Any day expiry	812.51300	0.81251	976.81950	0.97682	812.513	19.75	0.78	0.00	0	1,500.00			
\$ / R	15.94	Call	On 24/07/2018	Any day expiry	7.10860	0.00711	5.36530	0.00537	7.109	22.68	0.02	0.00	0	1,500.00			
\$ / R			On 25/07/2018	Any day expiry	13.74220	13.74220		13.55550	13.55550		17.25	0.00	0.00	0	70.00		
\$ / R			On 27/07/2018	Any day expiry	13.74570	13.74570		13.55900	13.55900		17.28	0.00	0.00	0	845.00		
\$ / R			On 31/07/2018	Any day expiry	13.75280	13.75280		13.56590	13.56590		17.14	0.00	0.00	0	2,427.00		
\$ / R	13.00	Put	On 31/07/2018	Any day expiry	53.54470	0.05354	94.74000	0.09474	53.545	15.55	0.14	0.00	0	500.00			
\$ / R	13.50	Call	On 31/07/2018	Any day expiry	451.90950	0.45191	356.31510	0.35632	451.909	16.57	0.64	0.00	0	500.00			
\$ / R	13.80	Put	On 31/07/2018	Any day expiry	350.58710	0.35059	473.78780	0.47379	350.587	17.31	0.51	0.00	0	1,000.00			
\$ / R	15.82	Call	On 31/07/2018	Any day expiry	13.86810	0.01387	10.22110	0.01022	13.868	22.01	0.03	0.00	0	500.00			
\$ / R	16.32	Call	On 31/07/2018	Any day expiry	5.19720	0.00520	4.29780	0.00430	5.197	22.39	0.01	0.00	0	500.00			
\$ / R			On 02/08/2018	Any day expiry	13.75630	13.75630		13.56940	13.56940		17.17	0.00	0.00	0	55.00		
\$ / R			On 07/08/2018	Any day expiry	13.76510	13.76510		13.57800	13.57800		17.07	0.00	0.00	0	0.00		
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	6.83150	0.00683	11.80260	0.01180	6.831	15.24	0.02	0.00	0	1,880.00			
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	404.60910	0.40461	529.40430	0.52940	404.609	17.42	0.53	0.00	0	1,880.00			
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	12.82280	0.01282	9.71670	0.00972	12.823	22.64	0.03	0.00	0	1,880.00			
\$ / R			On 13/08/2018	Any day expiry	13.77570	13.77570		13.58830	13.58830		17.10	0.00	0.00	0	70.00		
\$ / R			On 15/08/2018	Any day expiry	13.77920	13.77920		13.59180	13.59180		17.14	0.00	407,445.00	30	3,970.00		
\$ / R			On 20/08/2018	Any day expiry	13.78800	13.78800		13.56730	13.56730		17.03	0.00	8,140,380.00	600	600.00		
\$ / R			On 31/08/2018	Any day expiry	13.80770	13.80770		13.61940	13.61940		16.92	0.00	0.00	0	2,602.00		
\$ / R	13.00	Put	On 31/08/2018	Any day expiry	98.53180	0.09853	147.55620	0.14756	98.532	15.39	0.18	0.00	0	500.00			
\$ / R	13.65	Call	On 31/08/2018	Any day expiry	493.48900	0.49349	406.69460	0.40669	493.489	16.62	0.58	0.00	0	500.00			
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	415.65750	0.41566	530.44250	0.53044	415.658	16.92	0.48	0.00	0	1,000.00			
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	42.54500	0.04255	35.26860	0.03527	42.545	22.14	0.07	0.00	0	500.00			
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	25.24570	0.02525	19.37730	0.01938	25.246	23.11	0.04	0.00	0	500.00			
\$ / R			On 03/09/2018	Any day expiry	13.81310	13.81310		13.62460	13.62460		16.80	0.00	0.00	0	177.00		
\$ / R			On 13/09/2018	Any day expiry	13.83090	13.83090		13.64180	13.64180		16.87	0.00	0.00	0	0.00		
\$ / R	13.30	Put	On 13/09/2018	Any day expiry	203.81570	0.20382	278.32170	0.27832	203.816	15.77	0.29	0.00	0	747.00			
\$ / R			On 17/09/2018	Foreign Exchange Future	13.83810	13.83810		13.64870	13.64870		16.79	0.00	2,519,378,324.10	182,061	566,076.00		
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	7.21960	0.00722	9.82690	0.00983	7.220	17.81	0.02	0.00	0	5,200.00			
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	7.44140	0.00744	10.12640	0.01013	7.441	17.74	0.02	0.00	0	45,000.00			

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	11.60	Put	8.65860	0.00866	11.76780	0.01177	8.659	17.42	0.02	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	10.87540	0.01088	14.75690	0.01476	10.875	16.93	0.02	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	12.66720	0.01267	17.17180	0.01717	12.667	16.61	0.03	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	13.67330	0.01367	18.52730	0.01853	13.673	16.45	0.03	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	15.93760	0.01594	21.57790	0.02158	15.938	16.12	0.04	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	23.43090	0.02343	31.67050	0.03167	23.431	15.31	0.05	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,611.53090	1.61153	1,430.37050	1.43037	1,611.531	15.31	0.95	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	25.31850	0.02532	34.21200	0.03421	25.318	15.15	0.06	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	28.66830	0.02867	42.58550	0.04259	28.668	14.89	0.06	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,374.81420	1.37481	1,206.67230	1.20667	1,374.814	14.72	0.92	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	36.71420	0.03671	57.97230	0.05797	36.714	14.72	0.08	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	45.39630	0.04540	70.31910	0.07032	45.396	14.81	0.09	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	49.02900	0.04903	75.41490	0.07541	49.029	14.84	0.10	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	54.20950	0.05421	82.62100	0.08262	54.209	14.88	0.11	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,140.33490	1.14033	985.90770	0.98591	1,140.335	15.01	0.87	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,115.45940	1.11546	962.78280	0.96278	1,115.459	15.04	0.86	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	86.48450	0.08648	126.21380	0.12621	86.485	15.10	0.15	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	956.60030	0.95660	817.43820	0.81744	956.600	15.26	0.80	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	812.00390	0.81200	689.85790	0.68986	812.004	15.52	0.74	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	180.54080	0.18054	249.26580	0.24927	180.541	15.56	0.27	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	778.89110	0.77889	660.42800	0.66043	778.891	15.62	0.72	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	190.79110	0.19079	261.72800	0.26173	190.791	15.62	0.28	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	746.75710	0.74676	631.98030	0.63198	746.757	15.71	0.71	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	628.04060	0.62804	527.84820	0.52785	628.041	16.11	0.64	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	574.51870	0.57452	481.40020	0.48140	574.519	16.30	0.60	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	549.18470	0.54918	459.52390	0.45952	549.185	16.40	0.58	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	67.32610	0.06733	56.41110	0.05641	67.326	21.49	0.10	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	63.29870	0.06330	53.08310	0.05308	63.299	21.63	0.09	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	57.99910	0.05800	48.70390	0.04870	57.999	21.82	0.09	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	50.95400	0.05095	42.87860	0.04288	50.954	22.10	0.08	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			13.85780	13.85780	13.66790	13.66790		16.77	0.00	0.00	0	3,280.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	132.27850	0.13228	183.84980	0.18385	132.279	15.28	0.20	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	524.61760	0.52462	443.59040	0.44359	524.618	16.64	0.54	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	457.83010	0.45783	568.19860	0.56820	457.830	16.68	0.46	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	65.85260	0.06585	55.97470	0.05597	65.853	21.79	0.09	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	42.15260	0.04215	33.94570	0.03395	42.153	22.71	0.06	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.86490	13.86490	13.67480	13.67480		16.72	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.90600	13.90600	13.71480	13.71480		16.74	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.91320	13.91320	13.72180	13.72180		16.70	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.91670	13.91670	13.72530	13.72530		16.71	0.00	0.00	0	3,363.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	167.77430	0.16777	220.87900	0.22088	167.774	15.25	0.22	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	499.20420	0.49920	605.36510	0.60537	499.204	16.53	0.45	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	559.70500	0.55971	482.52580	0.48253	559.705	16.77	0.52	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	91.61860	0.09162	79.42690	0.07943	91.619	21.46	0.11	0.00	0	500.00

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\$ / R	On 31/10/2018	Any day expiry	17.02	Call	65.84960	0.06585	57.47150	0.05747	65.850	22.50	0.08	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.91850	13.91850	13.72700	13.72700		16.71	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.92570	13.92570	13.73400	13.73400		16.77	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	28.64030	0.02864	38.15710	0.03816	28.640	15.78	0.05	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	537.43150	0.53743	646.96370	0.64696	537.432	16.60	0.46	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	78.14770	0.07815	69.44720	0.06945	78.148	21.91	0.09	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.94000	13.94000	13.74790	13.74790		16.74	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.94530	13.94530	13.75310	13.75310		16.75	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	3.65430	0.00365	7.90900	0.00791	3.654	16.45	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	21.80220	0.02180	29.45800	0.02946	21.802	15.94	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	977.77180	0.97777	855.66300	0.85566	977.772	15.48	0.72	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.97040	13.97040	13.77750	13.77750		16.69	0.00	0.00	0	3,117.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	196.60680	0.19661	251.04130	0.25104	196.607	15.25	0.23	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	530.51180	0.53051	633.89410	0.63389	530.512	16.44	0.43	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	583.46850	0.58347	508.91960	0.50892	583.468	16.94	0.50	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	111.53010	0.11153	99.35020	0.09935	111.530	21.31	0.12	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	83.97980	0.08398	75.41340	0.07541	83.980	22.57	0.09	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.99000	13.99000	13.79660	13.79660		16.73	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	462.19470	0.46219	557.13750	0.55714	462.195	16.13	0.39	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	227.23200	0.22723	198.58000	0.19858	227.232	19.70	0.22	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.99540	13.99540	13.80180	13.80180		16.73	0.00	63,273,203.40	4,521	77,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	24.48690	0.02449	33.21100	0.03321	24.487	15.38	0.04	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	29.80380	0.02980	39.87140	0.03987	29.804	15.33	0.05	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	38.60610	0.03861	50.75600	0.05076	38.606	15.25	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	45.61160	0.04561	59.32060	0.05932	45.612	15.19	0.07	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	47.13350	0.04713	61.17060	0.06117	47.134	15.18	0.07	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	53.64850	0.05365	69.06180	0.06906	53.649	15.14	0.08	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	82.57350	0.08257	103.58460	0.10358	82.574	14.99	0.11	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	98.33460	0.09833	126.29610	0.12630	98.335	14.92	0.13	0.00	0	10,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,593.73460	1.59373	1,428.09610	1.42810	1,593.735	14.92	0.87	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	119.07330	0.11907	155.71620	0.15572	119.073	14.90	0.15	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	144.56380	0.14456	186.72720	0.18673	144.564	15.02	0.17	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	209.22290	0.20922	263.81970	0.26382	209.223	15.26	0.23	0.00	0	180,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,204.62290	1.20462	1,065.61970	1.06562	1,204.623	15.26	0.77	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	239.68490	0.23968	299.52250	0.29952	239.685	15.36	0.25	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,068.25950	1.06826	942.20330	0.94220	1,068.259	15.46	0.72	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	279.82380	0.27982	348.93840	0.34894	279.824	15.48	0.28	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,035.88060	1.03588	913.76140	0.91376	1,035.881	15.51	0.71	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	371.65950	0.37166	455.49900	0.45550	371.659	15.81	0.34	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	889.47640	0.88948	782.46900	0.78247	889.476	15.89	0.65	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	748.06690	0.74807	0.00000	0.00000	748.067	16.36	0.58	794,123.57	100	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	532.66690	0.53267	0.00000	0.00000	532.667	16.36	0.42	583,581.01	100	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	738.78790	0.73879	647.73620	0.64774	738.788	16.40	0.57	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	672.55830	0.67256	589.58400	0.58958	672.558	16.65	0.53	0.00	0	39,589.00

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	14.00	Call	651.75480	0.65175	571.38970	0.57139	651.755	16.73	0.52	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	601.06750	0.60107	526.72720	0.52673	601.068	16.97	0.49	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	495.68400	0.49568	434.34980	0.43435	495.684	17.52	0.42	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	449.00580	0.44901	393.79270	0.39379	449.006	17.81	0.39	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	446.24820	0.44625	391.40890	0.39141	446.248	17.83	0.39	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	443.50880	0.44351	389.03760	0.38904	443.509	17.84	0.39	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	409.58710	0.40959	359.64670	0.35965	409.587	18.08	0.36	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	387.86900	0.38787	340.76820	0.34077	387.869	18.24	0.35	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	352.35870	0.35236	309.94770	0.30995	352.359	18.54	0.32	0.00	0	1,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	334.00610	0.33401	294.03830	0.29404	334.006	18.70	0.31	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	322.37760	0.32238	283.96050	0.28396	322.378	18.82	0.30	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	231.39000	0.23139	202.41290	0.20241	231.390	19.70	0.22	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	198.62280	0.19862	174.02440	0.17402	198.623	20.05	0.19	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			14.02590	14.02590	13.83130	13.83130		16.69	0.00	0.00	0	1,830.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	220.82230	0.22082	275.70810	0.27571	220.822	15.18	0.23	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	554.53820	0.55454	656.22600	0.65623	554.538	16.27	0.42	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	607.85310	0.60785	534.86820	0.53487	607.853	16.98	0.48	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	130.83420	0.13083	119.26420	0.11926	130.834	21.19	0.13	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	101.19210	0.10119	93.24070	0.09324	101.192	22.50	0.10	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.02940	14.02940	13.83470	13.83470		16.68	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			14.07970	14.07970	13.88320	13.88320		16.65	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.08150	14.08150	13.88490	13.88490		16.65	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	242.55450	0.24255	298.25050	0.29825	242.555	15.13	0.23	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	624.98390	0.62498	553.47330	0.55347	624.984	17.10	0.46	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.10480	14.10480	13.90740	13.90740		16.60	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.13170	14.13170	13.93340	13.93340		16.62	0.00	49,119,000.00	3,500	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	260.51320	0.26051	316.64800	0.31665	260.513	15.10	0.23	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	640.78220	0.64078	570.45060	0.57045	640.782	17.19	0.45	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.16400	14.16400	13.96450	13.96450		16.56	0.00	141,640.00	10	5,670.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.39240	0.00639	7.32400	0.00732	6.392	15.98	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	36.38250	0.03638	51.08470	0.05108	36.383	13.67	0.05	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	68.48120	0.06848	91.50160	0.09150	68.481	14.04	0.08	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	1,147.98320	1.14798	1,030.53210	1.03053	1,147.983	15.48	0.67	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	692.87250	0.69287	618.44340	0.61844	692.873	17.04	0.47	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	491.12160	0.49112	439.49510	0.43950	491.122	18.14	0.36	0.00	0	500.00
\$ / R	On 27/03/2019	Any day expiry			14.18010	14.18010	13.98040	13.98040		16.61	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			14.18360	14.18360	13.98390	13.98390		16.61	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	278.14780	0.27815	334.45250	0.33445	278.148	15.09	0.24	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	655.45850	0.65546	586.26640	0.58627	655.459	17.30	0.44	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			14.19070	14.19070	13.99100	13.99100		16.59	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.24040	14.24040	14.04040	14.04040		16.58	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	295.54840	0.29555	351.61830	0.35162	295.548	15.06	0.24	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,227.04990	1.22705	1,107.56700	1.10757	1,227.050	15.49	0.67	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	668.63610	0.66864	601.37930	0.60138	668.636	17.40	0.43	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 31/05/2019	Any day expiry			14.29540	14.29540		14.09520	14.09520		16.58	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	311.99880	0.31200	367.83710	0.36784	311.999	15.06	0.24	0.00	0	500.00			
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	680.33400	0.68033	615.10930	0.61511	680.334	17.52	0.42	0.00	0	500.00			
\$ / R			On 03/06/2019	Any day expiry	14.30070	14.30070	14.10050	14.10050		16.56	0.00	0.00	0	54,000.00			
\$ / R			On 14/06/2019	Foreign Exchange Future	14.32030	14.32030	14.11990	14.11990		16.54	0.00	2,004,842.00	140	14,610.00			
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	10.25300	0.01025	10.65370	0.01065	10.253	13.83	0.01	0.00	0	1,000.00			
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	111.50020	0.11150	147.28870	0.14729	111.500	13.50	0.11	0.00	0	1,000.00			
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	238.36680	0.23837	291.38730	0.29139	238.367	14.67	0.19	0.00	0	1,000.00			
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	312.34160	0.31234	367.14380	0.36714	312.342	15.03	0.23	0.00	0	911.00			
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	401.43070	0.40143	465.96410	0.46596	401.431	15.25	0.28	0.00	0	30,000.00			
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	843.78790	0.84379	763.26840	0.76327	843.788	16.91	0.49	0.00	0	1,000.00			
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	764.02050	0.76402	691.10900	0.69111	764.021	17.22	0.45	0.00	0	30,000.00			
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future	518.85220	0.51885	468.04760	0.46805	518.852	18.53	0.33	0.00	0	1,000.00			
\$ / R	15.92	Call	On 14/06/2019	Foreign Exchange Future	494.63730	0.49464	446.33460	0.44633	494.637	18.66	0.32	0.00	0	911.00			
\$ / R			On 28/06/2019	Any day expiry	14.34140	14.34140	14.14090	14.14090		16.62	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 28/06/2019	Any day expiry	327.50640	0.32751	383.63000	0.38363	327.506	15.07	0.24	0.00	0	500.00			
\$ / R	15.17	Call	On 28/06/2019	Any day expiry	690.31680	0.69032	626.68760	0.62669	690.317	17.68	0.41	0.00	0	500.00			
\$ / R			On 01/07/2019	Any day expiry	14.34530	14.34530	14.14500	14.14500		16.61	0.00	0.00	0	55.00			
\$ / R			On 31/07/2019	Any day expiry	14.38440	14.38440	14.18550	14.18550		16.73	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 31/07/2019	Any day expiry	348.42710	0.34843	404.72410	0.40472	348.427	15.11	0.24	0.00	0	500.00			
\$ / R	15.34	Call	On 31/07/2019	Any day expiry	706.74550	0.70675	645.27610	0.64528	706.746	17.90	0.40	0.00	0	500.00			
\$ / R			On 01/08/2019	Any day expiry	14.38570	14.38570	14.18690	14.18690		16.73	0.00	0.00	0	55.00			
\$ / R			On 30/08/2019	Any day expiry	14.42350	14.42350	14.22610	14.22610		16.77	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	366.96650	0.36697	422.72600	0.42273	366.967	15.16	0.24	0.00	0	500.00			
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	714.88680	0.71489	655.81580	0.65582	714.887	18.12	0.39	0.00	0	500.00			
\$ / R			On 02/09/2019	Any day expiry	14.42750	14.42750	14.23020	14.23020		16.82	0.00	0.00	0	55.00			
\$ / R			On 16/09/2019	Foreign Exchange Future	14.44570	14.44570	14.24910	14.24910		16.83	0.00	0.00	0	0.00			
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	21.75690	0.02176	23.02110	0.02302	21.757	13.97	0.02	0.00	0	1,000.00			
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	203.47500	0.20348	249.08860	0.24909	203.475	14.07	0.16	0.00	0	1,000.00			
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	662.70660	0.66271	608.56250	0.60856	662.707	18.53	0.36	0.00	0	1,000.00			
\$ / R			On 30/09/2019	Any day expiry	14.46400	14.46400	14.26810	14.26810		16.84	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	383.46030	0.38346	440.05240	0.44005	383.460	15.16	0.24	0.00	0	500.00			
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	728.81990	0.72882	671.35590	0.67136	728.820	18.28	0.39	0.00	0	500.00			
\$ / R			On 02/10/2019	Any day expiry	14.46660	14.46660	14.27080	14.27080		16.85	0.00	0.00	0	55.00			
\$ / R			On 31/10/2019	Any day expiry	14.50440	14.50440	14.31000	14.31000		16.93	0.00	0.00	0	55.00			
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	397.42370	0.39742	457.67770	0.45768	397.424	15.13	0.24	0.00	0	500.00			
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	736.28370	0.73628	680.55040	0.68055	736.284	18.48	0.38	0.00	0	500.00			
\$ / R			On 29/11/2019	Any day expiry	14.54230	14.54230	14.34920	14.34920		17.00	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	410.22390	0.41022	472.16070	0.47216	410.224	15.12	0.24	0.00	0	500.00			
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	747.00550	0.74701	692.70710	0.69271	747.006	18.63	0.37	0.00	0	500.00			
\$ / R			On 02/12/2019	Any day expiry	14.54620	14.54620	14.35330	14.35330		16.99	0.00	0.00	0	55.00			
\$ / R			On 13/12/2019	Foreign Exchange Future	14.56050	14.56050	14.36820	14.36820		17.00	0.00	0.00	0	0.00			
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	278.74890	0.27875	252.28130	0.25228	278.749	22.35	0.15	0.00	0	2,000.00			
\$ / R			On 31/12/2019	Any day expiry	14.58400	14.58400	14.39250	14.39250		17.05	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
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	423.64840	0.42365	486.75760	0.48676	423.648	15.10	0.24	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	756.83630	0.75684	704.07170	0.70407	756.836	18.77	0.37	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry			14.58660	14.58660	14.39520	14.39520		17.05	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.62440	14.62440	14.43440	14.43440		17.06	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.66490	14.66490	14.47640	14.47640		17.09	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			14.70530	14.70530	14.51830	14.51830		17.14	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.74060	14.74060	14.55480	14.55480		17.17	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.78490	14.78490	14.60080	14.60080		17.20	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.79800	14.79800	14.61430	14.61430		17.20	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.90900	14.90900	14.72540	14.72540		17.36	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.03970	15.03970	14.85040	14.85040		17.56	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.56230	13.56230	13.49550	13.49550		21.90	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.83810	13.83810	13.64870	13.64870		16.79	0.00	0.00	0	346.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.99540	13.99540	13.80180	13.80180		16.73	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.32030	14.32030	14.11990	14.11990		16.54	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.95930	17.95930	17.93660	17.93660		18.62	0.00	832,180,084.10	46,337	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.40350	18.40350	18.21310	18.21310		15.95	0.00	40,064,419.50	2,177	225,462.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.69130	18.69130	18.49480	18.49480		15.95	0.00	186,913.00	10	7,743.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.01260	19.01260	18.80770	18.80770		16.45	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.31130	19.31130	19.10500	19.10500		16.78	0.00	0.00	0	6,543.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12278	0.12278	0.12214	0.12214		18.20	0.00	1,046,856.38	8,526	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12608	0.12608	0.12429	0.12429		20.71	0.00	14,499.55	115	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12837	0.12837	0.12652	0.12652		20.77	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13344	0.13344	0.13151	0.13151		19.58	0.00	0.00	0	0.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.73610	15.73610	15.68050	15.68050		20.55	0.00	1,293,318,586.80	82,188	0.00
€ / R	On 16/07/2018	Any day expiry			15.97120	15.97120	15.76350	15.76350		16.02	0.00	0.00	0	34.00
€ / R	On 17/07/2018	Any day expiry			15.97450	15.97450	15.76640	15.76640		16.05	0.00	0.00	0	0.00
€ / R	On 17/07/2018	Any day expiry	15.63	Put	135.18510	0.13519	227.52520	0.22753	135.185	15.40	0.30	0.00	0	10,000.00
€ / R	On 31/07/2018	Any day expiry			16.02040	16.02040	15.81060	15.81060		15.98	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.17810	16.17810	15.96420	15.96420		15.80	0.00	176,907,523.50	10,935	134,988.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	8.90880	0.00891	10.83640	0.01084	8.909	17.46	0.02	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	20.65110	0.02065	24.46960	0.02447	20.651	14.94	0.04	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	339.54720	0.33955	445.76870	0.44577	339.547	15.24	0.38	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	313.06640	0.31307	262.41810	0.26242	313.066	16.96	0.35	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	27.75370	0.02775	23.84310	0.02384	27.754	21.26	0.04	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.47870	16.47870	16.25770	16.25770		15.70	0.00	0.00	0	19,006.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.81960	16.81960	16.58890	16.58890		15.45	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.14090	17.14090	16.90720	16.90720		15.44	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.16000	97.16000	96.76000	96.76000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 16/03/2026	Interest Rate Swap	94.23000	94.23000	94.23000	93.82000	93.82000				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	93.03000	93.03000	93.03000	92.60000	92.60000				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	95.22000	95.22000	95.22000	94.78000	94.78000				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	99.01000	99.01000	99.01000	98.55000	98.55000				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	97.62000	97.62000	97.62000	97.15000	97.15000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	99.72000	99.72000	99.72000	99.24000	99.24000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	103.42000	103.42000	103.42000	102.95000	102.95000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	103.80000	103.80000	103.80000	103.34000	103.34000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	99.15000	99.15000	99.15000	98.68000	98.68000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	104.55000	104.55000	104.55000	104.09000	104.09000				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.91000	99.91000	99.91000	99.91000	99.91000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.05000	100.05000	100.05000	100.05000	100.05000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.52000	100.52000	100.52000	100.52000	100.52000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.59000	99.59000	99.59000	99.57000	99.57000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.33000	100.33000	100.33000	100.30000	100.30000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.52000	98.52000	98.52000	98.52000	98.52000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.90000	98.90000	98.90000	98.90000	98.90000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.32000	99.32000	99.32000	99.31000	99.31000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.78000	99.78000	99.78000	99.76000	99.76000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.25000	100.25000	100.25000	100.22000	100.22000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	101.28000	101.28000	101.28000	101.23000	101.23000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	99.12000	99.12000	99.12000	99.05000	99.05000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	101.09000	101.09000	101.09000	101.01000	101.01000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.83000	96.83000	96.83000	96.74000	96.74000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.13000	96.13000	96.13000	96.03000	96.03000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.40000	95.40000	95.40000	95.28000	95.28000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.68000	95.68000	95.68000	95.54000	95.54000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.96000	97.96000	97.96000	97.80000	97.80000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.17000	98.17000	98.17000	97.99000	97.99000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.47000	99.47000	99.47000	99.27000	99.27000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	101.75000	101.75000	101.75000	101.53000	101.53000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	103.08000	103.08000	103.08000	102.84000	102.84000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	98.31000	98.31000	98.31000	98.05000	98.05000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	102.68000	102.68000	102.68000	102.40000	102.40000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	578.61400	578.61400	578.61400	579.58100	579.58100				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	588.95000	588.95000	588.95000	589.93400	589.93400				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	600.37400	600.37400	600.37400	601.38200	601.38200				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	667.05800	667.05800	667.05800	668.77800	668.77800				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	678.97400	678.97400	678.97400	680.72500	680.72500				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	692.14400		692.14400		693.93400	693.93400			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	605.07000		605.07000		606.62400	606.62400			0.00	0.00	0	858.00
ALBI	On 01/11/2018	Index Future	615.87800		615.87800		617.46000	617.46000			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	627.82500		627.82500		629.44200	629.44200			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.08700		10.08700		10.06530	10.06530		15.45	0.00	185,752,105.00	18,415	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.28280		10.28280		10.18450	10.18450		13.03	0.00	78,498,895.20	7,634	8,621.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.40850		10.40850		10.30790	10.30790		12.84	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.54780		10.54780		10.44350	10.44350		13.56	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.68240		10.68240		10.57520	10.57520		13.99	0.00	0.00	0	4,929.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.28400		10.28400		10.22950	10.22950		16.49	0.00	18,305,520.00	1,780	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.63070		10.63070		10.49730	10.49730		14.06	0.00	0.00	0	500.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.63220		13.63220		13.56370	13.56370		22.90	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	14.02240		14.02240		13.82230	13.82230		14.93	0.00	0.00	0	1,215.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.29700		14.29700		14.09030	14.09030		15.12	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.90220		14.90220		14.68460	14.68460		15.41	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.09660		2.09660		2.09670	2.09670		17.30	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.13270		2.13270		2.11170	2.11170		14.87	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.14920		2.14920		2.12860	2.12860		14.58	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.18500		2.18500		2.16330	2.16330		15.35	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.11190		2.11190		2.10870	2.10870		17.32	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.17700		2.17700		2.14810	2.14810		15.07	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.21870		2.21870		2.18930	2.18930		14.61	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.36520		2.36520		2.33610	2.33610		16.20	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	11.11125		76.78295		11.07686	76.98275			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	11.23491		74.36593		11.19923	74.56952			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	11.37565		75.80791		11.33839	76.01622			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	11.31478		79.33845		11.28036	79.56496			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	11.43485		76.49541		11.39912	76.72619			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.56686		77.97843		11.52959	78.21446			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	599.84500		599.84500		601.50800	601.50800			0.00	5,998,450.00	1	475.00
GOVI	On 01/11/2018	GOVI	610.56000		610.56000		612.25300	612.25300			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	622.40300		622.40300		624.13400	624.13400			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.72780		1.72780		1.71930	1.71930		19.49	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.76540		1.76540		1.74120	1.74120		16.40	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.78810		1.78810		1.76340	1.76340		16.75	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.88060		1.88060		1.85660	1.85660		17.08	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	132.59751		132.59751		132.59783	132.59783			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	134.99314		134.99314		134.99345	134.99345			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	136.22417		136.22417		136.22653	136.22653			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	101.02524		101.02524		100.92832	100.92832			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	101.80096		101.80096		101.70221	101.70221			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	103.79527		103.79527		103.69614	103.69614			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	104.61835		104.61835		104.61809	104.61809			0.00	0.00	0	9,561.00
I2033	On 01/11/2018	Bond Future	105.38748		105.38748		105.38722	105.38722			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	107.45202		107.45202		107.45331	107.45331			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	124.60682		124.60682		124.60605	124.60605			0.00	0.00	0	9,035.00
I2038	On 01/11/2018	Bond Future	126.85805		126.85805		126.85728	126.85728			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	127.75304		127.75304		127.75420	127.75420			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	117.59711		117.59711		117.59621	117.59621			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future	118.07251		118.07251		118.07160	118.07160			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	120.38546		120.38546		120.38637	120.38637			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	122.91464		122.91464		122.38747	122.38747			0.00	2,827,036.72	23	9,621.00
I2050	On 01/11/2018	Bond Future	125.13561		125.13561		124.59845	124.59845			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 07/02/2019	Bond Future		125.81534	125.81534		125.26987	125.26987			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/08/2018	Index Future		254.09100	254.09100		253.96000	253.96000			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future		258.68200	258.68200		258.54800	258.54800			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future		263.75100	263.75100		263.61700	263.61700			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		0.13410	0.13410		0.13340	0.13340			0.00	0.00	0	0.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.13420	0.13420		0.13300	0.13300			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.13430	0.13430		0.13200	0.13200			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13330	0.13330		0.12910	0.12910			0.00	0.00	0	1,093.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.66520	1.66520		1.66100	1.66100		16.49	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.70810	1.70810		1.68550	1.68550		13.99	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.73370	1.73370		1.71100	1.71100		14.23	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.78720	1.78720		1.76360	1.76360		15.48	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		9.41990	9.41990		9.38610	9.38610		16.86	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.61380	9.61380		9.49370	9.49370		14.36	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.72810	9.72810		9.60520	9.60520		14.40	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		10.22630	10.22630		10.10850	10.10850		15.51	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.31550	1.31550		1.31240	1.31240			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.33580	1.33580		1.31940	1.31940			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.34290	1.34290		1.32480	1.32480			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.39400	1.39400		1.37310	1.37310			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future		1.32420	1.32420		1.32910	1.32910			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.32990	1.32990		1.33440	1.33440			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future		1.16030	1.16030		1.16190	1.16190			0.00	278,472.00	240	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future		1.16910	1.16910		1.16970	1.16970			0.00	1,853,023.50	1,585	1,345.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future		8.14440	8.14440	0.12278	8.18730	8.18730		18.20	0.00	1,200,002.41	1,200	0.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future		7.93130	7.93130	0.12388	8.04560	8.04560		16.68	0.00	0.00	0	283.00
R186	On 02/08/2018	Bond Future		9.10091	109.40156		9.05058	109.70800		7.25	0.00	529,612,951.96	4,841	116,944.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.03000	0.00003	0.07000	0.00007	0.030	6.54	0.00	0.00	0	3,020.00

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	8.25	Call	18.77000		0.01877		31.50000	0.03150	18.770	6.59	0.02	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	336.81000		0.33681		438.00000	0.43800	336.810	7.07	0.22	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future			9.18420		111.35555		9.13149	111.66774		7.50	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	94.75000		0.09475		117.91000	0.11791	94.750	6.53	0.05	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	434.86000		0.43486		507.52000	0.50752	434.860	6.74	0.18	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	2,144.60000		2.14460		2,010.80000	2.01080	2,144.600	7.41	0.51	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.27890		108.20981		9.22330	108.52914		8.15	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			299.99381		299.99381		299.99562	299.99562			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			305.41398		305.41398		305.41572	305.41572			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			304.04052		304.04052		304.04684	304.04684			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			238.30814		238.30814		238.30757	238.30757			0.00	0.00	0	21,940.00
R202	On 01/11/2018	Bond Future			242.61370		242.61370		242.61314	242.61314			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			243.45933		243.45933		243.46245	243.46245			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			8.46443		100.70094		8.41345	100.88788		4.34	0.00	9,465,888.36	94	41,435.00
R2023	On 01/11/2018	Bond Future			8.55148		98.57339		8.49689	98.76393		4.57	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.65719		100.48496		8.59792	100.68019		4.52	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			9.51188		89.72316		9.47197	89.97906		9.59	0.00	367,595,786.52	4,097	49,911.00
R2030	On 02/08/2018	Bond Future	8.51	Call	6.82000		0.00682		11.68000	0.01168	6.820	8.47	0.01	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	103.66000		0.10366		142.97000	0.14297	103.660	8.80	0.08	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	1,244.17000		1.24417		1,159.21000	1.15921	1,244.170	9.59	0.50	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.58850		91.32544		9.54710	91.58617		10.02	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.67539		89.08699		9.63216	89.35370		10.87	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			9.68487		92.14712		9.63986	92.45886		10.07	0.00	0.00	0	34,986.00
R2032	On 01/11/2018	Bond Future			9.76427		89.63793		9.71766	89.95543		11.08	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.85264		91.37603		9.80412	91.70060		11.43	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/08/2018	Bond Future			9.76804		96.58761		9.73320	96.85590		10.63	0.00	0.00	0	68,978.00
R2035	On 01/11/2018	Bond Future			9.84533		93.81667		9.80930	94.08999		11.71	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.93271		95.63596		9.89523	95.91548		11.99	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
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			9.82928		88.93020		9.79450	89.19894		11.65	0.00	0.00	0	56,155.00
R2037	On 01/11/2018	Bond Future			9.90088		90.51829		9.86497	90.79211		12.26	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.98130		88.01356		9.94401	88.29359		13.17	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			6.70778		101.46407		6.66625	101.47939		0.21	0.00	0.00	0	10,173.00
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			9.90411		92.18305		9.87950	92.38668		12.01	0.00	0.00	0	25,174.00
R2040	On 01/11/2018	Bond Future			9.97536		93.82928		9.94995	94.03682		12.66	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	61.26000		0.06126		71.45000	0.07145	61.260	11.08	0.03	2,444.96	1	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	430.39000		0.43039		475.43000	0.47543	430.390	11.27	0.14	12,770.20	1	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	582.01000		0.58201		637.32000	0.63732	582.010	11.46	0.17	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	2,193.24000		2.19324		2,315.59000	2.31559	2,193.240	12.42	0.43	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			10.05531		91.13817		10.02891	91.35061		13.62	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			9.94297		89.17669		9.91326	89.42535		12.58	0.00	0.00	0	36,006.00
R2044	On 01/11/2018	Bond Future			10.01210		90.76917		9.98146	91.02247		13.26	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			10.08953		88.14405		10.05774	88.40315		14.27	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			9.93496		92.54359		9.90011	92.84255		12.39	0.00	377,670,390.79	4,081	103,424.00
R2048	On 01/11/2018	Bond Future			10.00549		89.76372		9.96953	90.06828		13.67	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			10.08471		91.50434		10.04740	91.81576		14.02	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			7.78626		99.72938		7.72693	99.80833		0.94	0.00	0.00	0	21,529.00
R207	On 01/11/2018	Bond Future			7.89463		101.51049		7.82216	101.59109		0.94	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			8.07250		99.83398		7.97679	99.91716		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			8.07340		99.26630		8.01618	99.39789		2.10	0.00	794,130.40	8	30,583.00
R208	On 01/11/2018	Bond Future			8.16933		97.63965		8.10546	97.77382		2.39	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			8.29372		99.53302		8.22052	99.67082		2.13	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			9.75472		72.94963		9.71987	73.17573		12.24	0.00	195,869,756.55	2,685	98,102.00
R209	On 02/08/2018	Bond Future	8.46	Call	0.69000		0.00069		1.35000	0.00135	0.690	10.76	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	0.90000		0.00090		1.73000	0.00173	0.900	10.76	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	6,393.67000		6.39367	6,175.32000	6.17532	6,393.670		10.80	0.99	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	33.08000		0.03308	48.58000	0.04858	33.080		10.85	0.03	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	3,814.62000		3.81462	3,635.93000	3.63593	3,814.620		11.29	0.89	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	2,581.38000		2.58138	2,446.86000	2.44686	2,581.380		11.74	0.75	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	958.39000		0.95839	1,099.32000	1.09932	958.390		12.11	0.43	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	348.89000		0.34889	336.97000	0.33697	348.890		13.09	0.19	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	43.38000		0.04338	44.83000	0.04483	43.380		14.39	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.82345		71.10479	9.78752	71.33508			13.41	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	8.89	Call	322.19000		0.32219	365.45000	0.36545	322.190		11.98	0.13	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,768.34000		1.76834	1,895.35000	1.89535	1,768.340		13.26	0.43	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,901.39000		1.90139	1,832.46000	1.83246	1,901.390		13.75	0.42	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,850.67000		1.85067	1,783.53000	1.78353	1,850.670		13.78	0.41	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.89929		72.48354	9.86206	72.71905			13.95	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			188.61061		188.61061	188.61061	188.61061				0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			189.51819		189.51819	189.51819	189.51819				0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			193.23077		193.23077	193.23355	193.23355				0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R212	On 02/08/2018	Bond Future			153.91909		153.91909	153.92015	153.92015				0.00	0.00	0	4,777.00
R212	On 01/11/2018	Bond Future			156.69995		156.69995	156.70096	156.70096				0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			157.61589		157.61589	157.61933	157.61933				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			9.58272		84.39610	9.53767	84.67921			10.12	0.00	0.00	0	33,527.00
R213	On 01/11/2018	Bond Future			9.65994		82.35735	9.61332	82.64561			11.03	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.74764		83.95436	9.69907	84.24919			11.48	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

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 02/08/2018	Bond Future	9.89935		72.35865		9.86451	72.59336		12.86	0.00	0.00	0	32,435.00
R214	On 01/11/2018	Bond Future	9.96873		70.35810		9.93282	70.59721		14.18	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	10.04659		71.72246		10.00938	71.96697		14.69	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	10.03600		10.03600		10.00050	10.00050		16.74	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.25670		10.25670		10.13340	10.13340		14.23	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.39490		10.39490		10.26900	10.26900		14.16	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.95200		10.95200		10.83000	10.83000		14.85	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.87390		2.87390		2.84300	2.84300		36.72	0.00	21,381,816.00	7,440	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.81380		2.81380		2.77000	2.77000		21.99	0.00	9,848,300.00	3,500	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.74190		2.74190		2.69980	2.69980		20.69	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.66760		2.66760		2.63170	2.63170		17.98	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.36180		1.36180		1.35530	1.35530			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.32930		1.32930		1.31200	1.31200			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.29030		1.29030		1.27320	1.27320			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.20300		1.20300		1.18660	1.18660			0.00	0.00	0	0.00
Total for Derivatives :												14,693,923,415.88	998,152	5 186 790.00
Grand Total:												14,693,923,415.88	998,152	5 186 790.00