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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 12/07/2018

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
<b>Derivatives</b>														
\$ / R	On 12/07/2018	Any day expiry		13.37880	13.37880		13.43010	13.43010		18.22	0.00	1,906,889.60	142	0.00
\$ / R	On 16/07/2018	Any day expiry		13.32580	13.32580		13.43370	13.43370		15.09	0.00	0.00	0	34.00
\$ / R	On 20/07/2018	Any day expiry		13.32750	13.32750		13.44070	13.44070		15.86	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry		13.33440	13.33440		13.44770	13.44770		15.32	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,118.54500	1.11855	1,006.74850	1.00675	1,118.545	20.64	0.98	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	0.04440	0.00004	0.06760	0.00007	0.044	28.17	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry		13.33610	13.33610		13.44940	13.44940		15.41	0.00	0.00	0	20,570.00
\$ / R	On 27/07/2018	Any day expiry		13.33960	13.33960		13.45290	13.45290		15.56	0.00	3,821,447.20	284	1,204.00
\$ / R	On 27/07/2018	Any day expiry	13.25	Put	124.10380	0.12410	84.23610	0.08424	124.104	15.35	0.41	0.00	0	20,000.00
\$ / R	On 31/07/2018	Any day expiry		13.34640	13.34640		13.45990	13.45990		15.35	0.00	0.00	0	3,367.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	52.33770	0.05234	31.80230	0.03180	52.338	14.44	0.21	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	127.46300	0.12746	170.59300	0.17059	127.463	15.94	0.38	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	511.16900	0.51117	420.06850	0.42007	511.169	17.10	0.80	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	0.45810	0.00046	0.49440	0.00049	0.458	25.68	0.00	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.29130	0.00029	0.28300	0.00028	0.291	28.75	0.00	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry		13.34980	13.34980		13.46340	13.46340		15.49	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 07/08/2018	Any day expiry			13.35840	13.35840	13.47210	13.47210	15.39	0.00	0.00	0	0.00
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	7.03160	0.00703		5.87450	0.00587	7.032	16.38	0.03	0.00	0	1,880.00
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	576.63950	0.57664	485.81530	0.48582	576.639	17.23	0.78	0.00	0	1,880.00	
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	0.67200	0.00067	0.51990	0.00052	0.672	25.33	0.00	0.00	0	1,880.00	
\$ / R			On 13/08/2018	Any day expiry	13.36870	13.36870	13.48260	13.48260		15.31	0.00	0.00	0	70.00	
\$ / R			On 15/08/2018	Any day expiry	13.37210	13.37210	13.48610	13.48610		15.39	0.00	6,718,250.00	500	5,570.00	
\$ / R	13.43	Put	On 15/08/2018	Any day expiry	285.48870	0.28549	223.06100	0.22306	285.489	15.66	0.53	0.00	0	106.00	
\$ / R	13.55	Call	On 15/08/2018	Any day expiry	183.75150	0.18375	224.88130	0.22488	183.752	16.06	0.40	0.00	0	106.00	
\$ / R			On 20/08/2018	Any day expiry	13.38070	13.38070	13.49490	13.49490		15.46	0.00	0.00	0	600.00	
\$ / R			On 31/08/2018	Any day expiry	13.39950	13.39950	13.51410	13.51410		15.50	0.00	0.00	0	3,404.00	
\$ / R	13.00	Put	On 31/08/2018	Any day expiry	132.73680	0.13274	98.33140	0.09833	132.737	14.87	0.28	0.00	0	500.00	
\$ / R	13.65	Call	On 31/08/2018	Any day expiry	214.10860	0.21411	249.94860	0.24995	214.109	16.23	0.39	0.00	0	500.00	
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	572.35430	0.57235	486.52850	0.48653	572.354	16.67	0.67	0.00	0	1,000.00	
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	3.21090	0.00321	3.85050	0.00385	3.211	20.49	0.01	0.00	0	500.00	
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	2.49470	0.00249	2.49000	0.00249	2.495	22.91	0.01	0.00	0	500.00	
\$ / R			On 03/09/2018	Any day expiry	13.40460	13.40460	13.51940	13.51940		15.36	0.00	0.00	0	197.00	
\$ / R			On 13/09/2018	Any day expiry	13.42170	13.42170	13.53690	13.53690		15.42	0.00	0.00	0	0.00	
\$ / R	13.30	Put	On 13/09/2018	Any day expiry	280.71420	0.28071	225.72020	0.22572	280.714	15.27	0.43	0.00	0	747.00	
\$ / R			On 17/09/2018	Foreign Exchange Future	13.42850	13.42850	13.54390	13.54390		15.48	0.00	825,141,039.50	61,447	512,504.00	
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	4.42510	0.00443	3.66190	0.00366	4.425	16.69	0.01	0.00	0	5,200.00	
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	4.56290	0.00456	3.75860	0.00376	4.563	16.60	0.01	0.00	0	45,000.00	
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	5.32650	0.00533	4.28940	0.00429	5.326	16.14	0.02	0.00	0	2,000.00	
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	6.75500	0.00676	5.25960	0.00526	6.755	15.46	0.02	0.00	0	93,314.00	
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	7.94550	0.00795	6.05180	0.00605	7.945	15.00	0.02	0.00	0	48,200.00	
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	8.62850	0.00863	6.50070	0.00650	8.629	14.77	0.03	0.00	0	3,000.00	
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	10.20230	0.01020	7.52340	0.00752	10.202	14.32	0.03	0.00	0	13,300.00	
\$ / R	12.25	Put	On 17/09/2018	Foreign Exchange Future	20.89670	0.02090	12.51260	0.01251	20.897	13.99	0.06	0.00	0	40,000.00	
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	1,199.39670	1.19940	1,306.41260	1.30641	1,199.397	13.99	0.94	0.00	0	500.00	
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	24.76390	0.02476	15.23120	0.01523	24.764	14.03	0.07	0.00	0	100.00	
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	32.11860	0.03212	20.55430	0.02055	32.119	14.10	0.08	0.00	0	60,000.00	
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	974.75170	0.97475	1,075.09940	1.07510	974.752	14.20	0.89	0.00	0	4,600.00	
\$ / R	12.50	Put	On 17/09/2018	Foreign Exchange Future	46.25170	0.04625	31.19940	0.03120	46.252	14.20	0.11	0.00	0	34,000.00	
\$ / R	12.58	Put	On 17/09/2018	Foreign Exchange Future	58.04510	0.05805	40.39050	0.04039	58.045	14.27	0.14	0.00	0	8,000.00	
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	63.00720	0.06301	44.32390	0.04432	63.007	14.29	0.15	0.00	0	13,231.00	
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	70.10990	0.07011	50.00930	0.05001	70.110	14.32	0.16	0.00	0	1,550.00	
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	753.46770	0.75347	844.25190	0.84425	753.468	14.43	0.80	0.00	0	5,200.00	
\$ / R	12.80	Call	On 17/09/2018	Foreign Exchange Future	730.56260	0.73056	820.16290	0.82016	730.563	14.45	0.79	0.00	0	50.00	
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	115.36060	0.11536	86.89570	0.08690	115.361	14.53	0.23	0.00	0	3,750.00	
\$ / R	13.00	Put	On 17/09/2018	Foreign Exchange Future	162.10830	0.16211	125.14250	0.12514	162.108	14.77	0.29	56,954,431.67	14,308	73,000.00	
\$ / R	13.00	Call	On 17/09/2018	Foreign Exchange Future	590.60830	0.59061	669.04250	0.66904	590.608	14.77	0.71	0.00	0	30,000.00	
\$ / R	13.20	Put	On 17/09/2018	Foreign Exchange Future	241.02990	0.24103	191.85960	0.19186	241.030	15.09	0.38	0.00	0	4,000.00	
\$ / R	13.20	Call	On 17/09/2018	Foreign Exchange Future	469.52990	0.46953	535.75960	0.53576	469.530	15.09	0.62	0.00	0	4,000.00	
\$ / R	13.22	Put	On 17/09/2018	Foreign Exchange Future	249.97980	0.24998	199.56450	0.19956	249.980	15.12	0.39	0.00	0	26,000.00	
\$ / R	13.25	Call	On 17/09/2018	Foreign Exchange Future	442.26120	0.44226	505.38050	0.50538	442.261	15.17	0.59	0.00	0	1,250.00	

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	13.25	Put	263.76120	0.26376	211.48050	0.21148	263.761	15.17	0.41	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	324.68820	0.32469	371.34870	0.37135	324.688	15.62	0.48	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	458.88330	0.45888	383.52220	0.38352	458.883	15.88	0.56	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	287.38330	0.28738	327.42220	0.32742	287.383	15.88	0.44	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	270.25470	0.27025	307.88520	0.30789	270.255	16.01	0.42	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	175.01240	0.17501	198.66110	0.19866	175.012	16.94	0.30	57,382,206.81	14,308	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	746.51240	0.74651	654.76110	0.65476	746.512	16.94	0.70	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	71.99960	0.07200	81.45610	0.08146	72.000	18.63	0.14	26,632,026.25	14,308	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	48.11810	0.04812	55.25510	0.05526	48.118	19.19	0.10	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	12.62830	0.01263	14.96420	0.01496	12.628	20.75	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	11.49100	0.01149	13.65750	0.01366	11.491	20.86	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	10.04960	0.01005	11.99770	0.01200	10.050	21.02	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	8.39800	0.00840	9.89090	0.00989	8.398	21.33	0.02	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.44230	13.44230	13.55790	13.55790		15.49	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.44750	13.44750	13.56320	13.56320		15.54	0.00	0.00	0	4,137.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	181.26840	0.18127	143.37510	0.14338	181.268	14.84	0.30	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	265.91500	0.26591	299.61210	0.29961	265.915	16.37	0.39	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	612.49130	0.61249	529.68640	0.52969	612.491	16.42	0.62	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	15.36490	0.01536	17.74230	0.01774	15.365	21.35	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	7.23880	0.00724	8.18050	0.00818	7.239	21.81	0.02	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.45440	13.45440	13.57020	13.57020		15.50	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.49400	13.49400	13.61050	13.61050		15.59	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.50080	13.50080	13.61750	13.61750		15.56	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.50430	13.50430	13.62100	13.62100		15.58	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	225.15000	0.22515	185.28520	0.18529	225.150	14.80	0.31	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	649.49280	0.64949	570.12850	0.57013	649.493	16.24	0.58	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	314.13030	0.31413	346.93510	0.34694	314.130	16.52	0.38	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	30.37010	0.03037	34.72720	0.03473	30.370	20.99	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	16.39830	0.01640	20.27180	0.02027	16.398	21.31	0.03	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.50600	13.50600	13.62270	13.62270		15.58	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.51290	13.51290	13.62970	13.62970		15.55	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	28.83910	0.02884	25.24110	0.02524	28.839	14.74	0.06	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	694.62080	0.69462	613.49710	0.61350	694.621	16.32	0.59	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	25.23540	0.02524	28.21490	0.02821	25.235	21.39	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.52660	13.52660	13.64370	13.64370		15.63	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.53170	13.53170	13.64900	13.64900		15.65	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	5.97740	0.00598	5.67170	0.00567	5.977	17.16	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	23.94850	0.02395	20.71700	0.02072	23.948	15.30	0.05	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	648.43260	0.64843	713.92410	0.71392	648.433	15.14	0.62	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.55580	13.55580	13.67350	13.67350		15.61	0.00	0.00	0	3,363.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	258.54140	0.25854	216.19310	0.21619	258.541	14.79	0.31	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	676.49090	0.67649	599.32110	0.59932	676.491	16.10	0.55	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	345.93360	0.34593	377.77060	0.37777	345.934	16.65	0.38	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	48.01870	0.04802	51.79780	0.05180	48.019	21.21	0.06	0.00	0	500.00

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\$ / R	On 30/11/2018	Any day expiry	17.31	Call	33.53860	0.03354	36.48350	0.03648	33.539	22.35	0.05	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.57460	13.57460	13.69270	13.69270		15.57	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	590.41740	0.59042	519.58740	0.51959	590.417	15.76	0.50	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	110.64270	0.11064	120.43720	0.12044	110.643	19.34	0.14	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.57980	13.57980	13.69800	13.69800		15.66	0.00	135,798.00	10	71,899.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	29.88530	0.02989	26.10120	0.02610	29.885	14.97	0.05	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	35.90100	0.03590	30.99980	0.03100	35.901	14.83	0.06	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	45.82590	0.04583	39.03900	0.03904	45.826	14.63	0.08	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	53.71780	0.05372	45.40840	0.04541	53.718	14.49	0.09	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	55.43220	0.05543	46.79080	0.04679	55.432	14.46	0.09	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	62.77560	0.06278	52.70700	0.05271	62.776	14.36	0.10	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	73.13510	0.07314	61.04980	0.06105	73.135	14.22	0.11	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	78.86520	0.07887	65.65160	0.06565	78.865	14.16	0.12	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	100.95790	0.10096	80.40630	0.08041	100.958	14.25	0.15	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	125.06070	0.12506	101.03500	0.10104	125.061	14.33	0.18	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,204.86070	1.20486	1,299.03500	1.29904	1,204.861	14.33	0.82	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	155.50480	0.15550	127.44710	0.12745	155.505	14.43	0.21	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	168.47480	0.16847	138.80190	0.13880	168.475	14.46	0.22	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	187.85280	0.18785	155.85890	0.15586	187.853	14.51	0.24	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	271.57220	0.27157	228.43880	0.22844	271.572	14.77	0.31	0.00	0	175,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	851.37220	0.85137	926.43880	0.92644	851.372	14.77	0.69	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	312.15120	0.31215	264.81570	0.26482	312.151	14.92	0.34	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	735.82810	0.73583	802.48370	0.80248	735.828	15.07	0.63	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	365.19440	0.36519	312.81110	0.31281	365.194	15.10	0.37	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	379.18860	0.37919	325.54960	0.32555	379.189	15.14	0.38	0.00	0	22,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	708.98860	0.70899	773.54960	0.77355	708.989	15.14	0.62	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	479.80700	0.47981	417.93150	0.41793	479.807	15.44	0.44	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	506.90070	0.50690	443.02030	0.44302	506.901	15.51	0.46	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	586.70070	0.58670	641.02030	0.64102	586.701	15.51	0.54	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	624.05860	0.62406	551.06040	0.55106	624.059	15.85	0.51	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	630.28380	0.63028	556.94170	0.55694	630.284	15.87	0.52	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	674.63540	0.67464	598.91980	0.59892	674.635	16.01	0.54	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	474.43540	0.47444	516.91980	0.51692	474.435	16.01	0.46	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	681.07630	0.68108	605.03070	0.60503	681.076	16.02	0.54	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	467.34710	0.46735	509.16970	0.50917	467.347	16.04	0.46	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	417.43650	0.41744	454.53360	0.45453	417.437	16.33	0.42	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	402.02330	0.40202	437.63370	0.43763	402.023	16.42	0.41	0.00	0	16,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	364.61110	0.36461	396.57990	0.39658	364.611	16.67	0.38	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	313.98080	0.31398	340.93000	0.34093	313.981	17.05	0.33	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	302.51950	0.30252	328.32990	0.32833	302.520	17.14	0.32	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	289.36020	0.28936	313.96350	0.31396	289.360	17.26	0.31	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	257.20020	0.25720	279.00050	0.27900	257.200	17.56	0.28	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	255.32300	0.25532	276.96170	0.27696	255.323	17.58	0.28	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	253.46080	0.25346	274.93930	0.27494	253.461	17.60	0.28	0.00	0	5,500.00

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 14/12/2018	Foreign Exchange Future	14.70	Call	239.10000	0.23910	259.32830	0.25933	239.100	17.75	0.27	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	230.58430	0.23058	250.07230	0.25007	230.584	17.84	0.26	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	216.09760	0.21610	234.32670	0.23433	216.098	18.01	0.24	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	192.28240	0.19228	209.02220	0.20902	192.282	18.30	0.22	0.00	0	16,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	190.82100	0.19082	207.54760	0.20755	190.821	18.31	0.22	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	179.54650	0.17955	195.69370	0.19569	179.547	18.43	0.21	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	171.55380	0.17155	186.95390	0.18695	171.554	18.52	0.20	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	133.91040	0.13391	145.79090	0.14579	133.910	19.01	0.16	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	131.93860	0.13194	143.63220	0.14363	131.939	19.04	0.16	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	113.86680	0.11387	123.87260	0.12387	113.867	19.34	0.14	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.59180	13.59180	13.71020	13.71020		15.64	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	362.28110	0.36228	310.71280	0.31071	362.281	15.05	0.37	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	409.32510	0.40933	353.66210	0.35366	409.325	15.20	0.40	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	259.18460	0.25918	280.66700	0.28067	259.185	17.61	0.28	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	243.21380	0.24321	263.34020	0.26334	243.214	17.78	0.26	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.60900	13.60900	13.72770	13.72770		15.56	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	285.07860	0.28508	241.44170	0.24144	285.079	14.70	0.31	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	697.64190	0.69764	621.89160	0.62189	697.642	15.92	0.53	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	375.75950	0.37576	407.13650	0.40714	375.759	16.68	0.37	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	63.88490	0.06388	67.49770	0.06750	63.885	21.15	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	47.22000	0.04722	49.71060	0.04971	47.220	22.40	0.06	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.61240	13.61240	13.73120	13.73120		15.56	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			13.66030	13.66030	13.78000	13.78000		15.63	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.66200	13.66200	13.78170	13.78170		15.64	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	310.84540	0.31085	267.29140	0.26729	310.845	14.71	0.31	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	401.27460	0.40127	431.76400	0.43176	401.275	16.86	0.37	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.68420	13.68420	13.80430	13.80430		15.72	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.70980	13.70980	13.83030	13.83030		15.72	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	331.81500	0.33181	288.66810	0.28867	331.815	14.72	0.30	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	424.74490	0.42474	453.71740	0.45372	424.745	17.04	0.36	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.74050	13.74050	13.86160	13.86160		15.78	0.00	0.00	0	5,932.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.25240	0.00625	6.10600	0.00611	6.252	15.31	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	57.19600	0.05720	47.87290	0.04787	57.196	13.91	0.08	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	98.94630	0.09895	82.73390	0.08273	98.946	14.11	0.12	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	180.81810	0.18082	152.27760	0.15228	180.818	14.37	0.19	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	842.25890	0.84226	901.61760	0.90162	842.259	15.35	0.59	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	556.98300	0.55698	494.91210	0.49491	556.983	15.37	0.41	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	719.06800	0.71907	647.84010	0.64784	719.068	15.78	0.48	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	786.18210	0.78618	711.21520	0.71122	786.182	15.95	0.50	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	520.09950	0.52010	555.16910	0.55517	520.099	16.63	0.41	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	470.51330	0.47051	501.57840	0.50158	470.513	16.91	0.38	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	363.78740	0.36379	386.35080	0.38635	363.787	17.70	0.31	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	278.51320	0.27851	296.80380	0.29680	278.513	18.38	0.24	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	264.92560	0.26493	282.37650	0.28238	264.926	18.49	0.23	0.00	0	721.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 27/03/2019	Any day expiry			13.75590	13.75590	13.87720	13.87720	15.79	0.00	0.00	0	4,414.00
\$ / R			On 29/03/2019	Any day expiry			13.75930	13.75930	13.88070	13.88070	15.79	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	352.87390	0.35287	308.43030	0.30843	352.874	14.77	0.30	0.00	0	500.00	
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	445.97170	0.44597	472.83420	0.47283	445.972	17.20	0.36	0.00	0	500.00	
\$ / R			On 02/04/2019	Any day expiry	13.76610	13.76610	13.88760	13.88760		15.78	0.00	0.00	0	55.00	
\$ / R			On 30/04/2019	Any day expiry	13.81410	13.81410	13.93640	13.93640		15.84	0.00	0.00	0	1,280.00	
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	373.37770	0.37338	328.53010	0.32853	373.378	14.80	0.30	0.00	0	3,000.00	
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	923.21290	0.92321	981.07100	0.98107	923.213	15.41	0.60	0.00	0	2,500.00	
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	466.11550	0.46612	492.05990	0.49206	466.116	17.36	0.35	0.00	0	500.00	
\$ / R			On 31/05/2019	Any day expiry	13.86740	13.86740	13.99070	13.99070		15.90	0.00	0.00	0	55.00	
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	392.45650	0.39246	347.19660	0.34720	392.457	14.84	0.30	0.00	0	500.00	
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	484.11120	0.48411	509.34510	0.50935	484.111	17.52	0.35	0.00	0	500.00	
\$ / R			On 03/06/2019	Any day expiry	13.87250	13.87250	13.99590	13.99590		15.89	0.00	0.00	0	54,000.00	
\$ / R			On 14/06/2019	Foreign Exchange Future	13.89140	13.89140	14.01510	14.01510		15.96	0.00	4,861,990.00	350	15,410.00	
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	10.10630	0.01011	10.10600	0.01011	10.106	13.04	0.02	0.00	0	1,000.00	
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	173.89800	0.17390	146.22630	0.14623	173.898	14.09	0.16	0.00	0	1,000.00	
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	312.72600	0.31273	274.00710	0.27401	312.726	14.69	0.25	0.00	0	1,000.00	
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	393.21220	0.39321	347.75980	0.34776	393.212	14.85	0.29	0.00	0	911.00	
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	499.35360	0.49935	444.80280	0.44480	499.354	15.06	0.34	0.00	0	30,000.00	
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	811.53010	0.81153	738.07880	0.73808	811.530	15.86	0.46	0.00	0	25,000.00	
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	841.30970	0.84131	766.54100	0.76654	841.310	15.93	0.47	0.00	0	12,450.00	
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	615.42800	0.61543	648.98130	0.64898	615.428	16.86	0.41	0.00	0	1,000.00	
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	552.58330	0.55258	581.50910	0.58151	552.583	17.20	0.38	0.00	0	30,000.00	
\$ / R	15.55	Call	On 14/06/2019	Foreign Exchange Future	400.23030	0.40023	421.20380	0.42120	400.230	18.16	0.29	0.00	0	25,000.00	
\$ / R	15.62	Call	On 14/06/2019	Foreign Exchange Future	387.81140	0.38781	408.14810	0.40815	387.811	18.24	0.28	0.00	0	12,450.00	
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future	357.84350	0.35784	376.66240	0.37666	357.843	18.44	0.26	0.00	0	1,000.00	
\$ / R	15.92	Call	On 14/06/2019	Foreign Exchange Future	339.35080	0.33935	357.23460	0.35723	339.351	18.58	0.25	0.00	0	911.00	
\$ / R			On 28/06/2019	Any day expiry	13.91550	13.91550	14.03960	14.03960		15.95	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 28/06/2019	Any day expiry	408.10880	0.40811	362.58020	0.36258	408.109	14.87	0.29	0.00	0	500.00	
\$ / R	15.17	Call	On 28/06/2019	Any day expiry	497.66160	0.49766	522.25190	0.52225	497.662	17.65	0.34	0.00	0	500.00	
\$ / R			On 01/07/2019	Any day expiry	13.92070	13.92070	14.04490	14.04490		15.93	0.00	0.00	0	55.00	
\$ / R			On 03/07/2019	Any day expiry	13.92410	13.92410	14.04840	14.04840		15.94	0.00	0.00	0	0.00	
\$ / R	13.45	Put	On 03/07/2019	Any day expiry	610.87880	0.61088	547.19360	0.54719	610.879	15.34	0.38	0.00	0	39,250.00	
\$ / R	16.44	Call	On 03/07/2019	Any day expiry	295.54180	0.29554	310.60540	0.31061	295.542	19.08	0.22	0.00	0	39,250.00	
\$ / R			On 31/07/2019	Any day expiry	13.97470	13.97470	14.09960	14.09960		16.05	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 31/07/2019	Any day expiry	426.39880	0.42640	380.71700	0.38072	426.399	14.94	0.29	0.00	0	500.00	
\$ / R	15.34	Call	On 31/07/2019	Any day expiry	520.90030	0.52090	546.01140	0.54601	520.900	17.84	0.34	0.00	0	500.00	
\$ / R			On 01/08/2019	Any day expiry	13.97650	13.97650	14.10150	14.10150		16.11	0.00	0.00	0	55.00	
\$ / R			On 30/08/2019	Any day expiry	14.03110	14.03110	14.15640	14.15640		16.23	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	443.02720	0.44303	397.07050	0.39707	443.027	15.04	0.29	0.00	0	500.00	
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	538.86900	0.53887	564.85910	0.56486	538.869	18.06	0.33	0.00	0	500.00	
\$ / R			On 02/09/2019	Any day expiry	14.03670	14.03670	14.16210	14.16210		16.23	0.00	0.00	0	55.00	
\$ / R			On 16/09/2019	Foreign Exchange Future	14.06300	14.06300	14.18860	14.18860		16.25	0.00	0.00	0	0.00	
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	21.06890	0.02107	17.85290	0.01785	21.069	13.22	0.03	0.00	0	1,000.00	

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 16/09/2019	Foreign Exchange Future	12.50	Put	274.47750	0.27448	231.05770	0.23106	274.478	14.50	0.20	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	499.61850	0.49962	523.88920	0.52389	499.618	18.42	0.31	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry			14.08930	14.08930	14.21510	14.21510		16.33	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	457.15190	0.45715	411.49580	0.41150	457.152	15.09	0.29	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	560.36350	0.56036	587.11810	0.58712	560.363	18.20	0.33	0.00	0	500.00
\$ / R	On 02/10/2019	Any day expiry			14.09310	14.09310	14.21890	14.21890		16.34	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.14760	14.14760	14.27380	14.27380		16.43	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	471.09280	0.47109	425.14580	0.42515	471.093	15.15	0.28	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	576.54860	0.57655	603.74680	0.60375	576.549	18.39	0.33	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry			14.20220	14.20220	14.32870	14.32870		16.52	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	482.86980	0.48287	436.88480	0.43688	482.870	15.19	0.28	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	594.73290	0.59473	622.55010	0.62255	594.733	18.54	0.33	0.00	0	500.00
\$ / R	On 02/12/2019	Any day expiry			14.20780	14.20780	14.33430	14.33430		16.52	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.22850	14.22850	14.35520	14.35520		16.58	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	192.68330	0.19268	207.23120	0.20723	192.683	21.75	0.12	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.26230	14.26230	14.38920	14.38920		16.59	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	494.20910	0.49421	448.14450	0.44814	494.209	15.21	0.28	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	613.25190	0.61325	640.88350	0.64088	613.252	18.69	0.33	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry			14.26610	14.26610	14.39300	14.39300		16.60	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.32060	14.32060	14.44790	14.44790		16.67	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.37890	14.37890	14.50660	14.50660		16.76	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			14.43720	14.43720	14.56520	14.56520		16.82	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.48790	14.48790	14.61630	14.61630		16.86	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.55190	14.55190	14.68070	14.68070		16.90	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.57070	14.57070	14.69960	14.69960		16.90	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.66230	14.66230	14.79220	14.79220		17.00	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.77300	14.77300	14.90090	14.90090		17.13	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.42850	13.42850	13.54390	13.54390		15.48	0.00	0.00	0	340.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.57980	13.57980	13.69800	13.69800		15.66	0.00	0.00	0	15.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.74050	13.74050	13.86160	13.86160		15.78	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.89140	13.89140	14.01510	14.01510		15.96	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.80440	17.80440	17.99570	17.99570		14.26	0.00	7,299,804.00	410	226,428.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.07520	18.07520	18.27210	18.27210		14.45	0.00	0.00	0	7,437.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.37470	18.37470	18.57730	18.57730		15.22	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.65800	18.65800	18.86390	18.86390		15.89	0.00	7,220,646.00	387	6,156.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11990	0.11990	0.12224	0.12224		18.80	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12204	0.12204	0.12443	0.12443		17.00	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12447	0.12447	0.12693	0.12693		15.44	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12678	0.12678	0.12929	0.12929		19.86	0.00	0.00	0	0.00
€ / R	On 16/07/2018	Any day expiry			15.57050	15.57050	15.74870	15.74870		14.36	0.00	0.00	0	34.00

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 17/07/2018	Any day expiry			15.56430		15.56430		15.75180	15.75180		14.63	0.00	0.00	0	0.00
€ / R	On 17/07/2018	Any day expiry	15.63	Put	147.45090		0.14745		62.36750	0.06237	147.451	15.32	0.59	0.00	0	10,000.00
€ / R	On 31/07/2018	Any day expiry			15.60780		15.60780		15.79610	15.79610		14.53	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.75850		15.75850		15.95040	15.95040		14.51	0.00	19,792,676.00	1,256	137,988.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	4.96620		0.00497		4.60640	0.00461	4.966	16.39	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	13.97900		0.01398		11.72930	0.01173	13.979	13.43	0.04	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	445.17600		0.44518		334.38030	0.33438	445.176	14.73	0.52	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	123.75010		0.12375		152.83770	0.15284	123.750	16.62	0.20	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	5.96300		0.00596		5.68940	0.00569	5.963	21.90	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			15.78470		15.78470		15.97690	15.97690		14.59	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.04660		16.04660		16.24370	16.24370		14.66	0.00	14,955,431.20	932	24,482.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.37040		16.37040		16.57330	16.57330		14.78	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.67910		16.67910		16.88690	16.88690		14.99	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.15000		96.15000		95.93000	95.93000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.18000		93.18000		92.95000	92.95000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.93000		91.93000		91.71000	91.71000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.09000		94.09000		93.87000	93.87000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.85000		97.85000		97.64000	97.64000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.42000		96.42000		96.21000	96.21000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.49000		98.49000		98.28000	98.28000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.90000		103.90000		103.69000	103.69000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			104.25000		104.25000		104.04000	104.04000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			97.82000		97.82000		97.60000	97.60000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			104.94000		104.94000		104.73000	104.73000			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		102.23000	102.23000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.58000		99.58000		99.58000	99.58000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.03000		102.03000		102.02000	102.02000			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			99.32000		99.32000		99.32000	99.32000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.77000		99.77000		99.76000	99.76000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.95000		101.95000		101.93000	101.93000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.96000		102.96000		102.94000	102.94000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			99.05000		99.05000		99.03000	99.03000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			102.69000		102.69000		102.66000	102.66000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.65000		96.65000		96.61000	96.61000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.91000		95.91000		95.86000	95.86000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.14000		95.14000		95.07000	95.07000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			95.36000		95.36000		95.27000	95.27000			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 21/12/2021	Interest Rate Swap	97.58000	97.58000	97.58000	97.48000	97.48000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.74000	97.74000	97.74000	97.63000	97.63000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.97000	98.97000	98.97000	98.85000	98.85000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.91000	102.91000	102.91000	102.78000	102.78000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.18000	104.18000	104.18000	104.04000	104.04000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.62000	97.62000	97.62000	97.48000	97.48000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.66000	103.66000	103.66000	103.51000	103.51000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	584.73900	584.73900	584.73900	585.25400	585.25400				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	595.17200	595.17200	595.17200	595.69500	595.69500				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	606.70200	606.70200	606.70200	607.23400	607.23400				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	681.64900	681.64900	681.64900	682.44100	682.44100				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	693.81200	693.81200	693.81200	694.61700	694.61700				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	707.25200	707.25200	707.25200	708.07200	708.07200				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	618.63600	618.63600	618.63600	619.68400	619.68400				0.00	0.00	0	863.00
ALBI	On 01/11/2018	Index Future	629.67400	629.67400	629.67400	630.74000	630.74000				0.00	0.00	0	237.00
ALBI	On 07/02/2019	Index Future	641.87200	641.87200	641.87200	642.95700	642.95700				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.94010	9.94010	9.94010	10.03310	10.03310			11.49	0.00	119,281.20	12	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.05600	10.05600	10.05600	10.15090	10.15090			11.52	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.18420	10.18420	10.18420	10.28200	10.28200			12.32	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.30720	10.30720	10.30720	10.40750	10.40750			12.91	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.33590	10.33590	10.33590	10.46730	10.46730			12.77	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.47470	10.47470	10.47470	10.60840	10.60840			13.40	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.49610	13.49610	13.49610	13.71490	13.71490			14.01	0.00	0.00	0	1,575.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.75580	13.75580	13.75580	13.97980	13.97980			14.29	0.00	0.00	0	165.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.04930	14.04930	14.04930	14.28000	14.28000			14.66	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.32710	14.32710	14.32710	14.56310	14.56310			15.00	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.00580	2.00580	2.00580	2.02120	2.02120			12.99	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.02370	2.02370	2.02370	2.03940	2.03940			12.96	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.04270	2.04270	2.04270	2.05880	2.05880			13.80	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.06070	2.06070	2.06070	2.07700	2.07700			14.26	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.11540	2.11540	2.11540	2.14070	2.14070			13.17	0.00	518,273.00	245	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.15500	2.15500	2.15500	2.18080	2.18080			13.43	0.00	32,325.00	15	15.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.19960	2.19960	2.19960	2.22610	2.22610			14.25	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.24190	2.24190	2.24190	2.26900	2.26900			14.93	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	10.79016	78.68004		10.76614	78.82484				0.00	0.00	0	7,466.00
ES33	On 01/11/2018	Bond Future	10.90246	76.29562		10.87760	76.44291				0.00	0.00	0	2,000.00
ES33	On 07/02/2019	Bond Future	11.03022	77.77335		11.00440	77.92338				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	11.01466	81.35265		10.98557	81.55268				0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future	11.12397	78.54425		11.09387	78.74762				0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.24409	80.06525		11.21284	80.27253				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	614.24600	614.24600		615.32100	615.32100				0.00	0.00	0	476.00
GOVI	On 01/11/2018	GOVI	625.20600	625.20600		626.29900	626.29900				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	637.31700	637.31700		638.43100	638.43100				0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.71230	1.71230		1.72700	1.72700			15.27	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.73410	1.73410		1.74910	1.74910			15.78	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.75700	1.75700		1.77310	1.77310			15.64	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.77840	1.77840		1.79450	1.79450			16.08	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	129.89874	129.89874		130.43482	130.43482				0.00	9,742,405.50	75	864.00
I2025	On 01/11/2018	Bond Future	132.24645	132.24645		132.79199	132.79199				0.00	0.00	0	21.00
I2025	On 07/02/2019	Bond Future	133.41917	133.41917		133.97520	133.97520				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	99.70404	99.70404		99.69145	99.69145				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	100.45643	100.45643		100.44339	100.44339				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	102.42096	102.42096		102.40749	102.40749				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	102.32217	102.32217		102.30918	102.30918				0.00	132,302,565.81	1,293	9,076.00
I2033	On 01/11/2018	Bond Future	103.05048	103.05048		103.03701	103.03701				0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	105.06571	105.06571		105.05189	105.05189				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	121.44528		121.44528		122.27485	122.27485			0.00	0.00	0	5,995.00
I2038	On 01/11/2018	Bond Future	123.64014		123.64014		124.48457	124.48457			0.00	0.00	0	3,385.00
I2038	On 07/02/2019	Bond Future	124.46793		124.46793		125.32868	125.32868			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	115.39409		115.39409		115.82091	115.82091			0.00	0.00	0	11,611.00
I2046	On 01/11/2018	Bond Future	115.83029		115.83029		116.26481	116.26481			0.00	0.00	0	355.00
I2046	On 07/02/2019	Bond Future	118.09547		118.09547		118.53816	118.53816			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	119.81481		119.81481		119.79910	119.79910			0.00	0.00	0	7,829.00
I2050	On 01/11/2018	Bond Future	121.98039		121.98039		121.96408	121.96408			0.00	0.00	0	2,072.00
I2050	On 07/02/2019	Bond Future	122.59425		122.59425		122.57757	122.57757			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	249.60500		249.60500		249.96700	249.96700			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future	254.11600		254.11600		254.48400	254.48400			0.00	0.00	0	227.00
IGOV	On 07/02/2019	Index Future	259.08600		259.08600		259.46100	259.46100			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	0.13210	0.13210		0.13290	0.13290				0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.13090	0.13090		0.13250	0.13250				0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.13010	0.13010		0.13190	0.13190				0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.12880	0.12880		0.13020	0.13020				0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.66170	1.66170		1.68830	1.68830			12.45	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.68610	1.68610		1.71320	1.71320			12.88	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.71260	1.71260		1.74030	1.74030			13.53	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.73790	1.73790		1.76590	1.76590			14.41	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.09130	9.09130		9.20710	9.20710			12.83	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.19740	9.19740		9.31570	9.31570			12.95	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.31480	9.31480		9.43480	9.43480			13.67	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.42870	9.42870		9.55010	9.55010			14.34	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.29920	1.29920		1.31100	1.31100				0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.30950	1.30950		1.32150	1.32150				0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.31950	1.31950		1.33180	1.33180				0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.32830	1.32830		1.34080	1.34080				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			1.32590		1.32590		1.32870	1.32870			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17350		1.17350		1.17770	1.17770			0.00	11,735.00	10	155.00
R186	On 02/08/2018	Bond Future			8.74511		111.59263		8.72561	111.71439		7.56	0.00	0.00	0	87,345.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.00000		0.00000		0.01000	0.00001	0.000	6.91	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	41.42000		0.04142		53.63000	0.05363	41.420	7.10	0.05	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	822.52000		0.82252		904.98000	0.90498	822.520	7.56	0.51	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.75	Put	792.01000		0.79201		752.71000	0.75271	792.010	7.56	0.49	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.90	Put	425.60000		0.42560		405.16000	0.40516	425.600	7.69	0.32	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.81232		113.58377		8.79196	113.70751		7.34	0.00	0.00	0	20,737.00
R186	On 01/11/2018	Bond Future	7.96	Call	224.16000		0.22416		242.01000	0.24201	224.160	6.70	0.11	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	929.87000		0.92987		977.83000	0.97783	929.870	7.15	0.32	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,085.52000		1.08552		1,052.65000	1.05265	1,085.520	7.68	0.33	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.88849		110.47869		8.86712	110.60469		7.84	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			297.64969		297.64969		297.82406	297.82406			0.00	0.00	0	1,400.00
R197	On 01/11/2018	Bond Future			303.02925		303.02925		303.20629	303.20629			0.00	0.00	0	950.00
R197	On 07/02/2019	Bond Future			301.59899		301.59899		301.77906	301.77906			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			232.85341		232.85341		232.82380	232.82380			0.00	0.00	0	20,572.00
R202	On 01/11/2018	Bond Future			237.06176		237.06176		237.03113	237.03113			0.00	0.00	0	1,552.00
R202	On 07/02/2019	Bond Future			237.79069		237.79069		237.75907	237.75907			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			8.17897		101.75336		8.15421	101.84530		4.04	0.00	0.00	0	39,520.00
R2023	On 01/11/2018	Bond Future			8.24671		99.64300		8.22030	99.73636		4.07	0.00	0.00	0	15,273.00
R2023	On 07/02/2019	Bond Future			8.32870		101.57303		8.30021	101.66810		4.03	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			9.13051		92.20954		9.11109	92.33864		10.26	0.00	0.00	0	46,087.00
R2030	On 02/08/2018	Bond Future	8.51	Call	20.41000		0.02041		27.45000	0.02745	20.410	9.58	0.03	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	349.57000		0.34957		402.31000	0.40231	349.570	10.16	0.26	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	198.50000		0.19850		192.41000	0.19241	198.500	11.00	0.15	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.19363		93.85475		9.17354	93.98600		10.03	0.00	0.00	0	15,774.00
R2030	On 07/02/2019	Bond Future			9.26496		91.66323		9.24409	91.79690		10.84	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

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 02/08/2018	Bond Future		9.33540	94.60854		9.31093	94.78446		11.00	0.00	0.00	0	33,718.00
R2032	On 01/11/2018	Bond Future		9.40296	92.14162		9.37767	92.32058		11.24	0.00	0.00	0	11,178.00
R2032	On 07/02/2019	Bond Future		9.47801	93.92623		9.45179	94.10857		11.69	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		9.47006	98.92031		9.44557	99.11591		11.68	0.00	0.00	0	61,221.00
R2035	On 01/11/2018	Bond Future		9.53774	96.18953		9.51249	96.38835		11.98	0.00	0.00	0	7,228.00
R2035	On 07/02/2019	Bond Future		9.61418	98.05261		9.58803	98.25520		12.49	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		9.54039	91.20104		9.51595	91.39723		12.83	0.00	0.00	0	48,709.00
R2037	On 01/11/2018	Bond Future		9.60318	92.82826		9.57801	93.02780		12.58	0.00	0.00	0	13,273.00
R2037	On 07/02/2019	Bond Future		9.67355	90.36627		9.64754	90.56952		13.75	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		6.62804	101.49349		6.61798	101.49721		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		9.62540	94.53238		9.59593	94.78642		13.29	0.00	0.00	0	20,865.00
R2040	On 01/11/2018	Bond Future		9.68827	96.21899		9.65793	96.47739		13.06	0.00	0.00	0	9,921.00
R2040	On 01/11/2018	Bond Future	8.50	Call	99.63000	0.09963	113.62000	0.11362	99.630	11.15	0.04	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	864.33000	0.86433	935.02000	0.93502	864.330	12.42	0.23	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,110.89000	1.11089	1,194.52000	1.19452	1,110.890	12.61	0.28	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,350.58000	3.35058	3,511.48000	3.51148	3,350.580	13.50	0.57	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.75865	93.57213		9.72730	93.83544		14.32	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		9.65487	91.63853		9.63041	91.85283		13.98	0.00	0.00	0	34,512.00
R2044	On 01/11/2018	Bond Future		9.71551	93.27356		9.69035	93.49150		13.75	0.00	0.00	0	11,691.00
R2044	On 07/02/2019	Bond Future		9.78327	90.69492		9.75730	90.91695		15.09	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		9.64888	95.05116		9.62436	95.27187		13.84	0.00	0.00	0	84,567.00
R2048	On 01/11/2018	Bond Future		9.71086	92.31463		9.68563	92.53909		14.26	0.00	0.00	0	20,516.00
R2048	On 07/02/2019	Bond Future		9.78037	94.10264		9.75431	94.33141		14.94	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		7.45873	100.16629		7.43822	100.19373		0.81	0.00	0.00	0	20,070.00
R207	On 01/11/2018	Bond Future		7.49727	101.95355		7.47249	101.98127		0.73	0.00	0.00	0	1,678.00
R207	On 07/02/2019	Bond Future		7.55693	100.28334		7.52475	100.31150		0.74	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	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/08/2018	Bond Future			7.76317		99.98240		7.74326	100.02858		1.96	0.00	0.00	0	14,964.00
R208	On 01/11/2018	Bond Future			7.82446		98.36690		7.80238	98.41369		2.03	0.00	0.00	0	14,322.00
R208	On 07/02/2019	Bond Future			7.90264		100.27211		7.87758	100.31971		2.05	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			9.44869		74.97224		9.42415	75.13812		13.31	0.00	13,045,169.76	174	116,738.00
R209	On 02/08/2018	Bond Future	8.46	Call	0.43000		0.00043		0.75000	0.00075	0.430	11.89	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	0.61000		0.00061		1.05000	0.00105	0.610	11.89	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	4,379.01000		4.37901		4,221.69000	4.22169	4,379.010	12.07	0.97	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	65.06000		0.06506		84.92000	0.08492	65.060	12.30	0.07	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,969.51000		1.96951		1,864.44000	1.86444	1,969.510	12.83	0.75	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,012.30000		1.01230		951.53000	0.95153	1,012.300	13.20	0.51	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,825.47000		1.82547		1,966.08000	1.96608	1,825.470	13.57	0.73	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	28.47000		0.02847		27.89000	0.02789	28.470	14.78	0.03	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	0.36000		0.00036		0.39000	0.00039	0.360	15.40	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.50844		73.16234		9.48321	73.33095		13.63	0.00	0.00	0	8,553.00
R209	On 01/11/2018	Bond Future	8.89	Call	599.96000		0.59996		643.77000	0.64377	599.960	12.51	0.21	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,684.53000		2.68453		2,792.55000	2.79255	2,684.530	13.83	0.58	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,079.91000		1.07991		1,041.59000	1.04159	1,079.910	14.46	0.28	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,046.99000		1.04699		1,009.75000	1.00975	1,046.990	14.50	0.28	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.57430		74.57929		9.54827	74.75111		14.21	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			185.50053		185.50053		185.79038	185.79038			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			186.35313		186.35313		186.64785	186.64785			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			189.99734		189.99734		190.29743	190.29743			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			153.42129		153.42129		153.40307	153.40307			0.00	0.00	0	4,307.00
R212	On 01/11/2018	Bond Future			156.19412		156.19412		156.17528	156.17528			0.00	0.00	0	470.00

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
R212	On 07/02/2019	Bond Future		157.09492	157.09492		157.07549	157.07549			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	9.22439		86.68561		9.20490	86.81264		10.78	0.00	18,810,777.37	217	28,017.00
R213	On 01/11/2018	Bond Future	9.28958		84.68631		9.26946	84.81542		11.01	0.00	0.00	0	16,104.00
R213	On 07/02/2019	Bond Future	9.36349		86.32666		9.34263	86.45817		11.42	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	9.61368		74.32154		9.58411	74.52981		14.17	0.00	0.00	0	30,070.00
R214	On 01/11/2018	Bond Future	9.67482		72.35498		9.64443	72.56672		14.54	0.00	0.00	0	11,522.00
R214	On 07/02/2019	Bond Future	9.74336		73.75642		9.71201	73.97220		15.17	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	9.86770		9.86770		9.97630	9.97630		12.73	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.00320		10.00320		10.11300	10.11300		12.92	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.14670		10.14670		10.25870	10.25870		13.38	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.28350		10.28350		10.39760	10.39760		13.81	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.69770		2.69770		2.73270	2.73270		22.26	0.00	0.00	0	12,975.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.61880		2.61880		2.65350	2.65350		20.91	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.53840		2.53840		2.57020	2.57020		19.73	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.46460		2.46460		2.49650	2.49650		19.15	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.30770		1.30770		1.33590	1.33590			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.26030		1.26030		1.28780	1.28780			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.21540		1.21540		1.24310	1.24310			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.17810		1.17810		1.20590	1.20590			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,207,405,168.87</b>	<b>110,683</b>	<b>5 777 822.00</b>
<b>Grand Total:</b>												<b>1,207,405,168.87</b>	<b>110,683</b>	<b>5 777 822.00</b>