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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/06/2018

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 20/06/2018	Any day expiry	13.59750	13.59750		13.77000	13.77000		21.97	0.00	80,864,332.50	5,947	0.00	
\$ / R	On 22/06/2018	Any day expiry	13.66110	13.66110		13.77000	13.77000		20.92	0.00	272,534.00	20	0.00	
\$ / R	On 29/06/2018	Any day expiry	13.67130	13.67130		13.78240	13.78240		18.43	0.00	0.00	0	4,240.00	
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	0.14180	0.00014	0.61310	0.00061	0.142	23.30	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	0.36230	0.00036	1.24980	0.00125	0.362	21.63	0.00	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	0.38210	0.00038	1.27820	0.00128	0.382	21.58	0.00	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	0.42480	0.00042	1.33720	0.00134	0.425	21.47	0.00	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	1,151.85330	1.15185	1,263.89970	1.26390	1,151.853	21.19	1.00	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	1,121.94820	1.12195	1,234.00860	1.23401	1,121.948	21.02	1.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	1,111.98330	1.11198	1,224.04700	1.22405	1,111.983	20.97	1.00	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	1,052.23660	1.05224	1,164.30190	1.16430	1,052.237	20.63	0.99	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	824.38450	0.82438	935.84360	0.93584	824.384	19.36	0.98	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	236.65500	0.23666	192.66020	0.19266	236.655	19.10	0.62	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.24790	0.00025	1.01560	0.00102	0.248	28.29	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.04870	0.00005	0.24850	0.00025	0.049	30.13	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry	13.67660	13.67660		13.78780	13.78780		17.98	0.00	0.00	0	100.00	

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	11.80	Put	0.17210	0.00017	0.22720	0.00023	0.172	26.39	0.00	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	1.56470	0.00156	2.28890	0.00229	1.565	21.08	0.01	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	571.30490	0.57130	676.43140	0.67643	571.305	16.40	0.92	0.00	0	2,000.00
\$ / R	On 03/07/2018	Any day expiry			13.67830	13.67830	13.78950	13.78950		18.08	0.00	0.00	0	55.00
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	2.50470	0.00250	2.71930	0.00272	2.505	19.90	0.01	0.00	0	100,000.00
\$ / R	On 05/07/2018	Any day expiry			13.68180	13.68180	13.79310	13.79310		18.05	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry			13.68350	13.68350	13.79490	13.79490		18.10	0.00	0.00	0	150.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	0.72780	0.00073	0.82450	0.00082	0.728	22.52	0.00	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.25	Put	41.61140	0.04161	35.48260	0.03548	41.611	16.16	0.17	0.00	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Put	162.29570	0.16230	134.20450	0.13420	162.296	17.67	0.43	0.00	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	245.79570	0.24580	329.10450	0.32910	245.796	17.67	0.57	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	186.29100	0.18629	258.49850	0.25850	186.291	18.23	0.47	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			13.70800	13.70800	13.81980	13.81980		17.68	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			13.71500	13.71500	13.82690	13.82690		17.44	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	831.74550	0.83175	753.63190	0.75363	831.746	20.26	0.79	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	6.07420	0.00607	10.53100	0.01053	6.074	23.05	0.02	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.71670	13.71670	13.82880	13.82880		17.46	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			13.72020	13.72020	13.83240	13.83240		17.47	0.00	6,853,950.00	500	845.00
\$ / R	On 31/07/2018	Any day expiry			13.72730	13.72730	13.83970	13.83970		17.46	0.00	0.00	0	2,427.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	54.21210	0.05421	47.91040	0.04791	54.212	15.64	0.14	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	433.06450	0.43306	518.93470	0.51893	433.064	16.82	0.63	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	362.15810	0.36216	318.95790	0.31896	362.158	17.64	0.52	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	12.64140	0.01264	21.64690	0.02165	12.641	22.43	0.03	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	4.53670	0.00454	9.42220	0.00942	4.537	22.73	0.01	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry			13.73080	13.73080	13.84330	13.84330		17.47	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry			13.73960	13.73960	13.85240	13.85240		17.33	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	6.08730	0.00609	5.79080	0.00579	6.087	15.06	0.02	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	416.73330	0.41673	370.28140	0.37028	416.733	17.70	0.54	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	12.47350	0.01247	19.66040	0.01966	12.473	23.23	0.03	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.75020	13.75020	13.86330	13.86330		17.19	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.75370	13.75370	13.86690	13.86690		17.22	0.00	13,808,000.00	1,000	5,470.00
\$ / R	On 20/08/2018	Any day expiry			13.76260	13.76260	13.87600	13.87600		17.12	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry			13.78220	13.78220	13.89590	13.89590		17.19	0.00	0.00	0	2,602.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	101.64700	0.10165	91.60930	0.09161	101.647	15.51	0.19	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	479.05070	0.47905	557.86280	0.55786	479.051	16.86	0.57	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	428.86430	0.42886	387.62310	0.38762	428.864	17.19	0.49	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	41.84650	0.04185	54.33130	0.05433	41.846	22.58	0.07	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	24.91470	0.02491	33.21830	0.03322	24.915	23.56	0.04	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.78750	13.78750	13.90140	13.90140		17.07	0.00	275,050.00	20	197.00
\$ / R	On 13/09/2018	Any day expiry			13.80540	13.80540	13.91950	13.91950		17.05	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	212.55690	0.21256	189.94280	0.18994	212.557	16.01	0.30	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.81260	13.81260	13.92670	13.92670		16.98	0.00	478,178,399.40	34,619	608,013.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	6.93290	0.00693	7.21010	0.00721	6.933	17.75	0.02	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	7.14870	0.00715	7.44720	0.00745	7.149	17.69	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	8.33400		0.00833		8.75400	0.00875	8.334	17.36	0.02	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	10.49960		0.01050		11.14800	0.01115	10.500	16.86	0.02	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	12.25510		0.01226		13.09100	0.01309	12.255	16.54	0.03	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	13.24260		0.01324		14.18410	0.01418	13.243	16.37	0.03	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	15.46940		0.01547		16.64660	0.01665	15.469	16.04	0.03	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	22.87540		0.02288		24.79560	0.02480	22.875	15.22	0.05	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,585.47540		1.58548	1,701.49560	1.70150	1,585.475	15.22	0.95	0.00	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	24.74830		0.02475		26.84460	0.02684	24.748	15.06	0.06	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	28.07850		0.02808		30.47300	0.03047	28.078	14.80	0.06	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,350.95720		1.35096	1,463.53490	1.46353	1,350.957	14.85	0.92	0.00	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	38.35720		0.03836		36.83490	0.03683	38.357	14.85	0.08	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	47.44330		0.04744		43.08950	0.04309	47.443	14.94	0.10	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	51.24330		0.05124		46.49530	0.04650	51.243	14.97	0.10	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	56.65940		0.05666		51.35250	0.05135	56.659	15.02	0.11	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,118.08170		1.11808	1,224.93240	1.22493	1,118.082	15.16	0.86	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,093.42740		1.09343	1,199.72880	1.19973	1,093.427	15.20	0.85	0.00	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	90.33920		0.09034		81.56820	0.08157	90.339	15.26	0.16	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	936.24420		0.93624	1,038.22320	1.03822	936.244	15.43	0.80	0.00	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	794.60600		0.79461	889.18690	0.88919	794.606	15.75	0.73	0.00	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	188.86210		0.18886		168.32140	0.16832	188.862	15.79	0.27	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	762.04370		0.76204	854.03720	0.85404	762.044	15.86	0.72	0.00	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	199.44370		0.19944		177.33720	0.17734	199.444	15.86	0.28	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	614.00650		0.61401	697.58770	0.69759	614.007	16.37	0.63	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	561.60450		0.56160	641.63540	0.64164	561.604	16.57	0.59	0.00	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	536.82450		0.53682	615.05600	0.61506	536.824	16.67	0.57	0.00	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	578.41920		0.57842	527.72800	0.52773	578.419	17.49	0.54	0.00	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	66.94230		0.06694	83.07160	0.08307	66.942	21.92	0.10	0.00	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	62.99310		0.06299	78.27850	0.07828	62.993	22.05	0.09	0.00	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	57.79380		0.05779	71.95090	0.07195	57.794	22.25	0.09	0.00	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	50.87460		0.05087	63.49670	0.06350	50.875	22.54	0.08	0.00	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			13.83220		13.83220	13.94680	13.94680			17.07	0.00	0.00	0	3,280.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	138.32490		0.13832	124.96260	0.12496	138.325	15.47	0.21	0.00	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	514.37370		0.51437	588.17180	0.58817	514.374	16.93	0.53	0.00	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	473.43090		0.47343	431.90090	0.43190	473.431	16.97	0.47	0.00	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	65.88510		0.06589	80.82030	0.08082	65.885	22.21	0.09	0.00	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	42.76980		0.04277	53.45970	0.05346	42.770	23.19	0.06	0.00	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.83930		13.83930	13.95410	13.95410			17.02	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.88010		13.88010	13.99610	13.99610			17.03	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.88720		13.88720	14.00350	14.00350			16.99	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.89080		13.89080	14.00710	14.00710			17.00	0.00	0.00	0	3,363.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	175.49300		0.17549	159.83740	0.15984	175.493	15.44	0.22	0.00	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	516.07830		0.51608	474.78220	0.47478	516.078	16.81	0.45	0.00	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	552.06280		0.55206	622.73570	0.62274	552.063	17.07	0.51	0.00	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	92.41540		0.09242	110.06110	0.11006	92.415	21.85	0.11	0.00	0.00	0	500.00

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\$ / R	On 31/10/2018	Any day expiry	17.02	Call	66.97250	0.06697	79.68750	0.07969	66.973	22.93	0.08	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.89260	13.89260	14.00890	14.00890		17.00	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.89970	13.89970	14.01630	14.01630		16.97	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	29.23620	0.02924	27.08020	0.02708	29.236	15.82	0.05	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	555.16670	0.55517	512.04340	0.51204	555.167	16.89	0.47	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	79.88280	0.07988	94.14250	0.09414	79.883	22.36	0.09	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.91390	13.91390	14.03090	14.03090		16.94	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.91920	13.91920	14.03640	14.03640		16.95	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	6.09800	0.00610	5.69580	0.00570	6.098	17.58	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	22.33530	0.02234	19.47580	0.01948	22.335	15.99	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	962.58750	0.96259	1,057.82920	1.05783	962.588	15.71	0.71	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.94400	13.94400	14.06200	14.06200		16.98	0.00	0.00	0	3,117.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	205.63580	0.20564	188.56350	0.18856	205.636	15.45	0.23	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	548.42350	0.54842	507.42960	0.50743	548.423	16.71	0.44	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	577.63630	0.57764	646.11030	0.64611	577.636	17.23	0.49	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	113.01700	0.11302	132.39860	0.13240	113.017	21.69	0.12	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	85.78950	0.08579	100.13040	0.10013	85.790	22.98	0.09	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.96360	13.96360	14.08210	14.08210		16.93	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	479.15920	0.47916	442.12440	0.44212	479.159	16.40	0.40	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	227.97770	0.22798	262.18580	0.26219	227.978	20.04	0.22	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.96890	13.96890	14.08760	14.08760		16.94	0.00	11,566,249.20	828	74,815.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	25.37940	0.02538	20.69220	0.02069	25.379	15.45	0.04	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	30.88840	0.03089	25.84520	0.02585	30.888	15.40	0.05	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	40.00280	0.04000	34.53760	0.03454	40.003	15.32	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	47.25310	0.04725	41.55880	0.04156	47.253	15.26	0.07	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	48.82780	0.04883	43.09280	0.04309	48.828	15.25	0.07	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	55.56610	0.05557	49.69170	0.04969	55.566	15.21	0.08	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	85.44430	0.08544	79.37940	0.07938	85.444	15.07	0.11	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	101.70160	0.10170	95.70570	0.09571	101.702	15.00	0.13	0.00	0	36,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,570.60160	1.57060	1,683.30570	1.68331	1,570.602	15.00	0.87	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	124.94190	0.12494	116.18070	0.11618	124.942	15.06	0.16	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	135.56130	0.13556	124.87940	0.12488	135.561	15.12	0.17	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	151.45630	0.15146	139.10340	0.13910	151.456	15.19	0.18	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,187.35920	1.18736	1,288.83250	1.28883	1,187.359	15.45	0.76	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	218.45920	0.21846	201.23250	0.20123	218.459	15.45	0.24	0.00	0	180,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	249.91820	0.24992	230.51290	0.23051	249.918	15.56	0.26	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,053.02040	1.05302	1,150.01500	1.15001	1,053.020	15.66	0.72	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	291.29320	0.29129	269.11240	0.26911	291.293	15.68	0.29	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,021.16540	1.02117	1,116.96360	1.11696	1,021.165	15.72	0.70	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	386.73110	0.38673	355.09010	0.35509	386.731	16.07	0.35	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	878.56490	0.87856	964.28060	0.96428	878.565	16.15	0.64	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	409.66490	0.40966	376.68060	0.37668	409.665	16.15	0.36	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	551.03680	0.55104	510.45670	0.51046	551.037	16.64	0.43	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	739.93680	0.73994	818.05670	0.81806	739.937	16.64	0.57	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	556.48150	0.55648	515.63010	0.51563	556.482	16.66	0.43	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	730.84860	0.73085	808.42600	0.80843	730.849	16.68	0.56	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	665.98650	0.66599	739.50890	0.73951	665.986	16.94	0.53	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	645.77590	0.64578	717.80440	0.71780	645.776	17.03	0.52	73,992,737.76	10,200	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	596.03680	0.59604	664.26750	0.66427	596.037	17.27	0.49	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	526.99650	0.52700	589.73230	0.58973	526.997	17.63	0.44	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	492.61470	0.49261	552.43570	0.55244	492.615	17.83	0.42	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	446.78940	0.44679	502.52650	0.50253	446.789	18.13	0.39	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	444.07880	0.44408	499.57020	0.49957	444.079	18.14	0.39	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	441.38970	0.44139	496.62860	0.49663	441.390	18.16	0.38	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	408.17650	0.40818	460.07030	0.46007	408.177	18.40	0.36	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	386.84910	0.38685	436.52400	0.43652	386.849	18.57	0.34	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	351.96210	0.35196	397.98380	0.39798	351.962	18.87	0.32	89,108,066.00	20,000	21,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	349.90290	0.34990	395.70660	0.39571	349.903	18.89	0.32	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	333.92170	0.33392	377.99140	0.37799	333.922	19.04	0.30	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	322.48480	0.32248	365.29310	0.36529	322.485	19.16	0.29	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	265.47850	0.26548	303.64830	0.30365	265.478	19.72	0.25	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	262.24880	0.26225	300.32100	0.30032	262.249	19.75	0.25	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	232.20900	0.23221	266.73250	0.26673	232.209	20.04	0.22	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	199.87090	0.19987	230.37910	0.23038	199.871	20.40	0.19	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	194.02570	0.19403	0.00000	0.00000	194.026	20.47	0.19	26,586,384.00	10,000	10,000.00
\$ / R	On 31/12/2018	Any day expiry			13.99920	13.99920	14.11890	14.11890		16.89	0.00	0.00	0	1,830.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	230.78370	0.23078	213.08470	0.21308	230.784	15.38	0.24	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	573.76250	0.57376	533.37240	0.53337	573.763	16.55	0.43	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	603.78590	0.60379	671.48990	0.67149	603.786	17.28	0.48	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	133.91900	0.13392	153.32510	0.15333	133.919	21.61	0.13	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	104.71130	0.10471	120.26530	0.12027	104.711	22.96	0.10	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.00280	14.00280	14.12260	14.12260		16.89	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			14.05310	14.05310	14.17440	14.17440		16.85	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.05490	14.05490	14.17630	14.17630		16.85	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	253.30740	0.25331	236.04580	0.23605	253.307	15.33	0.24	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	622.35300	0.62235	689.51070	0.68951	622.353	17.40	0.46	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.07820	14.07820	14.20040	14.20040		16.88	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.10510	14.10510	14.22810	14.22810		16.83	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	271.97040	0.27197	254.71350	0.25471	271.970	15.30	0.24	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	639.41480	0.63941	706.49560	0.70650	639.415	17.49	0.45	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.13740	14.13740	14.26150	14.26150		16.82	0.00	0.00	0	5,690.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.43540	0.00644	6.54490	0.00654	6.435	15.97	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	36.76680	0.03677	30.00480	0.03000	36.767	13.64	0.05	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	70.50190	0.07050	60.95790	0.06096	70.502	14.08	0.09	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	1,137.58410	1.13758	1,235.86290	1.23586	1,137.584	15.70	0.67	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	596.59930	0.59660	560.96370	0.56096	596.599	16.18	0.39	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	690.66150	0.69066	761.78640	0.76179	690.661	17.32	0.47	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	549.48030	0.54948	609.27740	0.60928	549.480	18.05	0.39	0.00	0	17,981.00

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 27/03/2019	Any day expiry			14.15360	14.15360		14.27820	14.27820	16.80	0.00	0	4,414.00
\$ / R			On 29/03/2019	Any day expiry			14.15720	14.15720		14.28190	14.28190	16.80	0.00	0	0.00
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	289.62640	0.28963	273.02070	0.27302	289.626	15.27	0.24	0.00	0	500.00	
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	654.34570	0.65435	722.16570	0.72217	654.346	17.57	0.44	0.00	0	500.00	
\$ / R			On 02/04/2019	Any day expiry	14.16430	14.16430	14.28940	14.28940		16.78	0.00	0.00	0	55.00	
\$ / R			On 30/04/2019	Any day expiry	14.21440	14.21440	14.34160	14.34160		16.78	0.00	0.00	0	1,280.00	
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	307.61090	0.30761	290.99430	0.29099	307.611	15.25	0.24	0.00	0	3,000.00	
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	1,217.42300	1.21742	1,319.47840	1.31948	1,217.423	15.70	0.67	0.00	0	2,500.00	
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	668.79740	0.66880	736.73010	0.73673	668.797	17.68	0.43	0.00	0	500.00	
\$ / R			On 31/05/2019	Any day expiry	14.26990	14.26990	14.39940	14.39940		16.78	0.00	0.00	0	55.00	
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	324.44680	0.32445	308.02520	0.30803	324.447	15.25	0.24	0.00	0	500.00	
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	682.04480	0.68204	749.97380	0.74997	682.045	17.80	0.42	0.00	0	500.00	
\$ / R			On 03/06/2019	Any day expiry	14.27530	14.27530	14.40500	14.40500		16.82	0.00	0.00	0	54,000.00	
\$ / R			On 14/06/2019	Foreign Exchange Future	14.29500	14.29500	14.42550	14.42550		16.80	0.00	0.00	0	14,610.00	
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	10.73050	0.01073	13.11320	0.01311	10.730	13.89	0.01	0.00	0	1,000.00	
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	116.82700	0.11683	111.24250	0.11124	116.827	13.62	0.12	0.00	0	1,000.00	
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	248.64880	0.24865	229.48500	0.22948	248.649	14.85	0.20	0.00	0	1,000.00	
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	325.03560	0.32504	306.99490	0.30699	325.036	15.23	0.24	0.00	0	911.00	
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	416.66030	0.41666	395.78530	0.39579	416.660	15.46	0.28	0.00	0	30,000.00	
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	682.47350	0.68247	646.61120	0.64661	682.474	16.12	0.39	0.00	0	25,000.00	
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	709.14300	0.70914	672.14900	0.67215	709.143	16.19	0.40	0.00	0	12,450.00	
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	843.75410	0.84375	922.74100	0.92274	843.754	17.17	0.49	0.00	0	1,000.00	
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	765.07280	0.76507	838.89360	0.83889	765.073	17.49	0.45	0.00	0	30,000.00	
\$ / R	15.55	Call	On 14/06/2019	Foreign Exchange Future	574.56790	0.57457	633.28580	0.63329	574.568	18.48	0.36	0.00	0	25,000.00	
\$ / R	15.62	Call	On 14/06/2019	Foreign Exchange Future	559.54490	0.55954	616.97210	0.61697	559.545	18.58	0.35	0.00	0	12,450.00	
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future	522.49430	0.52249	577.32180	0.57732	522.494	18.81	0.33	0.00	0	1,000.00	
\$ / R	15.92	Call	On 14/06/2019	Foreign Exchange Future	498.40550	0.49841	552.38970	0.55239	498.406	18.95	0.32	0.00	0	911.00	
\$ / R			On 28/06/2019	Any day expiry	14.31810	14.31810	14.44740	14.44740		16.81	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 28/06/2019	Any day expiry	339.69890	0.33970	322.68890	0.32269	339.699	15.26	0.24	0.00	0	500.00	
\$ / R	15.17	Call	On 28/06/2019	Any day expiry	692.93240	0.69293	759.75630	0.75976	692.932	17.94	0.41	0.00	0	500.00	
\$ / R			On 01/07/2019	Any day expiry	14.32200	14.32200	14.45110	14.45110		16.80	0.00	0.00	0	55.00	
\$ / R			On 31/07/2019	Any day expiry	14.36130	14.36130	14.48870	14.48870		16.92	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 31/07/2019	Any day expiry	361.26880	0.36127	340.65600	0.34066	361.269	15.31	0.24	0.00	0	500.00	
\$ / R	15.34	Call	On 31/07/2019	Any day expiry	710.77090	0.71077	774.63850	0.77464	710.771	18.18	0.40	0.00	0	500.00	
\$ / R			On 01/08/2019	Any day expiry	14.36260	14.36260	14.49000	14.49000		16.93	0.00	0.00	0	55.00	
\$ / R			On 30/08/2019	Any day expiry	14.40060	14.40060	14.52630	14.52630		17.02	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	379.47670	0.37948	356.50820	0.35651	379.477	15.33	0.24	0.00	0	500.00	
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	720.06120	0.72006	781.32920	0.78133	720.061	18.40	0.39	0.00	0	500.00	
\$ / R			On 02/09/2019	Any day expiry	14.40450	14.40450	14.53000	14.53000		17.02	0.00	0.00	0	55.00	
\$ / R			On 16/09/2019	Foreign Exchange Future	14.42280	14.42280	14.54760	14.54760		17.03	0.00	0.00	0	0.00	
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	21.21820	0.02122	23.48600	0.02349	21.218	13.88	0.02	0.00	0	1,000.00	
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	214.70210	0.21470	203.79540	0.20380	214.702	14.29	0.16	0.00	0	1,000.00	
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	668.68070	0.66868	724.79290	0.72479	668.681	18.80	0.36	0.00	0	1,000.00	
\$ / R			On 30/09/2019	Any day expiry	14.44120	14.44120	14.56510	14.56510		17.10	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 30/09/2019	Any day expiry	13.00	Put	396.27820	0.39628	374.15810	0.37416	396.278	15.34	0.24	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	734.88740	0.73489	793.96940	0.79397	734.887	18.56	0.39	0.00	0	500.00
\$ / R	On 02/10/2019	Any day expiry			14.44380	14.44380	14.56760	14.56760		17.11	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.48170	14.48170	14.60390	14.60390		17.18	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	411.10010	0.41110	389.60700	0.38961	411.100	15.32	0.24	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	743.46080	0.74346	800.22080	0.80022	743.461	18.76	0.38	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry			14.51970	14.51970	14.64030	14.64030		17.20	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	426.82170	0.42682	403.03830	0.40304	426.822	15.35	0.24	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	754.91420	0.75491	810.04650	0.81005	754.914	18.91	0.37	0.00	0	500.00
\$ / R	On 02/12/2019	Any day expiry			14.52360	14.52360	14.64400	14.64400		17.20	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.53800	14.53800	14.65780	14.65780		17.26	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	287.12140	0.28712	316.64720	0.31665	287.121	22.67	0.15	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.56160	14.56160	14.68030	14.68030		17.26	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	440.33720	0.44034	417.63660	0.41764	440.337	15.32	0.24	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	765.64510	0.76565	819.06240	0.81906	765.645	19.05	0.37	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry			14.56420	14.56420	14.68290	14.68290		17.26	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.60220	14.60220	14.71920	14.71920		17.32	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.64280	14.64280	14.75800	14.75800		17.35	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			14.68340	14.68340	14.79680	14.79680		17.40	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.71870	14.71870	14.83070	14.83070		17.39	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.76320	14.76320	14.87320	14.87320		17.38	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.77630	14.77630	14.88580	14.88580		17.46	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.88540	14.88540	15.00020	15.00020		17.62	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.01330	15.01330	15.13610	15.13610		17.78	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.81260	13.81260	13.92670	13.92670		16.98	0.00	1,105,008.00	80	422.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.96890	13.96890	14.08760	14.08760		16.94	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.29500	14.29500	14.42550	14.42550		16.80	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.27130	18.27130	18.41770	18.41770		15.95	0.00	3,873,515.60	212	225,032.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.55540	18.55540	18.71000	18.71000		15.96	0.00	0.00	0	7,498.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.87310	18.87310	19.03740	19.03740		16.50	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.17110	19.17110	19.34490	19.34490		16.87	0.00	0.00	0	6,543.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12618	0.12618	0.12757	0.12757		22.01	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12848	0.12848	0.12991	0.12991		21.50	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13353	0.13353	0.13514	0.13514		20.16	0.00	0.00	0	0.00
€ / R	On 16/07/2018	Any day expiry			15.89140	15.89140	16.00780	16.00780		16.95	0.00	0.00	0	34.00
€ / R	On 17/07/2018	Any day expiry			15.89500	15.89500	16.01100	16.01100		16.97	0.00	0.00	0	0.00
€ / R	On 17/07/2018	Any day expiry	15.63	Put	167.75670	0.16776	138.94510	0.13895	167.757	16.41	0.34	0.00	0	10,000.00
€ / R	On 31/07/2018	Any day expiry			15.94280	15.94280	16.05770	16.05770		16.66	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.09930	16.09930	16.21680	16.21680		16.25	0.00	7,872,557.70	489	134,914.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	9.84010	0.00984	9.89770	0.00990	9.840	17.52	0.02	0.00	0	29,734.00

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	14.25	Put	23.78000		0.02378		23.25120	0.02325	23.780	15.06	0.05	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	383.70710		0.38371		344.54290	0.34454	383.707	15.84	0.41	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	298.98770		0.29899		345.07830	0.34508	298.988	17.60	0.34	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	27.31920		0.02732		34.19630	0.03420	27.319	21.90	0.04	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.39610		16.39610		16.52070	16.52070		16.08	0.00	8,198,050.00	500	19,006.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.73290		16.73290		16.86730	16.86730		15.83	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.05260		17.05260		17.19630	17.19630		15.75	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.38000		96.38000		97.48000	97.48000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.46000		96.46000		94.57000	94.57000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.40000		88.40000		93.38000	93.38000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.08000		90.08000		95.56000	95.56000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.99000		96.99000		99.34000	99.34000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.31000		93.31000		97.96000	97.96000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.66000		96.66000		100.06000	100.06000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			107.90000		107.90000		103.76000	103.76000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			108.28000		108.28000		104.15000	104.15000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			98.65000		98.65000		99.53000	99.53000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			109.02000		109.02000		104.92000	104.92000			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			101.76000		101.76000		100.05000	100.05000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			102.24000		102.24000		100.53000	100.53000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			101.26000		101.26000		99.63000	99.63000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.04000		102.04000		100.39000	100.39000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.52000		98.52000		98.52000	98.52000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.90000		98.90000		98.92000	98.92000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.33000		99.33000		99.36000	99.36000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.78000		99.78000		99.84000	99.84000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			103.68000		103.68000		100.35000	100.35000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			104.71000		104.71000		101.40000	101.40000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			100.78000		100.78000		99.28000	99.28000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			106.16000		106.16000		101.26000	101.26000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.66000		96.66000		97.06000	97.06000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.72000		97.72000		96.37000	96.37000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.94000		96.94000		95.66000	95.66000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			95.38000		95.38000		95.94000	95.94000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.74000		97.74000		98.22000	98.22000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			99.62000		99.62000		98.43000	98.43000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			99.24000		99.24000		99.73000	99.73000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			108.45000		108.45000		102.00000	102.00000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap			109.81000		109.81000		103.34000	103.34000			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
5Y STND	On 22/03/2023	Interest Rate Swap	99.63000	99.63000	99.63000	98.58000	98.58000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	109.31000	109.31000	109.31000	102.94000	102.94000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	580.50500	580.50500	580.50500	577.05400	577.05400				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	590.86900	590.86900	590.86900	587.36300	587.36300				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	602.33100	602.33100	602.33100	598.75700	598.75700				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	669.55800	669.55800	669.55800	663.14700	663.14700				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	681.51200	681.51200	681.51200	674.99400	674.99400				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	694.73300	694.73300	694.73300	688.08800	688.08800				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	607.85700	607.85700	607.85700	601.49200	601.49200				0.00	0.00	0	858.00
ALBI	On 01/11/2018	Index Future	618.71000	618.71000	618.71000	612.23700	612.23700				0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	630.71200	630.71200	630.71200	624.11400	624.11400				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.18760	10.18760	10.18760	10.26370	10.26370			13.29	0.00	407,504.00	40	8,621.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.30870	10.30870	10.30870	10.39000	10.39000			13.12	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.44480	10.44480	10.44480	10.53080	10.53080			13.76	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.57730	10.57730	10.57730	10.66640	10.66640			14.18	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.53760	10.53760	10.53760	10.64690	10.64690			14.44	0.00	0.00	0	500.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.98130	13.98130	13.98130	14.10290	14.10290			15.15	0.00	0.00	0	1,215.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.25430	14.25430	14.25430	14.38270	14.38270			15.27	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.85700	14.85700	14.85700	15.00260	15.00260			15.57	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.12330	2.12330	2.12330	2.13550	2.13550			14.75	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.14010	2.14010	2.14010	2.15290	2.15290			15.01	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.17580	2.17580	2.17580	2.18990	2.18990			15.57	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.16560	2.16560	2.16560	2.18100	2.18100			14.94	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.20730	2.20730	2.20730	2.22330	2.22330			14.99	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.29520	2.29520	2.29520	2.31320	2.31320			16.27	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	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
ES33	On 02/08/2018	Bond Future		11.04498	77.16869		11.19648	76.29119			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future		11.16630	74.75815		11.32324	73.86551			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		11.30423	76.20799		11.46755	75.29783			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future		11.24355	79.80847		11.38986	78.84830			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future		11.36106	76.97334		11.51272	75.99658			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		11.49010	78.46593		11.64782	77.47006			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		602.76500	602.76500		596.08000	596.08000			0.00	0.00	0	475.00
GOVI	On 01/11/2018	GOVI		613.52700	613.52700		606.72800	606.72800			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		625.42900	625.42900		618.49800	618.49800			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.76200	1.76200		1.77640	1.77640		16.74	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.78430	1.78430		1.79940	1.79940		17.08	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.82990	1.82990		1.84680	1.84680		16.90	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		131.70615	131.70615		132.27202	132.27202			0.00	921,943.05	7	864.00
I2025	On 01/11/2018	Bond Future		134.08549	134.08549		134.66199	134.66199			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		135.29921	135.29921		135.88676	135.88676			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		100.54652	100.54652		100.92937	100.92937			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		101.31337	101.31337		101.70344	101.70344			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		103.29844	103.29844		103.69595	103.69595			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		103.77542	103.77542		103.77260	103.77260			0.00	10,377,542.00	100	9,461.00
I2033	On 01/11/2018	Bond Future		104.52908	104.52908		104.52665	104.52665			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		106.57727	106.57727		106.57446	106.57446			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		124.03192	124.03192		124.22103	124.22103			0.00	9,922,553.60	80	9,115.00
I2038	On 01/11/2018	Bond Future		126.27255	126.27255		126.46544	126.46544			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		127.15647	127.15647		127.35285	127.35285			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		116.92542	116.92542		116.92072	116.92072			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future		117.38868	117.38868		117.38419	117.38419			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		119.68848	119.68848		119.68374	119.68374			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 02/08/2018	Bond Future			121.87206		121.87206		121.86688	121.86688			0.00	9,749,764.80	80	9,701.00
I2050	On 01/11/2018	Bond Future			124.07370		124.07370		124.06901	124.06901			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future			124.73351		124.73351		124.72800	124.72800			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			252.57600		252.57600		252.95100	252.95100			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future			257.13900		257.13900		257.52200	257.52200			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future			262.17800		262.17800		262.56800	262.56800			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 17/09/2018	Foreign Exchange Future			0.13440		0.13440		0.13600	0.13600			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.13350		0.13350		0.13520	0.13520			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13310		0.13310		0.13360	0.13360			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.69840		1.69840		1.70420	1.70420		14.53	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.72390		1.72390		1.73010	1.73010		14.24	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.77760		1.77760		1.78470	1.78470		15.84	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.48610		9.48610		9.60520	9.60520		14.70	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.59740		9.59740		9.72060	9.72060		14.64	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.83940		9.83940		9.97260	9.97260		15.33	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.32760		1.32760		1.32780	1.32780			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.33640		1.33640		1.33490	1.33490			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35370		1.35370		1.35230	1.35230			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.32280		1.32280		1.32250	1.32250			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16560		1.16560		1.16440	1.16440			0.00	810,092.00	695	3,781.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.92490		7.92490	0.12403	7.83880	7.83880		17.23	0.00	0.00	0	283.00
R186	On 02/08/2018	Bond Future			9.03611		109.79631		9.20226	108.78793		8.29	0.00	761,766,798.78	6,938	112,291.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.38000		0.00038		0.01000	0.00001	0.380	7.64	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	56.58000		0.05658		8.62000	0.00862	56.580	7.64	0.05	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	505.60000		0.50560		214.43000	0.21443	505.600	7.82	0.28	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future			9.11651		111.75668		9.29024	110.73108		8.08	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	185.83000		0.18583		65.50000	0.06550	185.830	7.31	0.08	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	640.18000		0.64018		330.13000	0.33013	640.180	7.44	0.22	0.00	0	5,000.00

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 01/11/2018	Bond Future	9.14	Put	2,091.93000		2.09193	2,472.29000	2.47229	2,091.930		8.01	0.48	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.20768		108.61908	9.39037	107.57335			8.58	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			299.13547		299.13547	299.70705	299.70705				0.00	8,974,064.10	30	2,388.00
R197	On 01/11/2018	Bond Future			304.53952		304.53952	305.12242	305.12242				0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			303.15010		303.15010	303.74375	303.74375				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			236.02656		236.02656	236.02065	236.02065				0.00	23,602,656.00	100	22,040.00
R202	On 01/11/2018	Bond Future			240.29058		240.29058	240.28525	240.28525				0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			241.09148		241.09148	241.08532	241.08532				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			8.37333		101.03530	8.54107	100.42073			4.52	0.00	28,795,060.50	285	41,435.00
R2023	On 01/11/2018	Bond Future			8.45424		98.91311	8.63340	98.28832			4.58	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.55206		100.83157	8.74566	100.19445			4.79	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			9.44716		90.13864	9.60775	89.11249			11.21	0.00	4,326,654.72	48	50,356.00
R2030	On 02/08/2018	Bond Future	8.51	Call	32.89000		0.03289	2.97000	0.00297	32.890		10.20	0.03	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	232.82000		0.23282	58.95000	0.05895	232.820		10.40	0.14	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	1,217.85000		1.21785	1,563.03000	1.56303	1,217.850		11.21	0.45	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.52152		91.74779	9.68784	90.70400			11.00	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.60564		89.51785	9.77877	88.45354			11.72	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			9.62554		92.55836	9.78066	91.48880			12.09	0.00	0.00	0	34,986.00
R2032	On 01/11/2018	Bond Future			9.70295		90.05596	9.86341	88.96790			12.40	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.78895		91.80243	9.95555	90.69315			12.63	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			9.71398		97.00440	9.85872	95.89473			12.74	0.00	9,312,422.40	96	69,074.00
R2035	On 01/11/2018	Bond Future			9.78955		94.24033	9.93902	93.11157			13.11	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.87483		96.06816	10.02987	94.91723			13.39	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			9.77000		89.38901	9.91483	88.27445			13.95	0.00	0.00	0	56,155.00
R2037	On 01/11/2018	Bond Future			9.83980		90.98481	9.98912	89.85098			13.71	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.91805		88.48935	10.07263	87.33347			14.70	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
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			6.57664		101.51247		6.71748	101.46050		0.20	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			9.83978		92.71687		9.98456	91.52244		14.37	0.00	4,543,126.63	49	25,272.00
R2040	On 01/11/2018	Bond Future			9.90910		94.37206		10.05832	93.15694		14.13	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	123.94000		0.12394		44.66000	0.04466	123.940	12.16	0.04	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	654.09000		0.65409		341.89000	0.34189	654.090	12.37	0.18	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	848.28000		0.84828		469.99000	0.46999	848.280	12.58	0.21	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	2,739.77000		2.73977		1,903.31000	1.90331	2,739.770	13.84	0.47	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.98672		91.69177		10.14115	90.45291		15.19	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			9.87368		89.75846		10.01835	88.55101		15.03	0.00	4,846,956.84	54	36,114.00
R2044	On 01/11/2018	Bond Future			9.94076		91.36085		10.08977	90.13253		14.80	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			10.01574		88.74745		10.16986	87.49504		15.93	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			9.86094		93.18068		10.00530	91.94556		14.80	0.00	342,904,902.40	3,680	103,114.00
R2048	On 01/11/2018	Bond Future			9.92924		90.41171		10.07801	89.15513		15.29	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			10.00581		92.16520		10.15972	90.88411		15.69	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			7.69412		99.85203		7.86146	99.62944		0.99	0.00	15,077,656.53	151	21,327.00
R207	On 01/11/2018	Bond Future			7.78296		101.63472		7.98610	101.40891		0.90	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			7.92645		99.96096		8.19170	99.73053		1.00	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			7.98040		99.48028		8.14611	99.09941		2.25	0.00	0.00	0	30,583.00
R208	On 01/11/2018	Bond Future			8.06598		97.85687		8.25030	97.46990		2.35	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			8.17598		99.75478		8.38578	99.36008		2.65	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future			9.69088		73.36463		9.84026	72.39918		14.28	0.00	513,699,139.26	7,002	111,092.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/08/2018	Bond Future	8.46	Call	6.22000		0.00622		0.28000	0.00028	6.220	12.96	0.01	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	7.56000		0.00756		0.37000	0.00037	7.560	12.96	0.01	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	6,019.01000		6.01901	6,937.36000	6.93736	6,019.010	12.96	0.96	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	101.98000		0.10198	17.97000	0.01797	101.980	12.97	0.07	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	3,559.73000		3.55973	4,307.88000	4.30788	3,559.730	13.31	0.82	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	2,432.25000		2.43225	3,002.03000	3.00203	2,432.250	13.75	0.68	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,323.86000		1.32386	727.90000	0.72790	1,323.860	14.14	0.49	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	392.36000		0.39236	452.69000	0.45269	392.360	15.19	0.18	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	61.96000		0.06196	59.32000	0.05932	61.960	16.46	0.04	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.75775		71.52674	9.91158	70.54459		14.72	0.00	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	8.89	Call	467.91000		0.46791	253.03000	0.25303	467.910	12.92	0.16	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,098.01000		2.09801	1,527.38000	1.52738	2,098.010	14.17	0.47	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,870.81000		1.87081	2,136.80000	2.13680	1,870.810	14.69	0.39	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,822.33000		1.82233	2,081.46000	2.08146	1,822.330	14.72	0.39	0.00	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.83139		72.91394	9.99032	71.91257		15.09	0.00	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			187.49374		187.49374	188.29027	188.29027				0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			188.38075		188.38075	189.19239	189.19239				0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			192.07169		192.07169	192.89872	192.89872				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			153.49706		153.49706	153.54977	153.54977				0.00	0.00	0	4,777.00
R212	On 01/11/2018	Bond Future			156.26999		156.26999	156.32417	156.32417				0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			157.17809		157.17809	157.23300	157.23300				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			9.51850		84.80008	9.67346	83.82993		11.71	0.00	0.00	0.00	0	33,527.00
R213	On 01/11/2018	Bond Future			9.59359		82.76802	9.75381	81.78114		12.02	0.00	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.67869		84.37334	9.84510	83.36712		12.29	0.00	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			9.83049		72.82379	9.97474	71.85511		15.24	0.00	4,806,370.14	66	32,501.00	
R214	On 01/11/2018	Bond Future			9.89788		70.83115	10.04636	69.84571		15.73	0.00	0.00	0	0.00	
R214	On 07/02/2019	Bond Future			9.97336		72.20499	10.12679	71.20019		16.08	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

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/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.18890		10.18890		10.26850	10.26850		14.57	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.32470		10.32470		10.40870	10.40870		14.39	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.60910		10.60910		10.70240	10.70240		14.70	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.80780		2.80780		2.83210	2.83210		21.64	0.00	0.00	0	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.73530		2.73530		2.75880	2.75880		20.51	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.58980		2.58980		2.61520	2.61520		17.86	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.31940		1.31940		1.33950	1.33950			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.28040		1.28040		1.30040	1.30040			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.19390		1.19390		1.21310	1.21310			0.00	0.00	0	0.00
Total for Derivatives :												2,557,400,041.91	103,916	5 507 610.00
Grand Total:												2,557,400,041.91	103,916	5 507 610.00