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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/06/2018

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 22/06/2018	Any day expiry	13.47900	13.47900		13.63440	13.63440		12.26	0.00	0.00	0	0.00
\$ / R	On 29/06/2018	Any day expiry	13.48260	13.48260		13.63630	13.63630		18.08	0.00	0.00	0	4,240.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	0.17850	0.00018	0.05990	0.00006	0.179	23.88	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	0.63860	0.00064	0.33410	0.00033	0.639	22.56	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	0.67630	0.00068	0.35480	0.00035	0.676	22.50	0.01	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	0.75830	0.00076	0.40010	0.00040	0.758	22.38	0.01	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	963.60850	0.96361	1,116.83910	1.11684	963.609	22.08	0.99	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	933.79560	0.93380	1,086.94400	1.08694	933.796	21.90	0.99	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	923.86520	0.92387	1,076.98310	1.07698	923.865	21.84	0.99	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	864.37380	0.86437	1,017.27070	1.01727	864.374	21.47	0.99	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	638.86120	0.63886	789.86490	0.78986	638.861	20.09	0.96	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	355.87040	0.35587	250.46740	0.25047	355.870	19.27	0.80	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.05950	0.00006	0.15470	0.00015	0.060	31.45	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.01430	0.00001	0.03260	0.00003	0.014	34.12	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry	13.48770	13.48770		13.64150	13.64150		17.26	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	0.00350	0.00000	0.12520	0.00013	0.004	20.35	0.00	0	2,000.00

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 02/07/2018	Any day expiry	12.50	Put	1.28290		0.00128		1.12440	0.00112	1.283	19.47	0.01	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	402.38470		0.40238	540.84180	0.54084	402.385		17.44	0.83	0.00	0	2,000.00
\$ / R	On 03/07/2018	Any day expiry			13.48950		13.48950	13.64320	13.64320			17.41	0.00	0.00	0	55.00
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	2.72150		0.00272	2.30870	0.00231	2.721		18.69	0.02	0.00	0	100,000.00
\$ / R	On 05/07/2018	Any day expiry			13.49290		13.49290	13.64670	13.64670			17.45	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry			13.49460		13.49460	13.64840	13.64840			17.55	0.00	0.00	0	150.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	1.22040		0.00122	0.98870	0.00099	1.220		22.96	0.01	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.25	Put	79.82470		0.07982	46.96390	0.04696	79.825		16.82	0.28	0.00	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Put	247.55800		0.24756	170.74020	0.17074	247.558		17.97	0.58	0.00	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	142.15800		0.14216	219.14020	0.21914	142.158		17.97	0.42	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	101.31540		0.10132	162.38100	0.16238	101.315		18.53	0.32	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			13.51840		13.51840	13.67270	13.67270			17.09	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			13.52520		13.52520	13.67970	13.67970			17.07	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	980.32980		0.98033	855.07060	0.85507	980.330		20.07	0.86	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.52590		0.00253	4.83560	0.00484	2.526		22.90	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.52690		13.52690	13.68140	13.68140			17.09	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			13.53030		13.53030	13.68490	13.68490			17.13	0.00	0.00	0	845.00
\$ / R	On 31/07/2018	Any day expiry			13.53730		13.53730	13.69200	13.69200			16.96	0.00	0.00	0	2,427.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	85.98110		0.08598	56.60240	0.05660	85.981		15.90	0.21	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	316.33600		0.31634	406.58370	0.40658	316.336		16.87	0.53	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	465.28210		0.46528	376.09070	0.37609	465.282		17.77	0.62	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	5.68480		0.00568	10.11530	0.01012	5.685		22.02	0.02	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.21090		0.00221	3.57630	0.00358	2.211		22.86	0.01	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry			13.54070		13.54070	13.69560	13.69560			17.00	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry			13.54940		13.54940	13.70440	13.70440			16.88	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	12.42180		0.01242	7.43360	0.00743	12.422		15.57	0.04	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	523.28030		0.52328	431.83380	0.43183	523.280		17.83	0.63	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	5.02670		0.00503	10.27680	0.01028	5.027		22.26	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.55980		13.55980	13.71500	13.71500			16.77	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.56330		13.56330	13.71860	13.71860			16.81	0.00	0.00	0	5,470.00
\$ / R	On 20/08/2018	Any day expiry			13.57200		13.57200	13.72740	13.72740			16.72	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry			13.59120		13.59120	13.74700	13.74700			16.79	0.00	0.00	0	2,602.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	143.54040		0.14354	107.41400	0.10741	143.540		15.74	0.25	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	373.76200		0.37376	456.06350	0.45606	373.762		16.92	0.49	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	526.71640		0.52672	443.21640	0.44322	526.716		17.31	0.56	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	26.12500		0.02612	37.61150	0.03761	26.125		22.29	0.05	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	13.70850		0.01371	21.68800	0.02169	13.708		22.93	0.03	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.59650		13.59650	13.75240	13.75240			16.67	0.00	0.00	0	197.00
\$ / R	On 13/09/2018	Any day expiry			13.61420		13.61420	13.77040	13.77040			16.64	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	274.80400		0.27480	221.42640	0.22143	274.804		16.14	0.37	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.62130		13.62130	13.77760	13.77760			16.57	0.00	160,213,730.60	11,762	590,669.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	8.98450		0.00898	7.46180	0.00746	8.985		17.49	0.02	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	9.26050		0.00926	7.69150	0.00769	9.260		17.42	0.02	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	10.77640		0.01078	8.95340	0.00895	10.776		17.07	0.02	0.00	0	2,000.00

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	11.75	Put	13.54590	0.01355	11.25510	0.01126	13.546	16.55	0.03	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	15.79290	0.01579	13.11850	0.01312	15.793	16.20	0.04	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	17.05780	0.01706	14.16650	0.01417	17.058	16.03	0.04	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	19.91210	0.01991	16.52690	0.01653	19.912	15.68	0.05	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	29.44630	0.02945	24.36630	0.02437	29.446	14.81	0.07	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,400.74630	1.40075	1,551.96630	1.55197	1,400.746	14.81	0.93	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	33.90200	0.03390	26.34650	0.02635	33.902	14.86	0.07	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	42.11070	0.04211	29.86620	0.02987	42.111	14.93	0.09	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,178.50010	1.17850	1,318.25130	1.31825	1,178.500	15.05	0.89	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	57.20010	0.05720	40.65130	0.04065	57.200	15.05	0.11	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	69.32060	0.06932	50.15300	0.05015	69.321	15.12	0.13	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	74.32720	0.07433	54.11890	0.05412	74.327	15.15	0.14	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	81.41050	0.08141	59.76890	0.05977	81.411	15.19	0.15	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	956.91620	0.95692	1,086.95960	1.08696	956.916	15.30	0.82	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	933.69290	0.93369	1,062.51290	1.06251	933.693	15.33	0.81	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	124.36220	0.12436	94.78470	0.09478	124.362	15.38	0.21	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	788.32950	0.78833	906.87490	0.90687	788.329	15.59	0.74	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	238.41570	0.23842	189.38620	0.18939	238.416	15.91	0.33	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	659.71570	0.65972	766.98620	0.76699	659.716	15.91	0.67	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	246.42640	0.24643	196.42400	0.19642	246.426	15.95	0.34	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	630.04360	0.63004	734.87950	0.73488	630.044	16.00	0.65	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	258.74360	0.25874	207.27950	0.20728	258.744	16.00	0.35	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	496.48810	0.49649	589.20880	0.58921	496.488	16.40	0.56	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	428.49750	0.42850	360.17960	0.36018	428.498	16.57	0.48	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	449.79750	0.44980	537.77960	0.53778	449.798	16.57	0.52	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	428.75830	0.42876	513.49140	0.51349	428.758	16.68	0.51	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	683.91210	0.68391	593.67870	0.59368	683.912	17.50	0.61	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	115.24590	0.11525	148.42420	0.14842	115.246	19.78	0.17	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	44.75350	0.04475	61.30810	0.06131	44.754	21.61	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	41.92140	0.04192	57.62350	0.05762	41.921	21.74	0.07	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	38.21570	0.03822	52.78170	0.05278	38.216	21.93	0.06	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	33.32480	0.03332	46.35010	0.04635	33.325	22.21	0.06	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			13.64060	13.64060	13.79740	13.79740		16.66	0.00	0.00	0	3,280.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	182.31160	0.18231	144.07700	0.14408	182.312	15.57	0.26	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	413.62270	0.41362	492.05090	0.49205	413.623	16.95	0.47	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	565.60920	0.56561	486.04700	0.48605	565.609	16.99	0.54	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	44.78120	0.04478	60.73590	0.06074	44.781	21.89	0.07	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	26.60260	0.02660	39.35000	0.03935	26.603	22.59	0.04	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.64760	13.64760	13.80450	13.80450		16.61	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.68740	13.68740	13.84520	13.84520		16.68	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.69430	13.69430	13.85230	13.85230		16.64	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.69780	13.69780	13.85580	13.85580		16.66	0.00	0.00	0	3,363.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	221.95210	0.22195	182.01480	0.18201	221.952	15.51	0.27	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	606.36830	0.60637	529.04370	0.52904	606.368	16.86	0.51	0.00	0	1,000.00

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\$ / R	On 31/10/2018	Any day expiry	13.93	Call	456.34670	0.45635	531.31000	0.53131	456.347	17.12	0.46	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	68.21590	0.06822	86.36390	0.08636	68.216	21.66	0.09	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	49.84950	0.04985	63.41760	0.06342	49.849	22.83	0.06	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.69950	13.69950	13.85760	13.85760		16.67	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.70650	13.70650	13.86470	13.86470		16.63	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	37.69350	0.03769	30.22690	0.03023	37.693	15.68	0.06	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	648.52130	0.64852	568.56630	0.56857	648.521	16.94	0.52	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	60.46620	0.06047	75.57760	0.07558	60.466	22.29	0.08	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.72030	13.72030	13.87890	13.87890		16.62	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.72550	13.72550	13.88420	13.88420		16.72	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	7.33800	0.00734	6.55510	0.00656	7.338	17.29	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	29.19520	0.02920	23.79720	0.02380	29.195	15.91	0.05	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	830.33500	0.83034	936.30040	0.93630	830.335	15.85	0.66	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.74980	13.74980	13.90900	13.90900		16.69	0.00	0.00	0	3,117.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	254.22490	0.25422	212.68670	0.21269	254.225	15.52	0.28	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	637.46950	0.63747	561.56350	0.56156	637.469	16.78	0.49	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	485.34980	0.48535	557.68850	0.55769	485.350	17.28	0.44	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	89.00990	0.08901	106.32160	0.10632	89.010	21.68	0.10	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	67.59410	0.06759	81.39800	0.08140	67.594	22.99	0.08	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.76880	13.76880	13.92840	13.92840		16.65	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	561.33440	0.56133	491.22330	0.49122	561.334	16.49	0.45	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	182.42540	0.18243	216.86980	0.21687	182.425	19.94	0.19	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.77400	13.77400	13.93380	13.93380		16.66	0.00	45,867,420.00	3,330	74,889.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	34.10730	0.03411	27.03890	0.02704	34.107	15.51	0.05	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	41.01380	0.04101	32.80830	0.03281	41.014	15.44	0.06	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	52.30650	0.05231	42.32650	0.04233	52.306	15.33	0.08	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	61.19730	0.06120	49.87880	0.04988	61.197	15.26	0.09	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	63.11790	0.06312	51.51700	0.05152	63.118	15.25	0.09	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	71.30690	0.07131	58.52130	0.05852	71.307	15.19	0.10	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	82.75670	0.08276	68.36240	0.06836	82.757	15.12	0.11	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	89.01980	0.08902	73.76910	0.07377	89.020	15.09	0.12	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	107.12800	0.10713	89.47410	0.08947	107.128	15.00	0.14	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	130.12100	0.13012	106.26450	0.10626	130.121	15.08	0.16	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,404.12100	1.40412	1,540.06450	1.54006	1,404.121	15.08	0.84	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	159.68000	0.15968	130.19830	0.13020	159.680	15.19	0.19	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	172.18080	0.17218	141.11460	0.14111	172.181	15.24	0.20	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	190.77960	0.19078	157.43510	0.15744	190.780	15.30	0.22	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	267.95330	0.26795	226.06040	0.22606	267.953	15.53	0.28	0.00	0	190,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,041.95330	1.04195	1,159.86040	1.15986	1,041.953	15.53	0.72	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	304.74040	0.30474	258.20700	0.25821	304.740	15.65	0.30	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	919.53610	0.91954	1,026.90650	1.02691	919.536	15.81	0.67	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	354.05340	0.35405	300.41890	0.30042	354.053	15.84	0.33	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	367.04290	0.36704	311.60670	0.31161	367.043	15.89	0.34	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	891.04290	0.89104	995.40670	0.99541	891.043	15.89	0.66	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	460.32920	0.46033	397.43630	0.39744	460.329	16.20	0.39	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	485.43260	0.48543	420.70860	0.42071	485.433	16.27	0.41	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	759.43260	0.75943	854.50860	0.85451	759.433	16.27	0.59	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	592.70100	0.59270	520.83710	0.52084	592.701	16.59	0.46	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	638.77460	0.63877	563.95050	0.56395	638.775	16.71	0.48	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	632.77460	0.63277	717.75050	0.71775	632.775	16.71	0.52	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	644.69400	0.64469	569.45910	0.56946	644.694	16.73	0.48	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	624.63500	0.62464	708.79390	0.70879	624.635	16.75	0.52	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	566.71820	0.56672	644.89900	0.64490	566.718	17.01	0.48	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	548.60700	0.54861	625.03100	0.62503	548.607	17.10	0.47	0.00	0	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	504.18250	0.50418	576.17080	0.57617	504.183	17.32	0.44	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	442.85760	0.44286	508.42650	0.50843	442.858	17.67	0.40	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	412.47320	0.41247	474.73230	0.47473	412.473	17.86	0.37	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	372.73210	0.37273	429.86520	0.42987	372.732	18.15	0.34	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	370.39620	0.37040	427.21400	0.42721	370.396	18.17	0.34	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	368.07290	0.36807	424.58400	0.42458	368.073	18.19	0.34	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	350.05870	0.35006	404.26480	0.40426	350.059	18.34	0.33	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	339.29930	0.33930	392.15230	0.39215	339.299	18.43	0.32	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	320.85280	0.32085	371.35200	0.37135	320.853	18.59	0.30	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	290.79250	0.29079	337.36070	0.33736	290.793	18.89	0.28	0.00	0	21,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	289.02240	0.28902	335.35620	0.33536	289.022	18.91	0.28	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	275.30200	0.27530	319.80520	0.31981	275.302	19.05	0.27	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	265.50550	0.26551	308.68240	0.30868	265.505	19.16	0.26	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	214.47480	0.21447	253.32780	0.25333	214.475	19.63	0.21	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	211.74470	0.21174	250.19710	0.25020	211.745	19.66	0.21	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	186.41590	0.18642	221.10870	0.22111	186.416	19.94	0.19	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	154.47440	0.15447	184.21530	0.18422	154.474	20.37	0.16	0.00	0	10,000.00
\$ / R	On 21/12/2018	Any day expiry			13.78610	13.78610	13.83360	13.83360		16.72	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	351.17000	0.35117	0.00000	0.00000	351.170	15.77	0.33	4,536,037.44	1,000	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	395.05130	0.39505	0.00000	0.00000	395.051	15.93	0.35	4,893,015.06	1,000	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	373.62870	0.37363	0.00000	0.00000	373.629	18.21	0.34	4,696,710.90	1,000	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	353.60410	0.35360	0.00000	0.00000	353.604	18.37	0.32	4,483,858.68	1,000	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.80350	13.80350	13.96380	13.96380		16.64	0.00	0.00	0	1,830.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	281.04540	0.28105	238.42980	0.23843	281.045	15.46	0.28	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	662.18130	0.66218	587.27170	0.58727	662.181	16.64	0.48	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	513.73580	0.51374	584.28060	0.58428	513.736	17.34	0.43	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	109.28270	0.10928	127.51370	0.12751	109.283	21.66	0.11	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	85.11160	0.08511	99.61420	0.09961	85.112	23.00	0.09	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.80690	13.80690	13.96730	13.96730		16.63	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			13.85550	13.85550	14.01640	14.01640		16.63	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.85720	13.85720	14.01810	14.01810		16.63	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	305.43670	0.30544	261.48710	0.26149	305.437	15.43	0.28	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	534.73730	0.53474	602.67980	0.60268	534.737	17.46	0.42	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.87970	13.87970	14.04090	14.04090		16.67	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 28/02/2019	Any day expiry										
					13.90570	13.90570	14.06720	14.06720		16.63	0.00	0.00	0	4,725.00
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	325.44250	0.32544	280.54020	0.28054	325.443	15.41	0.28	0.00	0	500.00
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	553.22550	0.55323	619.58540	0.61959	553.226	17.55	0.41	0.00	0	500.00
\$ / R			On 18/03/2019	Foreign Exchange Future	13.93690	13.93690	14.09880	14.09880		16.64	0.00	0.00	0	5,690.00
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	7.44160	0.00744	7.24570	0.00725	7.442	15.71	0.01	0.00	0	1,000.00
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	53.23020	0.05323	40.55260	0.04055	53.230	14.01	0.07	0.00	0	1,000.00
\$ / R	12.06	Put	On 18/03/2019	Foreign Exchange Future	95.72280	0.09572	75.86760	0.07587	95.723	14.41	0.11	0.00	0	4,145.00
\$ / R	13.45	Call	On 18/03/2019	Foreign Exchange Future	1,013.89170	1.01389	1,112.21750	1.11222	1,013.892	15.91	0.63	0.00	0	4,145.00
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	531.91080	0.53191	468.01350	0.46801	531.911	15.92	0.37	0.00	0	20,000.00
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future	684.61500	0.68462	611.68310	0.61168	684.615	16.35	0.43	0.00	0	17,981.00
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	602.36440	0.60236	671.00160	0.67100	602.364	17.41	0.43	0.00	0	1,000.00
\$ / R	14.96	Call	On 18/03/2019	Foreign Exchange Future	475.76620	0.47577	532.28240	0.53228	475.766	18.13	0.35	0.00	0	17,981.00
\$ / R	15.45	Call	On 18/03/2019	Foreign Exchange Future	376.38330	0.37638	424.29400	0.42429	376.383	18.85	0.29	0.00	0	20,000.00
\$ / R			On 27/03/2019	Any day expiry	13.95250	13.95250	14.11460	14.11460		16.64	0.00	0.00	0	4,414.00
\$ / R			On 29/03/2019	Any day expiry	13.95600	13.95600	14.11820	14.11820		16.64	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	344.90570	0.34491	299.25610	0.29926	344.906	15.41	0.28	0.00	0	500.00
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	570.60760	0.57061	635.29870	0.63530	570.608	17.66	0.40	0.00	0	500.00
\$ / R			On 02/04/2019	Any day expiry	13.96300	13.96300	14.12530	14.12530		16.62	0.00	0.00	0	55.00
\$ / R			On 30/04/2019	Any day expiry	14.01180	14.01180	14.17510	14.17510		16.63	0.00	0.00	0	1,280.00
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	363.88140	0.36388	317.83500	0.31784	363.881	15.39	0.28	0.00	0	3,000.00
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	1,093.35590	1.09336	1,191.23670	1.19124	1,093.356	15.90	0.63	0.00	0	2,500.00
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	587.14170	0.58714	649.82550	0.64983	587.142	17.77	0.39	0.00	0	500.00
\$ / R			On 31/05/2019	Any day expiry	14.06590	14.06590	14.23030	14.23030		16.64	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	381.63470	0.38163	334.94520	0.33495	381.635	15.40	0.27	0.00	0	500.00
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	602.08180	0.60208	663.28070	0.66328	602.082	17.89	0.39	0.00	0	500.00
\$ / R			On 03/06/2019	Any day expiry	14.07120	14.07120	14.23560	14.23560		16.62	0.00	0.00	0	54,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	14.09030	14.09030	14.25520	14.25520		16.67	0.00	0.00	0	14,610.00
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	12.42620	0.01243	12.95070	0.01295	12.426	13.65	0.02	0.00	0	1,000.00
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	158.22220	0.15822	127.68670	0.12769	158.222	14.15	0.15	0.00	0	1,000.00
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	305.48040	0.30548	258.88840	0.25889	305.480	15.21	0.23	0.00	0	1,000.00
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	382.16340	0.38216	335.30600	0.33531	382.163	15.39	0.27	0.00	0	911.00
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	481.81140	0.48181	427.96290	0.42796	481.811	15.59	0.32	0.00	0	30,000.00
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	772.76330	0.77276	697.96570	0.69797	772.763	16.30	0.42	0.00	0	25,000.00
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	801.05590	0.80106	724.92180	0.72492	801.056	16.37	0.43	0.00	0	12,450.00
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	750.64880	0.75065	822.89310	0.82289	750.649	17.28	0.45	0.00	0	1,000.00
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	678.51470	0.67851	745.26700	0.74527	678.515	17.58	0.42	0.00	0	30,000.00
\$ / R	15.55	Call	On 14/06/2019	Foreign Exchange Future	505.20200	0.50520	557.77650	0.55778	505.202	18.55	0.33	0.00	0	25,000.00
\$ / R	15.62	Call	On 14/06/2019	Foreign Exchange Future	490.89710	0.49090	542.99780	0.54300	490.897	18.62	0.32	0.00	0	12,450.00
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future	456.21240	0.45621	506.10140	0.50610	456.212	18.83	0.30	0.00	0	1,000.00
\$ / R	15.92	Call	On 14/06/2019	Foreign Exchange Future	434.67580	0.43468	482.61320	0.48261	434.676	18.96	0.29	0.00	0	911.00
\$ / R			On 28/06/2019	Any day expiry	14.11400	14.11400	14.27870	14.27870		16.67	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 28/06/2019	Any day expiry	397.07100	0.39707	350.07720	0.35008	397.071	15.41	0.27	0.00	0	500.00
\$ / R	15.17	Call	On 28/06/2019	Any day expiry	613.91370	0.61391	674.19360	0.67419	613.914	18.02	0.38	0.00	0	500.00
\$ / R			On 01/07/2019	Any day expiry	14.11810	14.11810	14.28270	14.28270		16.66	0.00	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 31/07/2019	Any day expiry			14.15870	14.15870		14.32240	14.32240		16.79	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 31/07/2019	Any day expiry	419.26920	0.41927	371.91640	0.37192	419.269	15.47	0.27	0.00	0	500.00			
\$ / R	15.34	Call	On 31/07/2019	Any day expiry	633.46540	0.63347	692.18420	0.69218	633.465	18.24	0.37	0.00	0	500.00			
\$ / R			On 01/08/2019	Any day expiry	14.16010	14.16010	14.32370	14.32370		16.79	0.00	0.00	0	55.00			
\$ / R			On 30/08/2019	Any day expiry	14.19940	14.19940	14.36210	14.36210		16.89	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	437.95960	0.43796	390.84590	0.39085	437.960	15.50	0.27	0.00	0	500.00			
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	644.82760	0.64483	701.83080	0.70183	644.828	18.46	0.37	0.00	0	500.00			
\$ / R			On 02/09/2019	Any day expiry	14.20350	14.20350	14.36610	14.36610		16.88	0.00	0.00	0	55.00			
\$ / R			On 16/09/2019	Foreign Exchange Future	14.22250	14.22250	14.38470	14.38470		16.90	0.00	0.00	0	0.00			
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	24.65560	0.02466	23.54170	0.02354	24.656	13.73	0.03	0.00	0	1,000.00			
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	266.28390	0.26628	222.19370	0.22219	266.284	14.71	0.19	0.00	0	1,000.00			
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	597.80060	0.59780	651.37500	0.65138	597.801	18.83	0.34	0.00	0	1,000.00			
\$ / R			On 30/09/2019	Any day expiry	14.24140	14.24140	14.40320	14.40320		16.96	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	455.05220	0.45505	407.99200	0.40799	455.052	15.51	0.27	0.00	0	500.00			
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	660.92060	0.66092	716.72650	0.71673	660.921	18.62	0.36	0.00	0	500.00			
\$ / R			On 02/10/2019	Any day expiry	14.24420	14.24420	14.40580	14.40580		16.97	0.00	0.00	0	55.00			
\$ / R			On 31/10/2019	Any day expiry	14.28350	14.28350	14.44420	14.44420		17.05	0.00	0.00	0	55.00			
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	473.02390	0.47302	424.98180	0.42498	473.024	15.55	0.27	0.00	0	500.00			
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	671.03890	0.67104	725.66830	0.72567	671.039	18.81	0.36	0.00	0	500.00			
\$ / R			On 29/11/2019	Any day expiry	14.32280	14.32280	14.48260	14.48260		17.08	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	488.55540	0.48856	437.57670	0.43758	488.555	15.58	0.27	0.00	0	500.00			
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	683.86320	0.68386	737.08080	0.73708	683.863	18.95	0.35	0.00	0	500.00			
\$ / R			On 02/12/2019	Any day expiry	14.32690	14.32690	14.48660	14.48660		17.12	0.00	0.00	0	55.00			
\$ / R			On 13/12/2019	Foreign Exchange Future	14.34180	14.34180	14.50120	14.50120		17.13	0.00	0.00	0	0.00			
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	245.80610	0.24581	275.37220	0.27537	245.806	22.40	0.14	0.00	0	2,000.00			
\$ / R			On 31/12/2019	Any day expiry	14.36620	14.36620	14.52500	14.52500		17.13	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	503.49220	0.50349	451.29390	0.45129	503.492	15.58	0.27	0.00	0	500.00			
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	696.53630	0.69654	748.12300	0.74812	696.536	19.10	0.35	0.00	0	500.00			
\$ / R			On 02/01/2020	Any day expiry	14.36890	14.36890	14.52770	14.52770		17.14	0.00	0.00	0	55.00			
\$ / R			On 31/01/2020	Any day expiry	14.40820	14.40820	14.56610	14.56610		17.19	0.00	0.00	0	55.00			
\$ / R			On 02/03/2020	Any day expiry	14.45020	14.45020	14.60710	14.60710		17.23	0.00	0.00	0	55.00			
\$ / R			On 02/04/2020	Any day expiry	14.49230	14.49230	14.64820	14.64820		17.28	0.00	0.00	0	55.00			
\$ / R			On 29/04/2020	Any day expiry	14.52890	14.52890	14.68390	14.68390		17.32	0.00	0.00	0	55.00			
\$ / R			On 02/06/2020	Any day expiry	14.57500	14.57500	14.72890	14.72890		17.31	0.00	0.00	0	1,055.00			
\$ / R			On 12/06/2020	Foreign Exchange Future	14.58850	14.58850	14.74220	14.74220		17.35	0.00	0.00	0	0.00			
\$ / R			On 28/07/2020	Any day expiry	14.68840	14.68840	14.84480	14.84480		17.50	0.00	0.00	0	84,000.00			
\$ / R			On 14/09/2020	Foreign Exchange Future	14.80970	14.80970	14.96910	14.96910		17.65	0.00	0.00	0	0.00			
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	13.62130	13.62130	13.77760	13.77760		16.57	0.00	136,213.00	10	336.00			
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	13.77400	13.77400	13.93380	13.93380		16.66	0.00	0.00	0	10.00			
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	14.09030	14.09030	14.25520	14.25520		16.67	0.00	0.00	0	0.00			
£ / R			On 17/09/2018	Foreign Exchange Future	18.13890	18.13890	18.33430	18.33430		15.73	0.00	45,202,138.80	2,492	226,524.00			
£ / R			On 14/12/2018	Foreign Exchange Future	18.41720	18.41720	18.61750	18.61750		15.82	0.00	9,208,600.00	500	7,437.00			

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/03/2019	Foreign Exchange Future			18.72540		18.72540		18.92980	18.92980		16.42	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.01570		19.01570		19.22540	19.22540		16.74	0.00	0.00	0	6,543.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12473		0.12473		0.12599	0.12599		21.97	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12698		0.12698		0.12827	0.12827		21.63	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13195		0.13195		0.13329	0.13329		20.36	0.00	0.00	0	0.00
€ / R	On 16/07/2018	Any day expiry			15.74560		15.74560		15.89140	15.89140		15.78	0.00	0.00	0	34.00
€ / R	On 17/07/2018	Any day expiry			15.74880		15.74880		15.89460	15.89460		15.80	0.00	0.00	0	0.00
€ / R	On 17/07/2018	Any day expiry	15.63	Put	199.82570		0.19983		150.88470	0.15088	199.826	15.56	0.42	0.00	0	10,000.00
€ / R	On 31/07/2018	Any day expiry			15.79430		15.79430		15.94080	15.94080		15.72	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.94990		15.94990		16.09790	16.09790		15.62	0.00	10,877,831.80	682	134,883.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	9.70640		0.00971		9.33180	0.00933	9.706	16.90	0.02	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	21.68470		0.02168		20.99170	0.02099	21.685	14.05	0.05	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	431.17240		0.43117		372.09920	0.37210	431.172	15.49	0.45	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	236.48880		0.23649		285.70980	0.28571	236.489	17.25	0.29	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	18.29630		0.01830		24.45170	0.02445	18.296	21.51	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.24370		16.24370		16.39530	16.39530		15.68	0.00	0.00	0	19,006.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.57320		16.57320		16.72780	16.72780		15.49	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.88780		16.88780		17.04730	17.04730		15.51	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.22000		96.22000		96.28000	96.28000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.26000		93.26000		93.31000	93.31000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.03000		92.03000		92.08000	92.08000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.20000		94.20000		94.25000	94.25000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.97000		97.97000		98.02000	98.02000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.55000		96.55000		96.61000	96.61000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.63000		98.63000		98.68000	98.68000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.04000		104.04000		104.09000	104.09000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			104.41000		104.41000		104.45000	104.45000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			98.00000		98.00000		98.04000	98.04000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			105.12000		105.12000		105.16000	105.16000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			101.76000		101.76000		101.76000	101.76000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			102.24000		102.24000		102.24000	102.24000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.57000		99.57000		99.59000	99.59000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.01000		102.01000		102.03000	102.03000			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		98.91000	98.91000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.31000		99.31000		99.32000	99.32000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.75000		99.75000		99.77000	99.77000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.91000		101.91000		101.94000	101.94000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.92000		102.92000		102.95000	102.95000			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
2Y STND	On 23/03/2020	Interest Rate Swap	99.01000	99.01000	99.01000	99.06000	99.06000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	102.66000	102.66000	102.66000	102.72000	102.72000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.63000	96.63000	96.63000	96.71000	96.71000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.89000	95.89000	95.89000	95.98000	95.98000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.13000	95.13000	95.13000	95.22000	95.22000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.34000	95.34000	95.34000	95.43000	95.43000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.57000	97.57000	97.57000	97.65000	97.65000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.73000	97.73000	97.73000	97.81000	97.81000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.97000	98.97000	98.97000	99.04000	99.04000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.91000	102.91000	102.91000	102.98000	102.98000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.19000	104.19000	104.19000	104.26000	104.26000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.64000	97.64000	97.64000	97.72000	97.72000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.69000	103.69000	103.69000	103.76000	103.76000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	583.07000	583.07000	583.07000	582.17800	582.17800				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	593.48000	593.48000	593.48000	592.57500	592.57500				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	604.99300	604.99300	604.99300	604.07100	604.07100				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	674.91900	674.91900	674.91900	672.84200	672.84200				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	686.96900	686.96900	686.96900	684.85900	684.85900				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	700.29500	700.29500	700.29500	698.14500	698.14500				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	614.05400	614.05400	614.05400	611.83000	611.83000				0.00	0.00	0	859.00
ALBI	On 01/11/2018	Index Future	625.01700	625.01700	625.01700	622.75700	622.75700				0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	637.14100	637.14100	637.14100	634.83800	634.83800				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.10790	10.10790	10.10790	10.17150	10.17150			12.81	0.00	41,149,260.90	4,071	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.22790	10.22790	10.22790	10.29400	10.29400			12.84	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.36040	10.36040	10.36040	10.42850	10.42850			13.56	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.48810	10.48810	10.48810	10.55850	10.55850			14.03	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.36070	10.36070	10.36070	10.50340	10.50340			14.08	0.00	0.00	0	500.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.86030	13.86030	13.86030	13.99620	13.99620			14.95	0.00	0.00	0	1,215.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.12950	14.12950	14.12950	14.26950	14.26950			15.13	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.72050	14.72050	14.72050	14.86940	14.86940			15.42	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.08290	2.08290	2.08290	2.10950	2.10950			14.74	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.09900	2.09900	2.09900	2.12590	2.12590			14.61	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.13350	2.13350	2.13350	2.16050	2.16050			15.39	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.14710	2.14710	2.14710	2.16610	2.16610			14.81	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.18840	2.18840	2.18840	2.20790	2.20790			14.93	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
DKK / R	On 14/06/2019	Foreign Exchange Future		2.27460	2.27460		2.29520	2.29520		15.93	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		10.90021	78.02181		10.95226	77.71342			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future		11.01631	75.62645		11.07016	75.31298			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		11.14824	77.09315		11.20422	76.77369			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		11.08870	80.84743		11.14071	80.49582			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future		11.20056	78.03080		11.25438	77.67344			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		11.32332	79.54394		11.37923	79.17965			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		609.26400	609.26400		606.92700	606.92700			0.00	0.00	0	475.00
GOVI	On 01/11/2018	GOVI		620.14100	620.14100		617.76700	617.76700			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		632.17100	632.17100		629.75100	629.75100			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.73770	1.73770		1.75760	1.75760		16.68	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.75950	1.75950		1.77970	1.77970		16.46	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.80380	1.80380		1.82480	1.82480		16.55	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		131.62618	131.62618		131.70623	131.70623			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		134.00352	134.00352		134.08627	134.08627			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		135.21618	135.21618		135.30019	135.30019			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		100.74002	100.74002		100.54699	100.54699			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		101.51003	101.51003		101.31441	101.31441			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		103.49941	103.49941		103.29965	103.29965			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		103.51821	103.51821		103.51719	103.51719			0.00	155,277,315.00	1,500	10,961.00
I2033	On 01/11/2018	Bond Future		104.26684	104.26684		104.26684	104.26684			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
I2033	On 07/02/2019	Bond Future		106.31020	106.31020		106.30994	106.30994			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		123.74536	123.74536		123.74402	123.74402			0.00	0.00	0	9,115.00
I2038	On 01/11/2018	Bond Future		125.98033	125.98033		125.98014	125.98014			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		126.85904	126.85904		126.85846	126.85846			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		117.15340	117.15340		116.47760	116.47760			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future		117.62019	117.62019		116.93320	116.93320			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		119.92514	119.92514		119.22436	119.22436			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		121.87491	121.87491		121.87335	121.87335			0.00	0.00	0	9,701.00
I2050	On 01/11/2018	Bond Future		124.07631	124.07631		124.07579	124.07579			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		124.73640	124.73640		124.73535	124.73535			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		252.49100	252.49100		252.33900	252.33900			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future		257.05200	257.05200		256.90000	256.90000			0.00	0.00	0	234.00
IGOV	On 07/02/2019	Index Future		262.09000	262.09000		261.93400	261.93400			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		0.13360	0.13360		0.13470	0.13470			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.13330	0.13330		0.13440	0.13440			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13200	0.13200		0.13160	0.13160			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.68740	1.68740		1.70180	1.70180		14.25	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.71250	1.71250		1.72730	1.72730		14.54	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.76420	1.76420		1.77990	1.77990		15.71	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.38860	9.38860		9.47210	9.47210		14.38	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.49830	9.49830		9.58400	9.58400		14.43	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.73470	9.73470		9.82390	9.82390		15.22	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.31700	1.31700		1.32630	1.32630			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.32560	1.32560		1.33510	1.33510			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.34230	1.34230		1.35270	1.35270			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.33170	1.33170		1.33070	1.33070			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
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17100		1.17100		1.16840	1.16840			0.00	6,346,820.00	5,420	2,723.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.01740		8.01740	0.12268	7.93710	7.93710		17.13	0.00	0.00	0	0.00
R186	On 02/08/2018	Bond Future			8.90189		110.62002		8.95370	110.30109		8.29	0.00	826,663,409.46	7,473	108,683.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.81000		0.00081		0.62000	0.00062	0.810	7.64	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	99.42000		0.09942		81.19000	0.08119	99.420	7.64	0.08	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	750.75000		0.75075		649.57000	0.64957	750.750	7.82	0.38	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future			8.97611		112.59498		9.03019	112.27107		8.08	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	260.57000		0.26057		229.87000	0.22987	260.570	7.31	0.11	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	837.61000		0.83761		757.79000	0.75779	837.610	7.44	0.28	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,699.14000		1.69914		1,846.62000	1.84662	1,699.140	8.01	0.42	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.06010		109.47369		9.11693	109.14354		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			298.70747		298.70747		298.49409	298.49409			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			304.10275		304.10275		303.88833	303.88833			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			302.70600		302.70600		302.48641	302.48641			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			236.02937		236.02937		236.02740	236.02740			0.00	0.00	0	22,040.00
R202	On 01/11/2018	Bond Future			240.29254		240.29254		240.29282	240.29282			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			241.09455		241.09455		241.09399	241.09399			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			8.24829		101.49652		8.29537	101.32255		4.52	0.00	0.00	0	41,435.00
R2023	On 01/11/2018	Bond Future			8.32055		99.38254		8.37072	99.20605		4.58	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.40766		101.31013		8.46181	101.13033		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			9.31328		91.00644		9.36497	90.67005		11.21	0.00	0.00	0	49,926.00
R2030	On 02/08/2018	Bond Future	8.51	Call	58.31000		0.05831		47.54000	0.04754	58.310	10.20	0.05	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	364.22000		0.36422		309.54000	0.30954	364.220	10.40	0.21	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	836.01000		0.83601		977.23000	0.97723	836.010	11.21	0.35	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.38280		92.63112		9.43627	92.28925		11.00	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.46133		90.41826		9.51693	90.06991		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			9.48684		93.53026		9.53841	93.16717		12.09	0.00	0.00	0	34,986.00

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
R2032	On 01/11/2018	Bond Future		9.55946	91.04510		9.61274	90.67602		12.40	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future		9.64003	92.81079		9.69530	92.43468		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		9.57037	98.12534		9.62187	97.72105		12.74	0.00	82,719,661.62	843	68,231.00
R2035	On 01/11/2018	Bond Future		9.64121	95.38126		9.69433	94.97030		13.11	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.72107	97.23118		9.77611	96.81236		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		9.62635	90.51609		9.67787	90.10936		13.95	0.00	0.00	0	56,155.00
R2037	On 01/11/2018	Bond Future		9.69168	92.13197		9.74473	91.71850		13.71	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.76478	89.65885		9.81965	89.23746		14.70	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		6.56608	101.51637		6.57513	101.51302		0.20	0.00	0.00	0	10,270.00
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		9.69108	93.97011		9.74259	93.53291		14.37	0.00	0.00	0	25,272.00
R2040	On 01/11/2018	Bond Future		9.75584	95.64759		9.80886	95.20312		14.13	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	186.40000	0.18640	163.02000	0.16302	186.400	12.16	0.06	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	895.31000	0.89531	806.79000	0.80679	895.310	12.37	0.23	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,138.55000	1.13855	1,032.53000	1.03253	1,138.550	12.58	0.27	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,357.91000	3.35791	3,136.95000	3.13695	3,357.910	13.84	0.54	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.82821	92.99210		9.88302	92.53913		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		9.72001	91.07193		9.77148	90.62839		15.03	0.00	0.00	0	36,114.00
R2044	On 01/11/2018	Bond Future		9.78248	92.69771		9.83542	92.24682		14.80	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.85217	90.11025		9.90686	89.65068		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		9.70748	94.52746		9.75885	94.07268		14.80	0.00	0.00	0	103,114.00
R2048	On 01/11/2018	Bond Future		9.77113	91.78236		9.82398	91.32009		15.29	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.84236	93.56251		9.89698	93.09127		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		7.57310	100.01342		7.62281	99.94709		0.99	0.00	4,100,550.22	41	21,409.00
R207	On 01/11/2018	Bond Future		7.63563	101.79895		7.69562	101.73203		0.90	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.73429	100.12840		7.81243	100.06026		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/08/2018	Bond Future			7.85849		99.76168		7.90637	99.65104		2.25	0.00	0.00	0	30,836.00
R208	On 01/11/2018	Bond Future			7.93018		98.14323		7.98324	98.03122		2.35	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			8.02150		100.04672		8.08181	99.93261		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			9.54760		74.30928		9.59896	73.96854		14.28	0.00	0.00	0	118,213.00
R209	On 02/08/2018	Bond Future	8.46	Call	12.39000		0.01239		9.96000	0.00996	12.390	12.96	0.01	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	14.94000		0.01494		12.04000	0.01204	14.940	12.96	0.01	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	5,117.09000		5.11709	5,441.04000	5.44104	5,117.090	5,117.090	12.96	0.93	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	175.64000		0.17564	146.81000	0.14681	175.640	175.640	12.97	0.11	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	2,794.45000		2.79445	3,066.02000	3.06602	2,794.450	2,794.450	13.31	0.75	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,803.93000		1.80393	2,024.46000	2.02446	1,803.930	1,803.930	13.75	0.58	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,800.62000		1.80062	1,621.76000	1.62176	1,800.620	1,800.620	14.14	0.59	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	228.93000		0.22893	283.30000	0.28330	228.930	228.930	15.19	0.12	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	29.86000		0.02986	40.07000	0.04007	29.860	29.860	16.46	0.02	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.61018		72.48822		9.66301	72.14181		14.72	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	8.89	Call	634.40000		0.63440	571.37000	0.57137	634.400	634.400	12.92	0.21	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,559.01000		2.55901	2,388.68000	2.38868	2,559.010	2,559.010	14.17	0.53	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,501.60000		1.50160	1,630.73000	1.63073	1,501.600	1,501.600	14.69	0.34	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,460.27000		1.46027	1,586.86000	1.58686	1,460.270	1,460.270	14.72	0.33	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.67902		73.89405		9.73355	73.54100		15.09	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			187.65462		187.65462		187.65352	187.65352			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			188.54379		188.54379		188.54456	188.54456			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			192.23874		192.23874		192.23889	192.23889			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			153.47013		153.47013		153.47013	153.47013			0.00	0.00	0	4,777.00
R212	On 01/11/2018	Bond Future			156.24197		156.24197		156.24345	156.24345			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			157.15020		157.15020		157.15122	157.15122			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 02/08/2018	Bond Future	9.37991		85.68128		9.43143	85.35219		11.71	0.00	0.00	0	33,527.00
R213	On 01/11/2018	Bond Future	9.45027		83.66482		9.50347	83.33037		12.02	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	9.52990		85.28757		9.58511	84.94672		12.29	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	9.67712		73.87800		9.72846	73.52227		15.24	0.00	0.00	0	32,501.00
R214	On 01/11/2018	Bond Future	9.74001		71.90414		9.79279	71.54248		15.73	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.81037		73.29871		9.86484	72.93013		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
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	10.03860	10.03860		10.16370	10.16370			14.17	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.17180	10.17180		10.29970	10.29970			14.15	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.44910	10.44910		10.57970	10.57970			14.65	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.80360	2.80360		2.80390	2.80390			21.73	0.00	0.00	0	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.73080	2.73080		2.73230	2.73230			20.55	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.59030	2.59030		2.58760	2.58760			17.88	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.29250	1.29250		1.31040	1.31040				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.24960	1.24960		1.27130	1.27130				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.16690	1.16690		1.18600	1.18600				0.00	0.00	0	0.00
Total for Derivatives :												1,406,372,573.48	42,124	5 604 680.00
Grand Total:												1,406,372,573.48	42,124	5 604 680.00