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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/07/2018

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 02/07/2018	Any day expiry	13.87000	13.87000		13.71520	13.71520		20.69	0.00	29,127,000.00	2,100	0.00	
\$ / R	On 03/07/2018	Any day expiry	13.87830	13.87830		13.71520	13.71520		20.70	0.00	0.00	0	55.00	
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	0.01110	0.00001	0.05340	0.00005	0.011	50.57	0.00	0	100,000.00	
\$ / R	On 05/07/2018	Any day expiry	13.87830	13.87830		13.71680	13.71680		18.95	0.00	0.00	0	0.00	
\$ / R	On 06/07/2018	Any day expiry	13.87670	13.87670		13.71820	13.71820		18.96	0.00	0.00	0	150.00	
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	0.00000	0.00000	0.00210	0.00000	0.000	27.18	0.00	0	2,000.00	
\$ / R	On 06/07/2018	Any day expiry	13.25	Put	4.44660	0.00445	16.05300	0.01605	4.447	24.04	0.03	0	20,000.00	
\$ / R	On 06/07/2018	Any day expiry	13.60	Put	30.60120	0.03060	83.40060	0.08340	30.601	21.31	0.18	50,161,984.20	20,000	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	307.30120	0.30730	201.60060	0.20160	307.301	21.31	0.82	0	1,000.00	
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	204.65450	0.20465	127.00580	0.12701	204.655	20.29	0.70	0	1,000.00	
\$ / R	On 06/07/2018	Any day expiry	13.75	Put	63.62100	0.06362	0.00000	0.00000	63.621	20.13	0.33	91,214,566.20	20,000	20,000.00
\$ / R	On 12/07/2018	Any day expiry	13.88720	13.88720		13.72730	13.72730		17.66	0.00	0.00	0	142.00	
\$ / R	On 16/07/2018	Any day expiry	13.89420	13.89420		13.73460	13.73460		17.08	0.00	0.00	0	34.00	
\$ / R	On 20/07/2018	Any day expiry	13.90120	13.90120		13.74190	13.74190		17.32	0.00	0.00	0	1,800.00	
\$ / R	On 24/07/2018	Any day expiry	13.90830	13.90830		13.74910	13.74910		17.04	0.00	0.00	0	500.00	
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	619.12630	0.61913	761.96430	0.76196	619.126	19.06	0.79	0	1,500.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.65050	0.00265	2.37570	0.00238	2.651	23.55	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.91000	13.91000	13.75100	13.75100		17.09	0.00	0.00	0	70.00
\$ / R	On 25/07/2018	Any day expiry	13.50	Put	75.15440	0.07515	132.49020	0.13249	75.154	16.22	0.23	0.00	0	40,000.00
\$ / R	On 27/07/2018	Any day expiry			13.91360	13.91360	13.75460	13.75460		17.16	0.00	0.00	0	920.00
\$ / R	On 31/07/2018	Any day expiry			13.92060	13.92060	13.76190	13.76190		16.97	0.00	0.00	0	1,867.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	20.09730	0.02010	33.14270	0.03314	20.097	16.60	0.07	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	515.58970	0.51559	413.87600	0.41388	515.590	16.30	0.76	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	205.94670	0.20595	294.04790	0.29405	205.947	16.80	0.42	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	7.20980	0.00721	5.70310	0.00570	7.210	22.30	0.02	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.42560	0.00243	1.90430	0.00190	2.426	23.19	0.01	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry			13.92410	13.92410	13.76550	13.76550		17.03	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry			13.93300	13.93300	13.77450	13.77450		16.96	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	3.38080	0.00338	5.09360	0.00509	3.381	17.67	0.01	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	257.58950	0.25759	350.71620	0.35072	257.590	16.81	0.45	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	5.75590	0.00576	4.42270	0.00442	5.756	22.08	0.02	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.94390	13.94390	13.78520	13.78520		16.76	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.94760	13.94760	13.78880	13.78880		16.79	0.00	0.00	0	4,970.00
\$ / R	On 20/08/2018	Any day expiry			13.95670	13.95670	13.79770	13.79770		16.65	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry			13.97670	13.97670	13.81740	13.81740		16.69	0.00	0.00	0	3,547.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	48.30420	0.04830	79.13720	0.07914	48.304	15.14	0.11	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	546.32590	0.54633	463.52350	0.46352	546.326	16.10	0.65	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	285.65320	0.28565	372.56110	0.37256	285.653	16.35	0.41	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	30.72980	0.03073	27.16220	0.02716	30.730	21.42	0.06	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	16.13490	0.01613	14.69420	0.01469	16.135	22.36	0.03	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.98220	13.98220	13.82280	13.82280		16.55	0.00	0.00	0	197.00
\$ / R	On 13/09/2018	Any day expiry			14.00060	14.00060	13.84100	13.84100		16.61	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	125.44770	0.12545	177.59650	0.17760	125.448	15.47	0.22	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.00800	14.00800	13.84830	13.84830		16.55	0.00	1,565,730,192.00	111,774	538,715.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	4.37420	0.00437	5.77960	0.00578	4.374	19.05	0.01	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	4.50070	0.00450	5.95380	0.00595	4.501	18.98	0.01	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	5.19280	0.00519	6.91080	0.00691	5.193	18.60	0.01	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	6.44700	0.00645	8.65600	0.00866	6.447	18.03	0.02	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	7.45730	0.00746	10.06960	0.01007	7.457	17.65	0.02	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	8.02360	0.00802	10.86450	0.01086	8.024	17.46	0.02	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	9.29750	0.00930	12.65730	0.01266	9.298	17.08	0.02	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	13.51660	0.01352	18.63260	0.01863	13.517	16.13	0.03	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,771.51660	1.77152	1,616.93260	1.61693	1,771.517	16.13	0.97	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	14.58240	0.01458	20.14890	0.02015	14.582	15.94	0.04	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	16.47820	0.01648	22.84890	0.02285	16.478	15.64	0.04	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,527.83200	1.52783	1,377.78330	1.37778	1,527.832	15.19	0.95	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	19.83200	0.01983	29.48330	0.02948	19.832	15.19	0.05	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	22.46850	0.02247	36.80270	0.03680	22.468	14.88	0.05	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	23.89540	0.02390	39.88930	0.03989	23.895	14.82	0.06	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	26.91450	0.02691	44.31300	0.04431	26.914	14.85	0.06	0.00	0	1,550.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,275.82340	1.27582	1,138.18550	1.13819	1,275.823	14.96	0.92	0.00	0	5,200.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,249.02650	1.24903	1,112.65970	1.11266	1,249.026	14.98	0.91	0.00	0	50.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	46.82960	0.04683	72.36740	0.07237	46.830	15.03	0.10	0.00	0	3,750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	68.05320	0.06805	100.84960	0.10085	68.053	15.16	0.13	0.00	0	10,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,076.05320	1.07605	949.14960	0.94915	1,076.053	15.16	0.87	0.00	0	30,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	106.58240	0.10658	151.17840	0.15118	106.582	15.34	0.19	0.00	0	4,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	914.58240	0.91458	799.47840	0.79948	914.582	15.34	0.81	0.00	0	4,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	111.14980	0.11115	157.26250	0.15726	111.150	15.36	0.20	0.00	0	26,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	876.26030	0.87626	764.98280	0.76498	876.260	15.38	0.79	0.00	0	1,250.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	118.26030	0.11826	166.68280	0.16668	118.260	15.38	0.21	0.00	0	74,064.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	701.42970	0.70143	607.53240	0.60753	701.430	15.75	0.71	0.00	0	2,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	230.77710	0.23078	303.33060	0.30333	230.777	15.91	0.33	0.00	0	4,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	638.77710	0.63878	551.63060	0.55163	638.777	15.91	0.67	0.00	0	26,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	608.98290	0.60898	525.18330	0.52518	608.983	15.99	0.65	0.00	0	1,464.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	420.65290	0.42065	521.67480	0.52167	420.653	16.55	0.48	0.00	0	1,500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	154.57350	0.15457	135.06280	0.13506	154.574	18.91	0.23	0.00	0	4,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	56.77590	0.05678	50.44430	0.05044	56.776	20.90	0.09	0.00	0	5,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	52.83400	0.05283	47.04770	0.04705	52.834	21.04	0.09	0.00	0	1,550.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	47.70260	0.04770	42.61880	0.04262	47.703	21.22	0.08	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	40.98870	0.04099	36.80850	0.03681	40.989	21.51	0.07	0.00	0	73,314.00	
\$ / R	On 25/09/2018	Any day expiry			14.02280	14.02280	13.86290	13.86290		16.54	0.00	0.00	0	0.00	
\$ / R	On 28/09/2018	Any day expiry			14.02830	14.02830	13.86840	13.86840		16.68	0.00	0.00	0	4,280.00	
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	81.61390	0.08161	115.46730	0.11547	81.614	15.25	0.15	0.00	0	500.00	
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	577.42810	0.57743	500.67630	0.50068	577.428	16.24	0.60	0.00	0	500.00	
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	338.61360	0.33861	422.93480	0.42293	338.614	16.27	0.40	0.00	0	1,000.00	
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	57.01680	0.05702	51.36680	0.05137	57.017	21.29	0.09	0.00	0	500.00	
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	34.94740	0.03495	31.13400	0.03113	34.947	22.30	0.06	0.00	0	500.00	
\$ / R	On 02/10/2018	Any day expiry			14.03570	14.03570	13.87570	13.87570		16.64	0.00	0.00	0	55.00	
\$ / R	On 25/10/2018	Any day expiry			14.07780	14.07780	13.91720	13.91720		16.64	0.00	0.00	0	70.00	
\$ / R	On 29/10/2018	Any day expiry			14.08510	14.08510	13.92450	13.92450		16.60	0.00	0.00	0	225.00	
\$ / R	On 31/10/2018	Any day expiry			14.08880	14.08880	13.92810	13.92810		16.62	0.00	0.00	0	3,363.00	
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	113.45420	0.11345	150.57170	0.15057	113.454	15.13	0.17	0.00	0	500.00	
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	384.82760	0.38483	466.75850	0.46676	384.828	16.13	0.39	0.00	0	1,000.00	
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	608.85050	0.60885	536.79260	0.53679	608.851	16.34	0.57	0.00	0	500.00	
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	85.41070	0.08541	76.59720	0.07660	85.411	21.01	0.11	0.00	0	500.00	
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	58.05500	0.05806	53.09960	0.05310	58.055	21.97	0.08	0.00	0	500.00	
\$ / R	On 01/11/2018	Any day expiry			14.09060	14.09060	13.92990	13.92990		16.62	0.00	0.00	0	55.00	
\$ / R	On 05/11/2018	Any day expiry			14.09790	14.09790	13.93710	13.93710		16.58	0.00	0.00	0	0.00	
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	19.38040	0.01938	25.10040	0.02510	19.380	16.35	0.03	0.00	0	1,880.00	
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	419.78540	0.41979	504.45040	0.50445	419.785	16.19	0.41	0.00	0	1,880.00	
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	71.63050	0.07163	64.90810	0.06491	71.631	21.45	0.09	0.00	0	1,880.00	
\$ / R	On 13/11/2018	Any day expiry			14.11250	14.11250	13.95150	13.95150		16.55	0.00	0.00	0	70.00	
\$ / R	On 16/11/2018	Any day expiry			14.11800	14.11800	13.95700	13.95700		16.56	0.00	0.00	0	700.00	
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	4.06000	0.00406	5.20880	0.00521	4.060	18.23	0.01	0.00	0	51,000.00	

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\$ / R	On 16/11/2018	Any day expiry	11.67	Put	14.89280	0.01489	19.37950	0.01938	14.893	16.49	0.03	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,080.59320	1.08059	967.90270	0.96790	1,080.593	15.30	0.77	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			14.14360	14.14360	13.98220	13.98220		16.59	0.00	0.00	0	3,117.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	139.81280	0.13981	179.04890	0.17905	139.813	15.09	0.18	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	419.20000	0.41920	499.26670	0.49927	419.200	16.04	0.39	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	628.81680	0.62882	561.00460	0.56100	628.817	16.48	0.54	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	107.03500	0.10704	96.39070	0.09639	107.035	20.88	0.12	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	76.01680	0.07602	70.65690	0.07066	76.017	21.99	0.09	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.16370	14.16370	14.00210	14.00210		16.54	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	361.26180	0.36126	433.57460	0.43357	361.262	15.77	0.34	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	230.65820	0.23066	206.39840	0.20640	230.658	19.26	0.23	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.16920	14.16920	14.00750	14.00750		16.55	0.00	382,568.40	27	73,608.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	17.75560	0.01776	22.40190	0.02240	17.756	15.90	0.03	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	21.48480	0.02148	27.12190	0.02712	21.485	15.80	0.03	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	27.67110	0.02767	34.92870	0.03493	27.671	15.66	0.04	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	32.61140	0.03261	41.14380	0.04114	32.611	15.57	0.05	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	33.68600	0.03369	42.49430	0.04249	33.686	15.55	0.05	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	38.29980	0.03830	48.28060	0.04828	38.300	15.47	0.06	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	44.82540	0.04483	56.43980	0.05644	44.825	15.38	0.07	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	48.43120	0.04843	60.93860	0.06094	48.431	15.33	0.07	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	58.98970	0.05899	74.06090	0.07406	58.990	15.21	0.09	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	70.41350	0.07041	88.18200	0.08818	70.414	15.09	0.10	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,739.61350	1.73961	1,595.68200	1.59568	1,739.614	15.09	0.90	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	84.83770	0.08484	106.98190	0.10698	84.838	14.97	0.12	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	91.00570	0.09101	116.43310	0.11643	91.006	14.92	0.12	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	100.26550	0.10027	130.64470	0.13064	100.265	14.86	0.13	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	151.31340	0.15131	191.29750	0.19130	151.313	15.08	0.18	0.00	0	190,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,320.51340	1.32051	1,198.79750	1.19880	1,320.513	15.08	0.82	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	176.04180	0.17604	220.12540	0.22013	176.042	15.17	0.21	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,172.57840	1.17258	1,059.17670	1.05918	1,172.578	15.25	0.77	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	209.16760	0.20917	258.31870	0.25832	209.168	15.27	0.23	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	218.04980	0.21805	268.49070	0.26849	218.050	15.30	0.24	0.00	0	7,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,137.24980	1.13725	1,025.99070	1.02599	1,137.250	15.30	0.76	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	283.61540	0.28362	346.35900	0.34636	283.615	15.47	0.29	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	302.82960	0.30283	367.96700	0.36797	302.830	15.55	0.30	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	972.02960	0.97203	875.46700	0.87547	972.030	15.55	0.70	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	387.10840	0.38711	461.70530	0.46171	387.108	15.86	0.36	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	424.10670	0.42411	502.40530	0.50241	424.107	15.98	0.38	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	813.30670	0.81331	729.90530	0.72991	813.307	15.98	0.62	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	428.86430	0.42886	507.62090	0.50762	428.864	16.00	0.38	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	802.84690	0.80285	720.36040	0.72036	802.847	16.01	0.62	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	727.99690	0.72800	652.23790	0.65224	727.997	16.24	0.58	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	704.43860	0.70444	630.85990	0.63086	704.439	16.32	0.57	0.00	0	16,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	646.34570	0.64635	579.29420	0.57929	646.346	16.52	0.53	0.00	0	20,000.00

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	14.33	Call	566.81700	0.56682	507.93100	0.50793	566.817	16.86	0.48	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	527.29640	0.52730	472.51430	0.47251	527.296	17.05	0.46	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	474.66850	0.47467	425.46010	0.42546	474.668	17.33	0.42	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	471.56110	0.47156	422.68830	0.42269	471.561	17.34	0.42	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	468.47450	0.46847	419.93180	0.41993	468.474	17.36	0.42	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	444.51800	0.44452	398.55850	0.39856	444.518	17.50	0.40	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	430.18740	0.43019	385.94280	0.38594	430.187	17.59	0.39	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	405.59360	0.40559	364.31040	0.36431	405.594	17.74	0.37	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	366.05680	0.36606	329.06560	0.32907	366.057	18.04	0.34	0.00	0	31,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	363.72930	0.36373	326.99130	0.32699	363.729	18.05	0.34	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	345.70060	0.34570	310.91990	0.31092	345.701	18.20	0.33	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	332.82810	0.33283	299.44380	0.29944	332.828	18.31	0.31	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	270.97790	0.27098	243.36740	0.24337	270.978	18.92	0.26	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	267.67180	0.26767	240.18270	0.24018	267.672	18.96	0.26	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	235.20480	0.23520	210.69210	0.21069	235.205	19.26	0.23	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	193.47580	0.19348	173.57220	0.17357	193.476	19.69	0.20	0.00	0	15,000.00
\$ / R	On 21/12/2018	Any day expiry			14.18190	14.18190	14.02020	14.02020		16.59	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	209.51140	0.20951	257.62090	0.25762	209.511	15.25	0.23	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	239.74550	0.23975	292.08130	0.29208	239.745	15.33	0.25	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	473.28060	0.47328	424.80780	0.42481	473.281	17.38	0.41	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	446.81770	0.44682	401.29070	0.40129	446.818	17.54	0.40	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.20020	14.20020	14.03820	14.03820		16.51	0.00	0.00	0	1,830.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	163.38740	0.16339	203.85680	0.20386	163.387	15.02	0.19	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	447.01660	0.44702	525.32010	0.52532	447.017	15.90	0.38	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	652.11740	0.65212	586.76410	0.58676	652.117	16.55	0.52	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	126.68760	0.12669	115.56410	0.11556	126.688	20.72	0.13	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	94.41500	0.09441	88.01580	0.08802	94.415	21.97	0.10	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.20390	14.20390	14.04180	14.04180		16.51	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			14.25480	14.25480	14.09180	14.09180		16.52	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.25660	14.25660	14.09360	14.09360		16.52	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	185.65570	0.18566	227.20980	0.22721	185.656	15.00	0.19	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	669.05110	0.66905	606.42590	0.60643	669.051	16.72	0.50	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.28030	14.28030	14.11680	14.11680		16.56	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.30760	14.30760	14.14360	14.14360		16.53	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	203.99290	0.20399	246.57590	0.24658	203.993	14.99	0.20	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	685.06660	0.68507	624.23530	0.62424	685.067	16.85	0.48	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.34030	14.34030	14.17570	14.17570		16.55	0.00	0.00	0	5,932.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	5.53020	0.00553	6.18300	0.00618	5.530	16.64	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	24.10340	0.02410	33.44780	0.03345	24.103	13.59	0.04	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	47.97780	0.04798	63.62350	0.06362	47.978	13.95	0.06	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	100.42670	0.10043	0.00000	0.00000	100.427	14.41	0.11	1,165,368.51	721	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	1,247.74400	1.24774	1,142.26480	1.14226	1,247.744	15.36	0.71	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	361.13450	0.36113	420.62110	0.42062	361.134	15.36	0.29	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	481.01650	0.48102	555.81110	0.55581	481.017	15.67	0.35	0.00	0	17,981.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	533.70860	0.53371	0.00000	0.00000	533.709	15.83	0.37	3,860,206.98	721	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	812.48690	0.81249	742.78860	0.74279	812.487	16.47	0.54	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	741.78220	0.74178	678.01830	0.67802	741.782	16.73	0.50	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	582.54100	0.58254	533.15690	0.53316	582.541	17.42	0.41	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	459.02210	0.45902	421.41330	0.42141	459.022	18.17	0.34	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	439.82440	0.43982	0.00000	0.00000	439.824	18.30	0.33	3,392,949.50	721	721.00
\$ / R	On 27/03/2019	Any day expiry			14.35670	14.35670	14.19180	14.19180		16.54	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			14.36030	14.36030	14.19540	14.19540		16.55	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	222.32950	0.22233	265.54850	0.26555	222.330	14.99	0.20	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	699.77320	0.69977	640.72490	0.64072	699.773	16.99	0.47	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			14.36760	14.36760	14.20250	14.20250		16.53	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.41940	14.41940	14.25310	14.25310		16.54	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	240.34760	0.24035	284.07630	0.28408	240.348	14.99	0.20	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,329.40060	1.32940	1,223.34710	1.22335	1,329.401	15.38	0.71	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	713.36640	0.71337	655.96520	0.65597	713.366	17.13	0.46	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			14.47690	14.47690	14.30910	14.30910		16.62	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	254.94900	0.25495	301.49480	0.30149	254.949	14.95	0.20	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	725.91610	0.72592	669.61940	0.66962	725.916	17.27	0.45	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			14.48250	14.48250	14.31450	14.31450		16.60	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.50290	14.50290	14.33440	14.33440		16.59	0.00	0.00	0	14,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.98340	0.00998	10.39820	0.01040	9.983	14.56	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	81.71120	0.08171	104.62510	0.10463	81.711	13.31	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	184.55770	0.18456	227.18840	0.22719	184.558	14.38	0.16	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	254.91530	0.25492	302.72080	0.30272	254.915	14.90	0.20	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	337.85690	0.33786	389.78340	0.38978	337.857	15.20	0.25	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	567.79760	0.56780	644.08700	0.64409	567.798	15.68	0.35	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	592.00090	0.59200	670.01410	0.67001	592.001	15.74	0.36	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	905.06190	0.90506	835.89360	0.83589	905.062	16.69	0.52	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	817.67330	0.81767	755.23490	0.75523	817.673	16.99	0.48	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	605.01670	0.60502	560.75220	0.56075	605.017	17.93	0.38	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	588.34310	0.58834	545.50270	0.54550	588.343	18.02	0.37	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	547.92860	0.54793	508.54770	0.50855	547.929	18.26	0.35	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	522.84750	0.52285	484.24270	0.48424	522.848	18.42	0.33	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.52890	14.52890	14.35970	14.35970		16.63	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	265.15740	0.26516	315.89260	0.31589	265.157	14.87	0.20	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	734.58680	0.73459	679.94030	0.67994	734.587	17.39	0.44	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			14.53450	14.53450	14.36510	14.36510		16.61	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.53820	14.53820	14.53550	14.53550		16.62	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	420.81340	0.42081	0.00000	0.00000	420.813	15.36	0.28	159,755,036.00	39,250	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	454.79680	0.45480	0.00000	0.00000	454.797	18.92	0.29	165,279,173.24	39,250	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.57470	14.57470	14.40480	14.40480		16.68	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	285.68180	0.28568	337.67570	0.33768	285.682	14.93	0.21	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	749.87620	0.74988	697.52100	0.69752	749.876	17.61	0.43	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			14.57600	14.57600	14.40600	14.40600		16.73	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 30/08/2019	Any day expiry										
					14.61260	14.61260	14.44340	14.44340		16.78	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	302.31200	0.30231	356.83270	0.35683	302.312	14.93	0.21	0.00	0	500.00
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	756.29190	0.75629	706.12580	0.70613	756.292	17.84	0.41	0.00	0	500.00
\$ / R			On 02/09/2019	Any day expiry	14.61630	14.61630	14.44720	14.44720		16.78	0.00	0.00	0	55.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.63400	14.63400	14.46520	14.46520		16.85	0.00	0.00	0	0.00
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	19.71070	0.01971	21.07130	0.02107	19.711	14.45	0.02	0.00	0	1,000.00
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	160.81670	0.16082	199.40210	0.19940	160.817	13.87	0.13	0.00	0	1,000.00
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	697.82810	0.69783	653.47770	0.65348	697.828	18.24	0.38	0.00	0	1,000.00
\$ / R			On 30/09/2019	Any day expiry	14.65170	14.65170	14.48320	14.48320		16.86	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	317.20110	0.31720	371.65570	0.37166	317.201	14.90	0.21	0.00	0	500.00
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	768.75130	0.76875	719.97420	0.71997	768.751	18.01	0.41	0.00	0	500.00
\$ / R			On 02/10/2019	Any day expiry	14.65420	14.65420	14.48580	14.48580		16.87	0.00	0.00	0	55.00
\$ / R			On 31/10/2019	Any day expiry	14.69080	14.69080	14.52310	14.52310		16.95	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	333.18410	0.33318	390.11450	0.39011	333.184	14.92	0.21	0.00	0	500.00
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	774.77240	0.77477	727.73660	0.72774	774.772	18.22	0.40	0.00	0	500.00
\$ / R			On 29/11/2019	Any day expiry	14.72740	14.72740	14.56040	14.56040		17.03	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	347.81510	0.34782	403.62700	0.40363	347.815	14.93	0.21	0.00	0	500.00
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	784.40330	0.78440	738.53760	0.73854	784.403	18.38	0.39	0.00	0	500.00
\$ / R			On 02/12/2019	Any day expiry	14.73120	14.73120	14.56430	14.56430		17.02	0.00	0.00	0	55.00
\$ / R			On 13/12/2019	Foreign Exchange Future	14.74510	14.74510	14.57850	14.57850		17.04	0.00	0.00	0	0.00
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	294.26240	0.29426	273.00720	0.27301	294.262	22.33	0.16	0.00	0	2,000.00
\$ / R			On 31/12/2019	Any day expiry	14.76780	14.76780	14.60160	14.60160		17.04	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	364.44100	0.36444	417.99840	0.41800	364.441	14.97	0.22	0.00	0	500.00
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	793.43170	0.79343	748.85240	0.74885	793.432	18.53	0.38	0.00	0	500.00
\$ / R			On 02/01/2020	Any day expiry	14.77030	14.77030	14.60420	14.60420		17.04	0.00	0.00	0	55.00
\$ / R			On 31/01/2020	Any day expiry	14.80690	14.80690	14.64150	14.64150		17.10	0.00	0.00	0	55.00
\$ / R			On 02/03/2020	Any day expiry	14.84600	14.84600	14.68140	14.68140		17.15	0.00	0.00	0	55.00
\$ / R			On 02/04/2020	Any day expiry	14.88510	14.88510	14.72130	14.72130		17.19	0.00	0.00	0	55.00
\$ / R			On 29/04/2020	Any day expiry	14.91920	14.91920	14.75600	14.75600		17.19	0.00	0.00	0	55.00
\$ / R			On 02/06/2020	Any day expiry	14.96210	14.96210	14.79980	14.79980		17.23	0.00	0.00	0	1,055.00
\$ / R			On 12/06/2020	Foreign Exchange Future	14.97470	14.97470	14.81260	14.81260		17.23	0.00	0.00	0	0.00
\$ / R			On 28/07/2020	Any day expiry	15.06540	15.06540	14.90280	14.90280		17.36	0.00	0.00	0	84,000.00
\$ / R			On 14/09/2020	Foreign Exchange Future	15.19730	15.19730	15.03220	15.03220		17.55	0.00	0.00	0	0.00
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	14.00800	14.00800	13.84830	13.84830		16.55	0.00	518,296.00	37	350.00
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	14.16920	14.16920	14.00750	14.00750		16.55	0.00	70,846.00	5	15.00
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	14.50290	14.50290	14.33440	14.33440		16.59	0.00	0.00	0	0.00
£ / R			On 17/09/2018	Foreign Exchange Future	18.45970	18.45970	18.34180	18.34180		15.54	0.00	18,625,837.30	1,009	226,336.00
£ / R			On 14/12/2018	Foreign Exchange Future	18.74850	18.74850	18.62880	18.62880		15.53	0.00	9,374,250.00	500	7,437.00
£ / R			On 18/03/2019	Foreign Exchange Future	19.06340	19.06340	18.93910	18.93910		16.15	0.00	0.00	0	4,932.00
£ / R			On 14/06/2019	Foreign Exchange Future	19.36410	19.36410	19.23500	19.23500		16.63	0.00	0.00	0	6,543.00
¥ / R			On 17/09/2018	Foreign Exchange Future	0.12711	0.12711	0.12572	0.12572		22.35	0.00	0.00	0	115.00

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			0.12944		0.12944		0.12804	0.12804		21.70	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13453		0.13453		0.13302	0.13302		20.52	0.00	0.00	0	0.00
€ / R	On 16/07/2018	Any day expiry			16.14860		16.14860		16.04580	16.04580		15.59	0.00	0.00	0	34.00
€ / R	On 17/07/2018	Any day expiry			16.15180		16.15180		16.04910	16.04910		15.71	0.00	0.00	0	0.00
€ / R	On 17/07/2018	Any day expiry	15.63	Put	37.02370		0.03702		62.71500	0.06271	37.024	15.35	0.14	0.00	0	10,000.00
€ / R	On 31/07/2018	Any day expiry			16.19690		16.19690		16.09620	16.09620		15.93	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.35760		16.35760		16.25670	16.25670		15.51	0.00	9,160,256.00	560	135,180.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	4.94810		0.00495		6.04640	0.00605	4.948	18.38	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	9.76740		0.00977		13.31190	0.01331	9.767	15.23	0.02	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	230.08720		0.23009		273.81000	0.27381	230.087	14.84	0.31	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	320.21920		0.32022		296.39610	0.29640	320.219	16.34	0.39	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	18.88550		0.01889		19.07190	0.01907	18.885	20.54	0.03	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			16.38520		16.38520		16.28420	16.28420		15.57	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.66250		16.66250		16.56040	16.56040		15.46	0.00	8,331,250.00	500	19,006.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.00090		17.00090		16.89600	16.89600		15.47	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.32500		17.32500		17.21670	17.21670		15.52	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.62000		96.62000		96.50000	96.50000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.68000		93.68000		93.56000	93.56000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.46000		92.46000		92.34000	92.34000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.64000		94.64000		94.51000	94.51000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.41000		98.41000		98.28000	98.28000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.01000		97.01000		96.87000	96.87000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			99.09000		99.09000		98.94000	98.94000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.50000		104.50000		104.35000	104.35000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			104.87000		104.87000		104.72000	104.72000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			98.48000		98.48000		98.32000	98.32000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			105.60000		105.60000		105.43000	105.43000			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			99.59000		99.59000		99.59000	99.59000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.05000		102.05000		102.04000	102.04000			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			98.91000		98.91000		98.91000	98.91000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.33000		99.33000		99.33000	99.33000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.79000		99.79000		99.78000	99.78000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.98000		101.98000		101.96000	101.96000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			103.00000		103.00000		102.98000	102.98000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			99.11000		99.11000		99.09000	99.09000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			102.78000		102.78000		102.74000	102.74000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 17/12/2020	Interest Rate Swap	96.79000	96.79000	96.79000	96.73000	96.73000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.07000	96.07000	96.07000	96.00000	96.00000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.32000	95.32000	95.32000	95.24000	95.24000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.56000	95.56000	95.56000	95.47000	95.47000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.79000	97.79000	97.79000	97.71000	97.71000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.96000	97.96000	97.96000	97.88000	97.88000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.21000	99.21000	99.21000	99.13000	99.13000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	103.17000	103.17000	103.17000	103.08000	103.08000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.47000	104.47000	104.47000	104.38000	104.38000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.95000	97.95000	97.95000	97.85000	97.85000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	104.01000	104.01000	104.01000	103.91000	103.91000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	582.51300	582.51300	582.51300	583.52400	583.52400				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	592.90300	592.90300	592.90300	593.93800	593.93800				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	604.40400	604.40400	604.40400	605.46000	605.46000				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	674.98300	674.98300	674.98300	676.79200	676.79200				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	687.02200	687.02200	687.02200	688.87000	688.87000				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	700.34900	700.34900	700.34900	702.23300	702.23300				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	612.99000	612.99000	612.99000	615.18400	615.18400				0.00	0.00	0	859.00
ALBI	On 01/11/2018	Index Future	623.92400	623.92400	623.92400	626.16300	626.16300				0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	636.02600	636.02600	636.02600	638.31000	638.31000				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.28020	10.28020	10.28020	10.23380	10.23380			12.66	0.00	0.00	0	12,355.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.40590	10.40590	10.40590	10.35800	10.35800			12.52	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.54420	10.54420	10.54420	10.49380	10.49380			13.25	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.67860	10.67860	10.67860	10.62550	10.62550			13.78	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.76720	10.76720	10.76720	10.67720	10.67720			13.68	0.00	0.00	0	500.00
CHF / R	On 17/09/2018	Foreign Exchange Future	14.17060	14.17060	14.17060	14.03960	14.03960			14.69	0.00	0.00	0	1,215.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.44970	14.44970	14.44970	14.31630	14.31630			14.99	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.05890	15.05890	15.05890	14.91660	14.91660			15.51	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.08990	2.08990	2.08990	2.08350	2.08350			14.20	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.10920	2.10920	2.10920	2.10110	2.10110			13.98	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.14790	2.14790	2.14790	2.13840	2.13840			15.05	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.20240	2.20240	2.20240	2.19090	2.19090			14.56	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.24540	2.24540	2.24540	2.23340	2.23340			14.58	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.33390	2.33390	2.33390	2.32170	2.32170			15.80	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00

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
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	10.93097	77.83933		10.88152	78.13300				0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	11.04844	75.43918		10.99704	75.73909				0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	11.18167	76.90213		11.12820	77.20801				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	11.11974	80.63726		11.06520	81.00718				0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	11.23296	77.81533		11.17629	78.19288				0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.35701	79.32407		11.29811	79.70916				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	608.24000	608.24000		610.55400	610.55400				0.00	6,082,400.00	1	475.00
GOVI	On 01/11/2018	GOVI	619.08900	619.08900		621.45000	621.45000				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	631.09700	631.09700		633.50500	633.50500				0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.78770	1.78770		1.76740	1.76740			16.79	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.81100	1.81100		1.79030	1.79030			16.37	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.85790	1.85790		1.83640	1.83640			16.48	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	131.13069	131.13069		131.11469	131.11469				0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	133.49869	133.49869		133.48276	133.48276				0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	134.69930	134.69930		134.68469	134.68469				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	99.74219	99.74219		100.20573	100.20573				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	100.49388	100.49388		100.96600	100.96600				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	102.46166	102.46166		102.94431	102.94431				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	102.41992	102.41992		103.04605	103.04605				0.00	0.00	0	11,819.00
I2033	On 01/11/2018	Bond Future	103.14851	103.14851		103.78622	103.78622				0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	105.16838	105.16838		105.81973	105.81973				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

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
I2038	On 02/08/2018	Bond Future	122.00601		122.00601		122.74742	122.74742			0.00	0.00	0	9,150.00
I2038	On 01/11/2018	Bond Future	124.20928		124.20928		124.96435	124.96435			0.00	0.00	0	280.00
I2038	On 07/02/2019	Bond Future	125.05113		125.05113		125.82266	125.82266			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	116.88185		116.88185		116.86711	116.86711			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future	117.34357		117.34357		117.32854	117.32854			0.00	0.00	0	140.00
I2046	On 07/02/2019	Bond Future	119.64108		119.64108		119.62732	119.62732			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	121.16517		121.16517		121.14975	121.14975			0.00	0.00	0	9,701.00
I2050	On 01/11/2018	Bond Future	123.35329		123.35329		123.33777	123.33777			0.00	0.00	0	135.00
I2050	On 07/02/2019	Bond Future	123.99733		123.99733		123.98301	123.98301			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	251.43800		251.43800		251.58100	251.58100			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future	255.98000		255.98000		256.12500	256.12500			0.00	0.00	0	227.00
IGOV	On 07/02/2019	Index Future	260.99300		260.99300		261.14400	261.14400			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13680	0.13680		0.13550	0.13550				0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.13530	0.13530		0.13510	0.13510				0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13530	0.13530		0.13370	0.13370				0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.71770	1.71770		1.70690	1.70690			13.71	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.74370	1.74370		1.73270	1.73270			13.95	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.79720	1.79720		1.78550	1.78550			15.20	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.38960	9.38960		9.37520	9.37520			14.22	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.50230	9.50230		9.48740	9.48740			14.16	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.74600	9.74600		9.72950	9.72950			15.17	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.33830	1.33830		1.32290	1.32290				0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.34740	1.34740		1.33170	1.33170				0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.36520	1.36520		1.34920	1.34920				0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.31780	1.31780		1.32450	1.32450				0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future	1.16770	1.16770		1.17390	1.17390				0.00	3,226,355.10	2,763	260.00

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 / ¥EN	On 17/09/2018	Foreign Exchange Future			7.86700		7.86700	0.12527	7.95410	7.95410		17.79	0.00	0.00	0	0.00
R186	On 02/08/2018	Bond Future			8.90590		110.59529		8.86090	110.87322		7.97	0.00	189,117,945.90	1,710	108,232.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.06000		0.00006		0.19000	0.00019	0.060	7.31	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	40.80000		0.04080		67.41000	0.06741	40.800	7.30	0.04	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	594.44000		0.59444		744.72000	0.74472	594.440	7.78	0.35	98,201,443.93	2,500	2,500.00
R186	On 02/08/2018	Bond Future	9.04	Put	666.41000		0.66641		0.00000	0.00000	666.410	8.01	0.37	102,465,053.28	2,500	2,500.00
R186	On 01/11/2018	Bond Future			8.98067		112.56762		8.93336	112.85193		7.77	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	186.39000		0.18639		223.36000	0.22336	186.390	6.98	0.09	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	746.17000		0.74617		843.53000	0.84353	746.170	7.35	0.26	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,596.05000		1.59605		1,504.69000	1.50469	1,596.050	7.88	0.42	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.06493		109.44558		9.01517	109.73564		8.31	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			298.56339		298.56339		298.52902	298.52902			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			303.95515		303.95515		303.92080	303.92080			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			302.55065		302.55065		302.51936	302.51936			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			235.02140		235.02140		234.71040	234.71040			0.00	0.00	0	22,040.00
R202	On 01/11/2018	Bond Future			239.26561		239.26561		238.94973	238.94973			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			240.04345		240.04345		239.72439	239.72439			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			8.28383		101.36516		8.23326	101.55214		4.25	0.00	0.00	0	41,565.00
R2023	On 01/11/2018	Bond Future			8.35910		99.24689		8.30468	99.43844		4.34	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.44936		101.17164		8.39051	101.36716		4.34	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			9.30671		91.04932		9.25682	91.37581		10.73	0.00	0.00	0	50,411.00
R2030	On 02/08/2018	Bond Future	8.51	Call	20.29000		0.02029		37.21000	0.03721	20.290	9.71	0.02	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	251.91000		0.25191		351.45000	0.35145	251.910	10.29	0.17	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	642.02000		0.64202		589.22000	0.58922	642.020	11.05	0.33	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.37628		92.67293		9.32442	93.00639		10.53	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.45457		90.46074		9.40059	90.80090		11.39	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			9.48574		93.53803		9.43586	93.89124		11.47	0.00	0.00	0	35,096.00
R2032	On 01/11/2018	Bond Future			9.55858		91.05121		9.50681	91.41191		11.77	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.63914		92.81687		9.58539	93.18481		12.26	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
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		9.61003	97.81377		9.56014	98.20596		12.15	0.00	0.00	0	68,489.00
R2035	On 01/11/2018	Bond Future		9.68241	95.06228		9.63073	95.46266		12.50	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.76379	96.90586		9.71020	97.31422		13.06	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		9.66568	90.20534		9.61585	90.59933		13.31	0.00	0.00	0	56,255.00
R2037	On 01/11/2018	Bond Future		9.73246	91.81387		9.68094	92.21603		13.09	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.80699	89.33442		9.75366	89.74462		14.34	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		6.58182	101.51055		6.55831	101.51923		0.17	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		9.73552	93.59272		9.68063	94.05921		13.73	0.00	0.00	0	22,929.00
R2040	On 01/11/2018	Bond Future		9.80185	95.26169		9.74515	95.73762		13.53	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	103.91000	0.10391	133.12000	0.13312	103.910	11.58	0.04	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	726.88000	0.72688	850.90000	0.85090	726.880	12.32	0.20	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	949.48000	0.94948	1,097.16000	1.09716	949.480	12.57	0.24	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	2,980.33000	2.98033	3,267.89000	3.26789	2,980.330	13.60	0.51	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.87581	92.59851		9.81715	93.08394		14.87	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		9.75454	90.77397		9.69458	91.29242		14.42	0.00	0.00	0	36,268.00
R2044	On 01/11/2018	Bond Future		9.81824	92.39273		9.75637	92.92149		14.21	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.88914	89.79915		9.82519	90.33844		15.63	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		9.74765	94.17150		9.69269	94.65914		14.24	0.00	0.00	0	103,131.00
R2048	On 01/11/2018	Bond Future		9.81270	91.41841		9.75596	91.91582		14.71	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.88535	93.19125		9.82668	93.69860		15.43	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		7.58233	100.00110		7.53528	100.06394		0.86	0.00	0.00	0	21,440.00
R207	On 01/11/2018	Bond Future		7.64858	101.78450		7.59021	101.84966		0.78	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.75139	100.11348		7.67503	100.18013		0.77	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 02/08/2018	Bond Future			7.87385		99.72617		7.82772	99.83286		2.04	0.00	0.00	0	29,486.00
R208	On 01/11/2018	Bond Future			7.94821		98.10515		7.89624	98.21497		2.13	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			8.04213		100.00767		7.98288	100.11988		2.16	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			9.58269		74.07622		9.53280	74.40791		13.77	0.00	1,925,981.72	26	125,389.00
R209	On 02/08/2018	Bond Future	8.46	Call	1.75000		0.00175		4.16000	0.00416	1.750	12.37	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	2.28000		0.00228		5.26000	0.00526	2.280	12.37	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	5,286.35000		5.28635		4,978.88000	4.97888	5,286.350	12.53	0.97	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	79.34000		0.07934		125.21000	0.12521	79.340	12.76	0.07	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	2,843.91000		2.84391		2,625.47000	2.62547	2,843.910	13.29	0.80	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,765.23000		1.76523		1,619.02000	1.61902	1,765.230	13.66	0.63	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,476.22000		1.47622		1,728.99000	1.72899	1,476.220	14.03	0.58	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	164.89000		0.16489		159.21000	0.15921	164.890	15.27	0.10	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	10.23000		0.01023		11.21000	0.01121	10.230	15.93	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.64653		72.24961		9.59501	72.58815		14.16	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	8.89	Call	482.74000		0.48274		563.22000	0.56322	482.740	12.51	0.18	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,312.69000		2.31269		2,518.87000	2.51887	2,312.690	14.01	0.51	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,463.03000		1.46303		1,376.58000	1.37658	1,463.030	14.50	0.34	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,421.09000		1.42109		1,336.96000	1.33696	1,421.090	14.53	0.34	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.71657		73.65066		9.66336	73.99591		14.80	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			187.74906		187.74906		187.72671	187.72671			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			188.63944		188.63944		188.61704	188.61704			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			192.33315		192.33315		192.31272	192.31272			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			153.48911		153.48911		153.47139	153.47139			0.00	0.00	0	4,777.00
R212	On 01/11/2018	Bond Future			156.26092		156.26092		156.24321	156.24321			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			157.16692		157.16692		157.15082	157.15082			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/08/2018	Bond Future			9.40450		85.52399		9.34951	85.87630		11.28	0.00	0.00	0	33,503.00

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 01/11/2018	Bond Future		9.47595	83.50315		9.41892	83.86277		11.57	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future		9.55658	85.12262		9.49736	85.48937		11.99	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		9.71229	73.63400		9.65735	74.01574		14.63	0.00	0.00	0	32,501.00
R214	On 01/11/2018	Bond Future		9.77641	71.65440		9.71973	72.04390		15.06	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future		9.84796	73.04402		9.78943	73.44123		15.74	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		10.23390	10.23390		10.17110	10.17110		14.07	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future		10.37270	10.37270		10.30930	10.30930		13.94	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.66120	10.66120		10.59250	10.59250		14.49	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future		2.93740	2.93740		2.92740	2.92740		19.00	0.00	0.00	0	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future		2.86380	2.86380		2.85300	2.85300		18.88	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.71550	2.71550		2.70650	2.70650		17.39	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future		1.34690	1.34690		1.33140	1.33140			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future		1.29870	1.29870		1.28400	1.28400			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future		1.21530	1.21530		1.20160	1.20160			0.00	0.00	0	0.00
Total for Derivatives :												2,517,168,960.25	246,675	5 712 875.00
Grand Total:												2,517,168,960.25	246,675	5 712 875.00