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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 25/06/2018

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
<b>Derivatives</b>													
\$ / R	On 29/06/2018	Any day expiry		13.58840	13.58840	13.48260	13.48260		18.99	0.00	0.00	0	4,240.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	0.04480	0.00004	0.17850	0.00018	0.045	30.36	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	0.22390	0.00022	0.63860	0.00064	0.224	29.20	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	0.23860	0.00024	0.67630	0.00068	0.239	29.13	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	0.27070	0.00027	0.75830	0.00076	0.271	28.98	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	1,068.77090	1.06877	963.60850	0.96361	1,068.771	28.62	1.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	1,038.84750	1.03885	933.79560	0.93380	1,038.848	28.40	1.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	1,028.87640	1.02888	923.86520	0.92387	1,028.876	28.32	1.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	969.09170	0.96909	864.37380	0.86437	969.092	27.88	0.99	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	741.18540	0.74119	638.86120	0.63886	741.185	26.20	0.98	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	254.03460	0.25403	355.87040	0.35587	254.035	20.92	0.76	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.05030	0.00005	0.05950	0.00006	0.050	39.07	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.01890	0.00002	0.01430	0.00001	0.019	43.99	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			13.59350	13.59350	13.48770	13.48770		17.33	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	0.04760	0.00005	0.00350	0.00000	0.048	30.14	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	0.47700	0.00048	1.28290	0.00128	0.477	22.67	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	13.12	Call	489.00000		0.48900		402.38470	0.40238	489.000	19.35	0.91	0.00	0	2,000.00
\$ / R	On 03/07/2018	Any day expiry			13.59520		13.59520		13.48950	13.48950		17.49	0.00	0.00	0	55.00
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	1.13600		0.00114		2.72150	0.00272	1.136	21.41	0.01	0.00	0	100,000.00
\$ / R	On 05/07/2018	Any day expiry			13.59870		13.59870		13.49290	13.49290		17.49	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry			13.60040		13.60040		13.49460	13.49460		17.58	0.00	0.00	0	150.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	0.28110		0.00028		1.22040	0.00122	0.281	23.68	0.00	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.25	Put	46.77260		0.04677		79.82470	0.07982	46.773	17.91	0.20	0.00	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Put	165.41840		0.16542		247.55800	0.24756	165.418	17.58	0.49	0.00	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	165.81840		0.16582		142.15800	0.14216	165.818	17.58	0.51	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	114.98010		0.11498		101.31540	0.10132	114.980	18.18	0.39	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			13.62460		13.62460		13.51840	13.51840		17.08	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			13.63150		13.63150		13.52520	13.52520		17.05	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	879.06000		0.87906		980.32980	0.98033	879.060	19.88	0.84	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.67090		0.00267		2.52590	0.00253	2.671	23.19	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.63330		13.63330		13.52690	13.52690		17.08	0.00	0.00	0	70.00
\$ / R	On 25/07/2018	Any day expiry	13.50	Put	199.37550		0.19938		0.00000	0.00000	199.375	16.80	0.41	222,114,878.40	40,000	40,000.00
\$ / R	On 27/07/2018	Any day expiry			13.63670		13.63670		13.53030	13.53030		17.11	0.00	0.00	0	845.00
\$ / R	On 31/07/2018	Any day expiry			13.64380		13.64380		13.53730	13.53730		16.93	0.00	0.00	0	2,427.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	57.17060		0.05717		85.98110	0.08598	57.171	15.74	0.16	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	360.80050		0.36080		316.33600	0.31634	360.801	16.65	0.59	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	384.17250		0.38417		465.28210	0.46528	384.173	17.43	0.57	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	6.13340		0.00613		5.68480	0.00568	6.133	22.16	0.02	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.08310		0.00208		2.21090	0.00221	2.083	22.74	0.01	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry			13.64730		13.64730		13.54070	13.54070		16.96	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry			13.65610		13.65610		13.54940	13.54940		16.82	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	8.43820		0.00844		12.42180	0.01242	8.438	16.01	0.03	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	441.35970		0.44136		523.28030	0.52328	441.360	17.49	0.59	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	4.61700		0.00462		5.02670	0.00503	4.617	21.88	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.66670		13.66670		13.55980	13.55980		16.70	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.67020		13.67020		13.56330	13.56330		16.74	0.00	6,771,100.00	500	5,970.00
\$ / R	On 20/08/2018	Any day expiry			13.67900		13.67900		13.57200	13.57200		16.79	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry			13.69860		13.69860		13.59120	13.59120		16.74	0.00	0.00	0	2,602.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	109.54520		0.10955		143.54040	0.14354	109.545	15.55	0.21	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	413.89320		0.41389		373.76200	0.37376	413.893	16.65	0.53	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	452.14540		0.45215		526.71640	0.52672	452.145	17.00	0.53	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	27.55380		0.02755		26.12500	0.02612	27.554	22.13	0.05	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	14.97130		0.01497		13.70850	0.01371	14.971	22.96	0.03	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.70400		13.70400		13.59650	13.59650		16.61	0.00	0.00	0	197.00
\$ / R	On 13/09/2018	Any day expiry			13.72200		13.72200		13.61420	13.61420		16.60	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	226.20830		0.22621		274.80400	0.27480	226.208	15.96	0.32	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.72920		13.72920		13.62130	13.62130		16.65	0.00	1,126,233,734.40	82,032	582,981.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	7.75340		0.00775		8.98450	0.00898	7.753	18.07	0.02	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	7.99260		0.00799		9.26050	0.00926	7.993	18.00	0.02	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	9.30670		0.00931		10.77640	0.01078	9.307	17.65	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	11.70670	0.01171	13.54590	0.01355	11.707	17.13	0.03	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	13.65230	0.01365	15.79290	0.01579	13.652	16.79	0.03	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	14.74690	0.01475	17.05780	0.01706	14.747	16.61	0.03	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	17.21560	0.01722	19.91210	0.01991	17.216	16.27	0.04	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	25.43210	0.02543	29.44630	0.02945	25.432	15.40	0.06	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,504.63210	1.50463	1,400.74630	1.40075	1,504.632	15.40	0.94	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	27.51120	0.02751	33.90200	0.03390	27.511	15.23	0.06	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	31.21070	0.03121	42.11070	0.04211	31.211	14.95	0.07	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,271.50400	1.27150	1,178.50010	1.17850	1,271.504	14.97	0.91	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	42.30400	0.04230	57.20010	0.05720	42.304	14.97	0.09	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	51.99710	0.05200	69.32060	0.06932	51.997	15.05	0.11	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	56.03850	0.05604	74.32720	0.07433	56.039	15.07	0.11	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	61.79280	0.06179	81.41050	0.08141	61.793	15.11	0.12	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,040.92440	1.04092	956.91620	0.95692	1,040.924	15.22	0.85	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,016.57070	1.01657	933.69290	0.93369	1,016.571	15.25	0.84	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	97.40530	0.09741	124.36220	0.12436	97.405	15.29	0.17	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	861.65340	0.86165	788.32950	0.78833	861.653	15.43	0.78	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	194.23370	0.19423	238.41570	0.23842	194.234	15.72	0.29	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	723.43370	0.72343	659.71570	0.65972	723.434	15.72	0.71	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	201.35700	0.20136	246.42640	0.24643	201.357	15.76	0.30	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	691.54270	0.69154	630.04360	0.63004	691.543	15.81	0.69	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	212.34270	0.21234	258.74360	0.25874	212.343	15.81	0.31	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	547.15540	0.54716	496.48810	0.49649	547.155	16.23	0.60	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	367.14860	0.36715	428.49750	0.42850	367.149	16.40	0.44	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	496.34860	0.49635	449.79750	0.44980	496.349	16.40	0.56	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	472.39530	0.47240	428.75830	0.42876	472.395	16.48	0.54	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	605.51650	0.60552	683.91210	0.68391	605.517	17.24	0.58	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	125.11590	0.12512	115.24590	0.11525	125.116	19.58	0.19	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	48.05710	0.04806	44.75350	0.04475	48.057	21.47	0.08	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	44.94060	0.04494	41.92140	0.04192	44.941	21.61	0.07	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	40.86770	0.04087	38.21570	0.03822	40.868	21.79	0.07	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	35.50280	0.03550	33.32480	0.03332	35.503	22.08	0.06	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			13.74900	13.74900	13.64060	13.64060		16.64	0.00	0.00	0	3,280.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	147.81760	0.14782	182.31160	0.18231	147.818	15.45	0.23	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	452.49180	0.45249	413.62270	0.41362	452.492	16.70	0.51	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	495.36860	0.49537	565.60920	0.56561	495.369	16.75	0.50	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	48.33940	0.04834	44.78120	0.04478	48.339	21.80	0.07	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	29.19720	0.02920	26.60260	0.02660	29.197	22.61	0.05	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.75600	13.75600	13.64760	13.64760		16.59	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.79620	13.79620	13.68740	13.68740		16.64	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.80320	13.80320	13.69430	13.69430		16.61	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.80670	13.80670	13.69780	13.69780		16.63	0.00	0.00	0	3,363.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	186.41150	0.18641	221.95210	0.22195	186.412	15.39	0.24	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	538.61630	0.53862	606.36830	0.60637	538.616	16.63	0.48	0.00	0	1,000.00

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\$ / R	On 31/10/2018	Any day expiry	13.93	Call	493.52730	0.49353	456.34670	0.45635	493.527	16.89	0.48	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	72.99060	0.07299	68.21590	0.06822	72.991	21.53	0.09	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	52.83590	0.05284	49.84950	0.04985	52.836	22.69	0.07	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.80850	13.80850	13.69950	13.69950		16.63	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.81550	13.81550	13.70650	13.70650		16.60	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	30.84310	0.03084	37.69350	0.03769	30.843	15.80	0.05	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	579.22250	0.57922	648.52130	0.64852	579.223	16.71	0.49	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	64.02240	0.06402	60.46620	0.06047	64.022	22.13	0.08	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.82950	13.82950	13.72030	13.72030		16.66	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.83470	13.83470	13.72550	13.72550		16.68	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	6.53050	0.00653	7.33800	0.00734	6.530	17.68	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	24.10340	0.02410	29.19520	0.02920	24.103	16.05	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	893.44570	0.89345	830.33500	0.83034	893.446	15.66	0.70	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.85930	13.85930	13.74980	13.74980		16.64	0.00	0.00	0	3,117.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	217.46770	0.21747	254.22490	0.25422	217.468	15.39	0.25	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	571.79450	0.57179	637.46950	0.63747	571.794	16.56	0.46	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	521.10110	0.52110	485.34980	0.48535	521.101	17.06	0.47	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	93.88060	0.09388	89.00990	0.08901	93.881	21.49	0.11	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	71.34120	0.07134	67.59410	0.06759	71.341	22.84	0.08	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.87850	13.87850	13.76880	13.76880		16.68	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	500.76490	0.50076	561.33440	0.56133	500.765	16.29	0.42	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	195.19550	0.19520	182.42540	0.18243	195.195	19.79	0.20	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.88380	13.88380	13.77400	13.77400		16.70	0.00	3,387,647.20	244	74,727.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	28.63150	0.02863	34.10730	0.03411	28.632	15.63	0.04	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	34.45580	0.03446	41.01380	0.04101	34.456	15.55	0.05	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	44.01200	0.04401	52.30650	0.05231	44.012	15.43	0.07	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	51.56250	0.05156	61.19730	0.06120	51.563	15.35	0.08	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	53.19720	0.05320	63.11790	0.06312	53.197	15.33	0.08	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	60.17820	0.06018	71.30690	0.07131	60.178	15.27	0.09	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	69.97110	0.06997	82.75670	0.08276	69.971	15.19	0.10	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	75.34450	0.07534	89.01980	0.08902	75.344	15.15	0.10	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	90.93190	0.09093	107.12800	0.10713	90.932	15.04	0.12	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	107.58010	0.10758	130.12100	0.13012	107.580	14.95	0.14	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,491.38010	1.49138	1,404.12100	1.40412	1,491.380	14.95	0.86	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	133.60900	0.13361	159.68000	0.15968	133.609	15.06	0.17	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	144.70780	0.14471	172.18080	0.17218	144.708	15.11	0.18	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	161.29650	0.16130	190.77960	0.19078	161.296	15.17	0.19	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	230.99740	0.23100	267.95330	0.26795	230.997	15.40	0.25	0.00	0	190,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,114.79740	1.11480	1,041.95330	1.04195	1,114.797	15.40	0.75	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	263.62590	0.26363	304.74040	0.30474	263.626	15.50	0.27	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	982.86080	0.98286	919.53610	0.91954	982.861	15.59	0.70	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	306.92320	0.30692	354.05340	0.35405	306.923	15.62	0.30	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	318.94060	0.31894	367.04290	0.36704	318.941	15.67	0.31	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	952.74060	0.95274	891.04290	0.89104	952.741	15.67	0.69	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	405.87310	0.40587	460.32920	0.46033	405.873	15.98	0.37	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	429.43460	0.42943	485.43260	0.48543	429.435	16.06	0.38	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	813.23460	0.81323	759.43260	0.75943	813.235	16.06	0.62	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	530.76010	0.53076	592.70100	0.59270	530.760	16.38	0.43	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	574.37390	0.57437	638.77460	0.63877	574.374	16.51	0.45	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	678.17390	0.67817	632.77460	0.63277	678.174	16.51	0.55	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	579.94540	0.57995	644.69400	0.64469	579.945	16.52	0.45	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	669.34340	0.66934	624.63500	0.62464	669.343	16.54	0.54	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	606.74220	0.60674	566.71820	0.56672	606.742	16.78	0.51	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	587.35260	0.58735	548.60700	0.54861	587.353	16.87	0.49	0.00	0	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	539.74330	0.53974	504.18250	0.50418	539.743	17.10	0.46	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	473.93960	0.47394	442.85760	0.44286	473.940	17.45	0.42	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	441.31360	0.44131	412.47320	0.41247	441.314	17.64	0.40	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	397.98160	0.39798	372.73210	0.37273	397.982	17.92	0.36	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	395.46200	0.39546	370.39620	0.37040	395.462	17.94	0.36	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	392.96330	0.39296	368.07290	0.36807	392.963	17.96	0.36	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	373.57000	0.37357	350.05870	0.35006	373.570	18.11	0.35	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	361.98600	0.36199	339.29930	0.33930	361.986	18.20	0.34	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	342.12260	0.34212	320.85280	0.32085	342.123	18.37	0.32	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	309.75110	0.30975	290.79250	0.29079	309.751	18.66	0.29	0.00	0	21,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	307.84720	0.30785	289.02240	0.28902	307.847	18.68	0.29	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	293.07480	0.29307	275.30200	0.27530	293.075	18.83	0.28	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	282.53050	0.28253	265.50550	0.26551	282.530	18.94	0.27	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	229.59950	0.22960	214.47480	0.21447	229.600	19.48	0.23	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	226.65530	0.22666	211.74470	0.21174	226.655	19.51	0.23	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	199.36490	0.19936	186.41590	0.18642	199.365	19.79	0.20	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	164.95010	0.16495	154.47440	0.15447	164.950	20.22	0.17	0.00	0	10,000.00
\$ / R	On 21/12/2018	Any day expiry			13.89600	13.89600	13.78610	13.78610		16.67	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	305.48980	0.30549	351.17000	0.35117	305.490	15.58	0.30	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	346.07060	0.34607	395.05130	0.39505	346.071	15.73	0.33	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	398.42220	0.39842	373.62870	0.37363	398.422	17.98	0.36	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	376.95050	0.37695	353.60410	0.35360	376.951	18.15	0.34	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.91360	13.91360	13.80350	13.80350		16.59	0.00	0.00	0	1,830.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	243.76520	0.24377	281.04540	0.28105	243.765	15.33	0.25	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	598.08490	0.59808	662.18130	0.66218	598.085	16.43	0.45	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	548.53430	0.54853	513.73580	0.51374	548.534	17.12	0.45	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	113.95350	0.11395	109.28270	0.10928	113.954	21.43	0.12	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	88.46190	0.08846	85.11160	0.08511	88.462	22.79	0.09	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.91710	13.91710	13.80690	13.80690		16.58	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			13.96640	13.96640	13.85550	13.85550		16.58	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.96820	13.96820	13.85720	13.85720		16.57	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	267.64120	0.26764	305.43670	0.30544	267.641	15.30	0.25	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	568.39750	0.56840	534.73730	0.53474	568.398	17.25	0.44	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.99110	13.99110	13.87970	13.87970		16.61	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		14.01750	14.01750	13.90570	13.90570		16.57	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	13.00	Put	Any day expiry	287.25830	0.28726	325.44250	0.32544	287.258	15.28	0.25	0.00	0	500.00	
\$ / R	On 28/02/2019	14.52	Call	Any day expiry	586.27580	0.58628	553.22550	0.55323	586.276	17.34	0.43	0.00	0	500.00	
\$ / R	On 18/03/2019			Foreign Exchange Future	14.04920	14.04920	13.93690	13.93690		16.59	0.00	0.00	0	5,690.00	
\$ / R	On 18/03/2019	10.33	Put	Foreign Exchange Future	7.50910	0.00751	7.44160	0.00744	7.509	16.17	0.01	0.00	0	1,000.00	
\$ / R	On 18/03/2019	11.74	Put	Foreign Exchange Future	44.74870	0.04475	53.23020	0.05323	44.749	14.01	0.06	0.00	0	1,000.00	
\$ / R	On 18/03/2019	12.06	Put	Foreign Exchange Future	81.12640	0.08113	95.72280	0.09572	81.126	14.35	0.10	0.00	0	4,145.00	
\$ / R	On 18/03/2019	13.45	Call	Foreign Exchange Future	1,072.96150	1.07296	1,013.89170	1.01389	1,072.961	15.71	0.65	0.00	0	4,145.00	
\$ / R	On 18/03/2019	13.46	Put	Foreign Exchange Future	478.40680	0.47841	531.91080	0.53191	478.407	15.72	0.35	0.00	0	20,000.00	
\$ / R	On 18/03/2019	13.75	Put	Foreign Exchange Future	623.45760	0.62346	684.61500	0.68462	623.458	16.15	0.41	0.00	0	17,981.00	
\$ / R	On 18/03/2019	14.48	Call	Foreign Exchange Future	637.38270	0.63738	602.36440	0.60236	637.383	17.21	0.45	0.00	0	1,000.00	
\$ / R	On 18/03/2019	14.96	Call	Foreign Exchange Future	502.26770	0.50227	475.76620	0.47577	502.268	17.92	0.37	0.00	0	17,981.00	
\$ / R	On 18/03/2019	15.45	Call	Foreign Exchange Future	397.81030	0.39781	376.38330	0.37638	397.810	18.67	0.30	0.00	0	20,000.00	
\$ / R	On 27/03/2019			Any day expiry	14.06500	14.06500	13.95250	13.95250		16.58	0.00	0.00	0	4,414.00	
\$ / R	On 29/03/2019			Any day expiry	14.06860	14.06860	13.95600	13.95600		16.58	0.00	0.00	0	0.00	
\$ / R	On 29/03/2019	13.00	Put	Any day expiry	306.49620	0.30650	344.90570	0.34491	306.496	15.28	0.25	0.00	0	500.00	
\$ / R	On 29/03/2019	14.67	Call	Any day expiry	602.83590	0.60284	570.60760	0.57061	602.836	17.45	0.42	0.00	0	500.00	
\$ / R	On 02/04/2019			Any day expiry	14.07570	14.07570	13.96300	13.96300		16.63	0.00	0.00	0	55.00	
\$ / R	On 30/04/2019			Any day expiry	14.12530	14.12530	14.01180	14.01180		16.63	0.00	0.00	0	1,280.00	
\$ / R	On 30/04/2019	13.00	Put	Any day expiry	325.72100	0.32572	363.88140	0.36388	325.721	15.28	0.25	0.00	0	3,000.00	
\$ / R	On 30/04/2019	13.49	Call	Any day expiry	1,152.29640	1.15230	1,093.35590	1.09336	1,152.296	15.69	0.65	0.00	0	2,500.00	
\$ / R	On 30/04/2019	14.84	Call	Any day expiry	618.05480	0.61805	587.14170	0.58714	618.055	17.56	0.41	0.00	0	500.00	
\$ / R	On 31/05/2019			Any day expiry	14.18030	14.18030	14.06590	14.06590		16.64	0.00	0.00	0	55.00	
\$ / R	On 31/05/2019	13.00	Put	Any day expiry	343.48700	0.34349	381.63470	0.38163	343.487	15.29	0.25	0.00	0	500.00	
\$ / R	On 31/05/2019	15.01	Call	Any day expiry	632.29940	0.63230	602.08180	0.60208	632.299	17.69	0.40	0.00	0	500.00	
\$ / R	On 03/06/2019			Any day expiry	14.18560	14.18560	14.07120	14.07120		16.62	0.00	0.00	0	54,000.00	
\$ / R	On 14/06/2019			Foreign Exchange Future	14.20510	14.20510	14.09030	14.09030		16.61	0.00	0.00	0	14,610.00	
\$ / R	On 14/06/2019	10.69	Put	Foreign Exchange Future	13.18740	0.01319	12.42620	0.01243	13.187	14.17	0.02	0.00	0	1,000.00	
\$ / R	On 14/06/2019	12.28	Put	Foreign Exchange Future	136.68760	0.13669	158.22220	0.15822	136.688	14.03	0.13	0.00	0	1,000.00	
\$ / R	On 14/06/2019	12.75	Put	Foreign Exchange Future	269.80960	0.26981	305.48040	0.30548	269.810	15.03	0.21	0.00	0	1,000.00	
\$ / R	On 14/06/2019	12.98	Put	Foreign Exchange Future	343.93360	0.34393	382.16340	0.38216	343.934	15.27	0.25	0.00	0	911.00	
\$ / R	On 14/06/2019	13.24	Put	Foreign Exchange Future	437.41550	0.43742	481.81140	0.48181	437.416	15.46	0.30	0.00	0	30,000.00	
\$ / R	On 14/06/2019	13.83	Put	Foreign Exchange Future	711.18470	0.71118	772.76330	0.77276	711.185	16.11	0.40	0.00	0	25,000.00	
\$ / R	On 14/06/2019	13.88	Put	Foreign Exchange Future	738.34700	0.73835	801.05590	0.80106	738.347	16.18	0.41	0.00	0	12,450.00	
\$ / R	On 14/06/2019	14.58	Call	Foreign Exchange Future	789.12600	0.78913	750.64880	0.75065	789.126	17.09	0.47	0.00	0	1,000.00	
\$ / R	On 14/06/2019	14.82	Call	Foreign Exchange Future	712.74410	0.71274	678.51470	0.67851	712.744	17.39	0.44	0.00	0	30,000.00	
\$ / R	On 14/06/2019	15.55	Call	Foreign Exchange Future	529.66450	0.52966	505.20200	0.50520	529.664	18.35	0.34	0.00	0	25,000.00	
\$ / R	On 14/06/2019	15.62	Call	Foreign Exchange Future	515.07130	0.51507	490.89710	0.49090	515.071	18.44	0.33	0.00	0	12,450.00	
\$ / R	On 14/06/2019	15.80	Call	Foreign Exchange Future	478.45360	0.47845	456.21240	0.45621	478.454	18.64	0.31	0.00	0	1,000.00	
\$ / R	On 14/06/2019	15.92	Call	Foreign Exchange Future	455.71410	0.45571	434.67580	0.43468	455.714	18.78	0.30	0.00	0	911.00	
\$ / R	On 28/06/2019			Any day expiry	14.22950	14.22950	14.11400	14.11400		16.66	0.00	0.00	0	0.00	
\$ / R	On 28/06/2019	13.00	Put	Any day expiry	358.42250	0.35842	397.07100	0.39707	358.423	15.29	0.25	0.00	0	500.00	
\$ / R	On 28/06/2019	15.17	Call	Any day expiry	643.22650	0.64323	613.91370	0.61391	643.227	17.81	0.39	0.00	0	500.00	
\$ / R	On 01/07/2019			Any day expiry	14.23350	14.23350	14.11810	14.11810		16.65	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			14.27310	14.27310		14.15870	14.15870		16.72	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 31/07/2019	Any day expiry	380.51230	0.38051	419.26920	0.41927	380.512	15.34	0.25	0.00	0	500.00			
\$ / R	15.34	Call	On 31/07/2019	Any day expiry	661.02280	0.66102	633.46540	0.63347	661.023	18.03	0.39	0.00	0	500.00			
\$ / R			On 01/08/2019	Any day expiry	14.27450	14.27450	14.16010	14.16010		16.72	0.00	0.00	0	55.00			
\$ / R			On 30/08/2019	Any day expiry	14.31280	14.31280	14.19940	14.19940		16.82	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	399.92480	0.39992	437.95960	0.43796	399.925	15.39	0.26	0.00	0	500.00			
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	670.61010	0.67061	644.82760	0.64483	670.610	18.24	0.38	0.00	0	500.00			
\$ / R			On 02/09/2019	Any day expiry	14.31680	14.31680	14.20350	14.20350		16.81	0.00	0.00	0	55.00			
\$ / R			On 16/09/2019	Foreign Exchange Future	14.33530	14.33530	14.22250	14.22250		16.88	0.00	0.00	0	0.00			
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	25.83620	0.02584	24.65560	0.02466	25.836	14.20	0.03	0.00	0	1,000.00			
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	234.54170	0.23454	266.28390	0.26628	234.542	14.49	0.18	0.00	0	1,000.00			
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	621.07750	0.62108	597.80060	0.59780	621.078	18.63	0.35	0.00	0	1,000.00			
\$ / R			On 30/09/2019	Any day expiry	14.35380	14.35380	14.24140	14.24140		16.89	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	417.88110	0.41788	455.05220	0.45505	417.881	15.42	0.26	0.00	0	500.00			
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	685.42460	0.68542	660.92060	0.66092	685.425	18.40	0.37	0.00	0	500.00			
\$ / R			On 02/10/2019	Any day expiry	14.35650	14.35650	14.24420	14.24420		16.90	0.00	0.00	0	55.00			
\$ / R			On 31/10/2019	Any day expiry	14.39490	14.39490	14.28350	14.28350		16.98	0.00	0.00	0	55.00			
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	435.28370	0.43528	473.02390	0.47302	435.284	15.44	0.26	0.00	0	500.00			
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	694.05940	0.69406	671.03890	0.67104	694.059	18.59	0.37	0.00	0	500.00			
\$ / R			On 29/11/2019	Any day expiry	14.43320	14.43320	14.32280	14.32280		17.05	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	450.34210	0.45034	488.55540	0.48856	450.342	15.46	0.26	0.00	0	500.00			
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	705.65070	0.70565	683.86320	0.68386	705.651	18.73	0.36	0.00	0	500.00			
\$ / R			On 02/12/2019	Any day expiry	14.43720	14.43720	14.32690	14.32690		17.04	0.00	0.00	0	55.00			
\$ / R			On 13/12/2019	Foreign Exchange Future	14.45170	14.45170	14.34180	14.34180		17.06	0.00	0.00	0	0.00			
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	253.95620	0.25396	245.80610	0.24581	253.956	22.28	0.14	0.00	0	2,000.00			
\$ / R			On 31/12/2019	Any day expiry	14.47560	14.47560	14.36620	14.36620		17.11	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	463.69150	0.46369	503.49220	0.50349	463.692	15.43	0.25	0.00	0	500.00			
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	716.54720	0.71655	696.53630	0.69654	716.547	18.87	0.36	0.00	0	500.00			
\$ / R			On 02/01/2020	Any day expiry	14.47820	14.47820	14.36890	14.36890		17.11	0.00	0.00	0	55.00			
\$ / R			On 31/01/2020	Any day expiry	14.51660	14.51660	14.40820	14.40820		17.12	0.00	0.00	0	55.00			
\$ / R			On 02/03/2020	Any day expiry	14.55760	14.55760	14.45020	14.45020		17.16	0.00	0.00	0	55.00			
\$ / R			On 02/04/2020	Any day expiry	14.59860	14.59860	14.49230	14.49230		17.20	0.00	0.00	0	55.00			
\$ / R			On 29/04/2020	Any day expiry	14.63430	14.63430	14.52890	14.52890		17.24	0.00	0.00	0	55.00			
\$ / R			On 02/06/2020	Any day expiry	14.67930	14.67930	14.57500	14.57500		17.28	0.00	0.00	0	1,055.00			
\$ / R			On 12/06/2020	Foreign Exchange Future	14.69250	14.69250	14.58850	14.58850		17.28	0.00	0.00	0	0.00			
\$ / R			On 28/07/2020	Any day expiry	14.79110	14.79110	14.68840	14.68840		17.43	0.00	0.00	0	84,000.00			
\$ / R			On 14/09/2020	Foreign Exchange Future	14.91690	14.91690	14.80970	14.80970		17.59	0.00	0.00	0	0.00			
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	13.72920	13.72920	13.62130	13.62130		16.65	0.00	137,292.00	10	346.00			
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	13.88380	13.88380	13.77400	13.77400		16.70	0.00	0.00	0	10.00			
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	14.20510	14.20510	14.09030	14.09030		16.61	0.00	0.00	0	0.00			
£ / R			On 17/09/2018	Foreign Exchange Future	18.28050	18.28050	18.13890	18.13890		15.67	0.00	7,970,298.00	436	226,524.00			
£ / R			On 14/12/2018	Foreign Exchange Future	18.56170	18.56170	18.41720	18.41720		15.72	0.00	0.00	0	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			18.87410		18.87410		18.72540	18.72540		16.32	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.16720		19.16720		19.01570	19.01570		16.72	0.00	0.00	0	6,543.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12592		0.12592		0.12473	0.12473		22.06	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12819		0.12819		0.12698	0.12698		21.63	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13321		0.13321		0.13195	0.13195		20.45	0.00	0.00	0	0.00
€ / R	On 16/07/2018	Any day expiry			15.92990		15.92990		15.74560	15.74560		15.68	0.00	0.00	0	34.00
€ / R	On 17/07/2018	Any day expiry			15.93310		15.93310		15.74880	15.74880		15.73	0.00	0.00	0	0.00
€ / R	On 17/07/2018	Any day expiry	15.63	Put	111.68590		0.11169		199.82570	0.19983	111.686	15.04	0.30	0.00	0	10,000.00
€ / R	On 31/07/2018	Any day expiry			15.97940		15.97940		15.79430	15.79430		15.68	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.13740		16.13740		15.94990	15.94990		15.54	0.00	5,518,990.80	342	134,755.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	7.80400		0.00780		9.70640	0.00971	7.804	17.61	0.02	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	17.08750		0.01709		21.68470	0.02168	17.088	14.76	0.04	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	333.64080		0.33364		431.17240	0.43117	333.641	15.14	0.39	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	273.23850		0.27324		236.48880	0.23649	273.238	16.75	0.33	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	19.57190		0.01957		18.29630	0.01830	19.572	21.05	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.43520		16.43520		16.24370	16.24370		15.60	0.00	0.00	0	19,006.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.76900		16.76900		16.57320	16.57320		15.42	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.08850		17.08850		16.88780	16.88780		15.43	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.54000		96.54000		96.22000	96.22000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.60000		93.60000		93.26000	93.26000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.39000		92.39000		92.03000	92.03000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.56000		94.56000		94.20000	94.20000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.33000		98.33000		97.97000	97.97000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.92000		96.92000		96.55000	96.55000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.99000		98.99000		98.63000	98.63000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.41000		104.41000		104.04000	104.04000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			104.78000		104.78000		104.41000	104.41000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			98.38000		98.38000		98.00000	98.00000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			105.51000		105.51000		105.12000	105.12000			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			99.58000		99.58000		99.57000	99.57000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.02000		102.02000		102.01000	102.01000			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		98.90000	98.90000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.31000		99.31000		99.31000	99.31000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.76000		99.76000		99.75000	99.75000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.93000		101.93000		101.91000	101.91000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.94000		102.94000		102.92000	102.92000			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	99.05000	99.05000	99.05000	99.01000	99.01000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	102.70000	102.70000	102.70000	102.66000	102.66000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.69000	96.69000	96.69000	96.63000	96.63000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.97000	95.97000	95.97000	95.89000	95.89000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.21000	95.21000	95.21000	95.13000	95.13000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.44000	95.44000	95.44000	95.34000	95.34000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.68000	97.68000	97.68000	97.57000	97.57000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.85000	97.85000	97.85000	97.73000	97.73000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.10000	99.10000	99.10000	98.97000	98.97000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	103.05000	103.05000	103.05000	102.91000	102.91000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.35000	104.35000	104.35000	104.19000	104.19000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.83000	97.83000	97.83000	97.64000	97.64000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.88000	103.88000	103.88000	103.69000	103.69000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	582.37700	582.37700	582.37700	583.07000	583.07000				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	592.77600	592.77600	592.77600	593.48000	593.48000				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	604.27500	604.27500	604.27500	604.99300	604.99300				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	673.72500	673.72500	673.72500	674.91900	674.91900				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	685.75500	685.75500	685.75500	686.96900	686.96900				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	699.05700	699.05700	699.05700	700.29500	700.29500				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	612.20100	612.20100	612.20100	614.05400	614.05400				0.00	0.00	0	859.00
ALBI	On 01/11/2018	Index Future	623.13200	623.13200	623.13200	625.01700	625.01700				0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	635.22000	635.22000	635.22000	637.14100	637.14100				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.16470	10.16470	10.16470	10.10790	10.10790			12.69	0.00	101,647.00	10	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.28520	10.28520	10.28520	10.22790	10.22790			12.70	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.41930	10.41930	10.41930	10.36040	10.36040			13.40	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.54870	10.54870	10.54870	10.48810	10.48810			13.89	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.46870	10.46870	10.46870	10.36070	10.36070			13.87	0.00	0.00	0	500.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.99220	13.99220	13.99220	13.86030	13.86030			14.67	0.00	0.00	0	1,215.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.26470	14.26470	14.26470	14.12950	14.12950			14.86	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.86270	14.86270	14.86270	14.72050	14.72050			15.29	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.09050	2.09050	2.09050	2.08290	2.08290			14.56	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.10750	2.10750	2.10750	2.09900	2.09900			14.40	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.14290	2.14290	2.14290	2.13350	2.13350			15.29	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.17340	2.17340	2.17340	2.14710	2.14710			14.48	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.21480	2.21480	2.21480	2.18840	2.18840			14.61	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		2.30230	2.30230		2.27460	2.27460		15.70	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		10.94980	77.72795		10.90021	78.02181			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future		11.06769	75.32732		11.01631	75.62645			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		11.20170	76.78802		11.14824	77.09315			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		11.13832	80.51192		11.08870	80.84743			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future		11.25198	77.68931		11.20056	78.03080			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		11.37677	79.19562		11.32332	79.54394			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		607.36200	607.36200		609.26400	609.26400			0.00	12,147,240.00	2	476.00
GOVI	On 01/11/2018	GOVI		618.20700	618.20700		620.14100	620.14100			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		630.19900	630.19900		632.17100	632.17100			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.75190	1.75190		1.73770	1.73770		16.49	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.77410	1.77410		1.75950	1.75950		16.22	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.81930	1.81930		1.80380	1.80380		16.40	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		131.50545	131.50545		131.62618	131.62618			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		133.88128	133.88128		134.00352	134.00352			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		135.09006	135.09006		135.21618	135.21618			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		100.74050	100.74050		100.74002	100.74002			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		101.51098	101.51098		101.51003	101.51003			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		103.49922	103.49922		103.49941	103.49941			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		103.51872	103.51872		103.51821	103.51821			0.00	0.00	0	10,961.00
I2033	On 01/11/2018	Bond Future		104.26799	104.26799		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		106.31020	106.31020			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		123.74631	123.74631		123.74536	123.74536			0.00	0.00	0	9,115.00
I2038	On 01/11/2018	Bond Future		125.98186	125.98186		125.98033	125.98033			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		126.85923	126.85923		126.85904	126.85904			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		117.72009	117.72009		117.15340	117.15340			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future		118.19765	118.19765		117.62019	117.62019			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		120.51267	120.51267		119.92514	119.92514			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		122.39919	122.39919		121.87491	121.87491			0.00	0.00	0	9,701.00
I2050	On 01/11/2018	Bond Future		124.61051	124.61051		124.07631	124.07631			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		125.27990	125.27990		124.73640	124.73640			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		252.71100	252.71100		252.49100	252.49100			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future		257.27700	257.27700		257.05200	257.05200			0.00	0.00	0	234.00
IGOV	On 07/02/2019	Index Future		262.31800	262.31800		262.09000	262.09000			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		0.13360	0.13360			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.13400	0.13400		0.13330	0.13330			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13130	0.13130		0.13200	0.13200			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.69770	1.69770		1.68740	1.68740		14.01	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.72280	1.72280		1.71250	1.71250		13.93	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.77520	1.77520		1.76420	1.76420		15.58	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.45720	9.45720		9.38860	9.38860		14.24	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.56790	9.56790		9.49830	9.49830		14.28	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.80650	9.80650		9.73470	9.73470		15.18	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.32330	1.32330		1.31700	1.31700			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.33000	1.33000		1.32560	1.32560			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.34640	1.34640		1.34230	1.34230			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.33150	1.33150		1.33170	1.33170			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			1.17540		1.17540		1.17100	1.17100			0.00	11,754.00	10	2,723.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.94170		7.94170	0.12388	8.01740	8.01740		17.39	0.00	0.00	0	0.00
R186	On 02/08/2018	Bond Future			8.93175		110.43606		8.90189	110.62002		8.29	0.00	534,731,402.52	4,842	108,807.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.39000		0.00039		0.81000	0.00081	0.390	7.64	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	72.36000		0.07236		99.42000	0.09942	72.360	7.64	0.06	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	643.38000		0.64338		750.75000	0.75075	643.380	7.82	0.35	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future			9.00735		112.40772		8.97611	112.59498		8.08	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	230.38000		0.23038		260.57000	0.26057	230.380	7.31	0.10	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	768.36000		0.76836		837.61000	0.83761	768.360	7.44	0.26	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,754.50000		1.75450		1,699.14000	1.69914	1,754.500	8.01	0.43	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.09298		109.28252		9.06010	109.47369		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			298.84885		298.84885		298.70747	298.70747			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			304.24803		304.24803		304.10275	304.10275			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			302.85078		302.85078		302.70600	302.70600			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			236.03050		236.03050		236.02937	236.02937			0.00	0.00	0	22,040.00
R202	On 01/11/2018	Bond Future			240.29506		240.29506		240.29254	240.29254			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			241.09427		241.09427		241.09455	241.09455			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			8.28370		101.36564		8.24829	101.49652		4.52	0.00	16,826,696.24	166	41,452.00
R2023	On 01/11/2018	Bond Future			8.35841		99.24932		8.32055	99.38254		4.58	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.44863		101.17406		8.40766	101.31013		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			9.34806		90.77991		9.31328	91.00644		11.21	0.00	7,443,952.62	82	50,008.00
R2030	On 02/08/2018	Bond Future	8.51	Call	39.37000		0.03937		58.31000	0.05831	39.370	10.20	0.03	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	288.34000		0.28834		364.22000	0.36422	288.340	10.40	0.18	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	870.75000		0.87075		836.01000	0.83601	870.750	11.21	0.38	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.41884		92.40050		9.38280	92.63112		11.00	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.49885		90.18299		9.46133	90.41826		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			9.52670		93.24944		9.48684	93.53026		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			9.60070		90.75924		9.55946	91.04510		12.40	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.68286		92.51914		9.64003	92.81079		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			9.62038		97.73271		9.57037	98.12534		12.74	0.00	25,215,039.18	258	68,489.00
R2035	On 01/11/2018	Bond Future			9.69287		94.98156		9.64121	95.38126		13.11	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.77464		96.82351		9.72107	97.23118		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			9.67631		90.12163		9.62635	90.51609		13.95	0.00	0.00	0	56,155.00
R2037	On 01/11/2018	Bond Future			9.74319		91.73047		9.69168	92.13197		13.71	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.81810		89.24932		9.76478	89.65885		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			6.61606		101.49791		6.56608	101.51637		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			9.74104		93.54601		9.69108	93.97011		14.37	0.00	0.00	0	25,272.00
R2040	On 01/11/2018	Bond Future			9.80732		95.21599		9.75584	95.64759		14.13	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	151.95000		0.15195		186.40000	0.18640	151.950	12.16	0.05	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	778.71000		0.77871		895.31000	0.89531	778.710	12.37	0.20	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,001.10000		1.00110		1,138.55000	1.13855	1,001.100	12.58	0.25	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,095.49000		3.09549		3,357.91000	3.35791	3,095.490	13.84	0.51	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.88148		92.55181		9.82821	92.99210		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			9.76998		90.64127		9.72001	91.07193		15.03	0.00	25,107,631.79	277	36,309.00
R2044	On 01/11/2018	Bond Future			9.83394		92.25937		9.78248	92.69771		14.80	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.90536		89.66323		9.85217	90.11025		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			9.75750		94.08459		9.70748	94.52746		14.80	0.00	0.00	0	103,114.00
R2048	On 01/11/2018	Bond Future			9.82266		91.33159		9.77113	91.78236		15.29	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.89564		93.10278		9.84236	93.56251		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			7.62652		99.94214		7.57310	100.01342		0.99	0.00	0.00	0	21,409.00
R207	On 01/11/2018	Bond Future			7.70069		101.72638		7.63563	101.79895		0.90	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			7.81944		100.05415		7.73429	100.12840		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			7.89974		99.66635		7.85849	99.76168		2.25	0.00	0.00	0	30,836.00
R208	On 01/11/2018	Bond Future			7.97615		98.04618		7.93018	98.14323		2.35	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			8.07393		99.94751		8.02150	100.04672		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			9.59761		73.97746		9.54760	74.30928		14.28	0.00	546,027,632.26	7,381	125,494.00
R209	On 02/08/2018	Bond Future	8.46	Call	6.59000		0.00659		12.39000	0.01239	6.590	12.96	0.01	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	8.10000		0.00810		14.94000	0.01494	8.100	12.96	0.01	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	5,415.22000		5.41522		5,117.09000	5.11709	5,415.220	12.96	0.95	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	121.39000		0.12139		175.64000	0.17564	121.390	12.97	0.09	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	3,010.86000		3.01086		2,794.45000	2.79445	3,010.860	13.31	0.79	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,954.86000		1.95486		1,803.93000	1.80393	1,954.860	13.75	0.62	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,558.30000		1.55830		1,800.62000	1.80062	1,558.300	14.14	0.56	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	241.47000		0.24147		228.93000	0.22893	241.470	15.19	0.13	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	29.11000		0.02911		29.86000	0.02986	29.110	16.46	0.02	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.66169		72.15044		9.61018	72.48822		14.72	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	8.89	Call	549.92000		0.54992		634.40000	0.63440	549.920	12.92	0.19	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,355.77000		2.35577		2,559.01000	2.55901	2,355.770	14.17	0.51	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,591.52000		1.59152		1,501.60000	1.50160	1,591.520	14.69	0.36	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,547.91000		1.54791		1,460.27000	1.46027	1,547.910	14.72	0.35	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.73222		73.54958		9.67902	73.89405		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			187.65494		187.65494		187.65462	187.65462			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			188.54519		188.54519		188.54379	188.54379			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			192.23797		192.23797		192.23874	192.23874			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			153.44335		153.44335		153.47013	153.47013			0.00	0.00	0	4,777.00
R212	On 01/11/2018	Bond Future			156.21554		156.21554		156.24197	156.24197			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			157.12151		157.12151		157.15020	157.15020			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	9.41982		85.42620		9.37991	85.68128		11.71	0.00	0.00	0	33,527.00
R213	On 01/11/2018	Bond Future	9.49154		83.40521		9.45027	83.66482		12.02	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	9.57277		85.02274		9.52990	85.28757		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	9.72713		73.53145		9.67712	73.87800		15.24	0.00	0.00	0	32,501.00
R214	On 01/11/2018	Bond Future	9.79148		71.55142		9.74001	71.90414		15.73	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.86353		72.93896		9.81037	73.29871		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	10.09340		10.09340		10.03860	10.03860		14.10	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.22770		10.22770		10.17180	10.17180		14.12	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.50740		10.50740		10.44910	10.44910		14.60	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.83470		2.83470		2.80360	2.80360		19.36	0.00	0.00	0	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.76060		2.76060		2.73080	2.73080		19.20	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.61340		2.61340		2.59030	2.59030		17.26	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.33250		1.33250		1.29250	1.29250			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.28760		1.28760		1.24960	1.24960			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.20130		1.20130		1.16690	1.16690			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,539,746,936.41</b>	<b>136,592</b>	<b>5 645 170.00</b>
<b>Grand Total:</b>												<b>2,539,746,936.41</b>	<b>136,592</b>	<b>5 645 170.00</b>