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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/07/2018

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 16/07/2018	Any day expiry	13.28070	13.28070		13.32580	13.32580		10.53	0.00	0.00	0	34.00
\$ / R	On 20/07/2018	Any day expiry	13.28420	13.28420		13.32750	13.32750		15.54	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry	13.29100	13.29100		13.33440	13.33440		14.97	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,160.85630	1.16086	1,118.54500	1.11855	1,160.856	20.96	0.99	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	0.01830	0.00002	0.04440	0.00004	0.018	28.27	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry	13.29280	13.29280		13.33610	13.33610		15.06	0.00	0.00	0	20,570.00
\$ / R	On 27/07/2018	Any day expiry	13.29620	13.29620		13.33960	13.33960		15.20	0.00	9,335,790.00	700	1,204.00
\$ / R	On 27/07/2018	Any day expiry	13.25	Put	135.16720	0.13517	124.10380	0.12410	135.167	15.16	0.45	0	20,000.00
\$ / R	On 31/07/2018	Any day expiry	13.30300	13.30300		13.34640	13.34640		15.01	0.00	0.00	0	3,367.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	56.89380	0.05689	52.33770	0.05234	56.894	14.27	0.23	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	104.91260	0.10491	127.46300	0.12746	104.913	15.76	0.34	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	541.23800	0.54124	511.16900	0.51117	541.238	16.90	0.83	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	0.35030	0.00035	0.45810	0.00046	0.350	26.22	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.19680	0.00020	0.29130	0.00029	0.197	29.04	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry	13.30650	13.30650		13.34980	13.34980		15.15	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry	13.31500	13.31500		13.35840	13.35840		15.07	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	6.73630	0.00674	7.03160	0.00703	6.736	16.03	0.03	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	606.11400	0.60611	576.63950	0.57664	606.114	17.06	0.81	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	0.56510	0.00057	0.67200	0.00067	0.565	25.81	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.32530	13.32530	13.36870	13.36870		15.14	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.32870	13.32870	13.37210	13.37210		15.23	0.00	654,262.70	49	5,619.00
\$ / R	On 15/08/2018	Any day expiry	13.43	Put	302.64160	0.30264	285.48870	0.28549	302.642	15.50	0.56	0.00	0	106.00
\$ / R	On 15/08/2018	Any day expiry	13.55	Call	160.65490	0.16065	183.75150	0.18375	160.655	15.90	0.37	0.00	0	106.00
\$ / R	On 20/08/2018	Any day expiry			13.33730	13.33730	13.38070	13.38070		15.17	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry			13.35620	13.35620	13.39950	13.39950		15.25	0.00	0.00	0	3,404.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	140.43790	0.14044	132.73680	0.13274	140.438	14.73	0.30	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	192.62500	0.19262	214.10860	0.21411	192.625	16.12	0.37	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	597.09480	0.59709	572.35430	0.57235	597.095	16.56	0.69	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	2.66270	0.00266	3.21090	0.00321	2.663	20.56	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	2.30450	0.00230	2.49470	0.00249	2.304	23.25	0.01	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.36140	13.36140	13.40460	13.40460		15.11	0.00	0.00	0	197.00
\$ / R	On 13/09/2018	Any day expiry			13.37850	13.37850	13.42170	13.42170		15.30	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	294.40760	0.29441	280.71420	0.28071	294.408	15.15	0.45	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.38540	13.38540	13.42850	13.42850		15.25	0.00	519,808,623.60	38,834	516,202.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	4.02770	0.00403	4.42510	0.00443	4.028	16.31	0.01	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	4.14860	0.00415	4.56290	0.00456	4.149	16.21	0.01	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	4.81880	0.00482	5.32650	0.00533	4.819	15.73	0.01	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	6.07170	0.00607	6.75500	0.00676	6.072	15.01	0.02	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	7.11690	0.00712	7.94550	0.00795	7.117	14.53	0.02	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	7.71720	0.00772	8.62850	0.00863	7.717	14.29	0.02	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	9.10360	0.00910	10.20230	0.01020	9.104	13.81	0.03	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	21.24500	0.02124	20.89670	0.02090	21.245	13.76	0.06	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,156.64500	1.15665	1,199.39670	1.19940	1,156.645	13.76	0.94	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	25.30240	0.02530	24.76390	0.02476	25.302	13.81	0.07	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	33.04810	0.03305	32.11860	0.03212	33.048	13.89	0.09	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	933.39120	0.93339	974.75170	0.97475	933.391	14.01	0.88	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	47.99120	0.04799	46.25170	0.04625	47.991	14.01	0.12	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	60.49250	0.06049	58.04510	0.05805	60.493	14.09	0.14	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	65.75700	0.06576	63.00720	0.06301	65.757	14.12	0.15	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	73.29450	0.07329	70.10990	0.07011	73.294	14.16	0.17	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	715.25070	0.71525	753.46770	0.75347	715.251	14.29	0.79	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	693.05770	0.69306	730.56260	0.73056	693.058	14.34	0.78	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	121.57410	0.12157	115.36060	0.11536	121.574	14.41	0.24	0.00	0	3,750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	170.36350	0.17036	162.10830	0.16211	170.363	14.64	0.31	0.00	0	73,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	555.76350	0.55576	590.60830	0.59061	555.763	14.64	0.69	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	208.93410	0.20893	0.00000	0.00000	208.934	14.80	0.35	11,900,411.60	2,500	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	252.40910	0.25241	241.02990	0.24103	252.409	14.95	0.40	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	437.80910	0.43781	469.52990	0.46953	437.809	14.95	0.60	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	261.68900	0.26169	249.97980	0.24998	261.689	14.98	0.41	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	411.37640	0.41138	442.26120	0.44226	411.376	15.02	0.58	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	275.97640	0.27598	263.76120	0.26376	275.976	15.02	0.42	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	299.50710	0.29951	324.68820	0.32469	299.507	15.52	0.46	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	478.64910	0.47865	458.88330	0.45888	478.649	15.79	0.58	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	264.04910	0.26405	287.38330	0.28738	264.049	15.79	0.42	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	247.82570	0.24783	270.25470	0.27025	247.826	15.92	0.40	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	158.35330	0.15835	175.01240	0.17501	158.353	16.85	0.28	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	772.95330	0.77295	746.51240	0.74651	772.953	16.85	0.72	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	63.46530	0.06347	71.99960	0.07200	63.465	18.54	0.13	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	41.36680	0.04137	48.11810	0.04812	41.367	19.03	0.09	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	10.09650	0.01010	12.62830	0.01263	10.096	20.50	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	9.13500	0.00914	11.49100	0.01149	9.135	20.60	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	8.01200	0.00801	10.04960	0.01005	8.012	20.79	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	6.77110	0.00677	8.39800	0.00840	6.771	21.14	0.02	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.39900	13.39900	13.44230	13.44230		15.27	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.40410	13.40410	13.44750	13.44750		15.32	0.00	0.00	0	4,137.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	189.52970	0.18953	181.26840	0.18127	189.530	14.71	0.31	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	244.60490	0.24460	265.91500	0.26591	244.605	16.27	0.37	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	634.89850	0.63490	612.49130	0.61249	634.898	16.32	0.64	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	12.67910	0.01268	15.36490	0.01536	12.679	21.13	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	5.86600	0.00587	7.23880	0.00724	5.866	21.61	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.41090	13.41090	13.45440	13.45440		15.28	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			13.42790	13.42790	13.51750	13.51750		15.41	0.00	0.00	0	0.00
\$ / R	On 12/10/2018	Any day expiry	13.51	Call	377.27160	0.37727	0.00000	0.00000	377.272	15.55	0.48	32,725,867.50	5,000	5,000.00
\$ / R	On 25/10/2018	Any day expiry			13.45020	13.45020	13.49400	13.49400		15.39	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.45710	13.45710	13.50080	13.50080		15.35	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.46060	13.46060	13.50430	13.50430		15.38	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	233.97350	0.23397	225.15000	0.22515	233.973	14.68	0.32	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	670.31720	0.67032	649.49280	0.64949	670.317	16.14	0.59	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	292.97000	0.29297	314.13030	0.31413	292.970	16.43	0.37	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	25.72330	0.02572	30.37010	0.03037	25.723	20.71	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	12.90740	0.01291	16.39830	0.01640	12.907	20.87	0.02	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.46230	13.46230	13.50600	13.50600		15.38	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.46920	13.46920	13.51290	13.51290		15.35	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	27.72490	0.02772	28.83910	0.02884	27.725	14.39	0.06	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	716.08720	0.71609	694.62080	0.69462	716.087	16.23	0.61	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	21.47460	0.02147	25.23540	0.02524	21.475	21.14	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.48300	13.48300	13.52660	13.52660		15.44	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.48820	13.48820	13.53170	13.53170		15.46	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	6.00760	0.00601	5.97740	0.00598	6.008	17.03	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	23.51900	0.02352	23.94850	0.02395	23.519	15.04	0.05	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	616.13490	0.61613	648.43260	0.64843	616.135	15.02	0.61	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.51230	13.51230	13.55580	13.55580		15.43	0.00	0.00	0	3,363.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	266.79020	0.26679	258.54140	0.25854	266.790	14.66	0.32	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	696.40650	0.69641	676.49090	0.67649	696.406	16.02	0.56	0.00	0	1,000.00

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\$ / R	On 30/11/2018	Any day expiry	14.08	Call	325.62450	0.32562	345.93360	0.34593	325.625	16.57	0.36	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	43.46880	0.04347	48.01870	0.04802	43.469	21.11	0.06	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	30.02710	0.03003	33.53860	0.03354	30.027	22.22	0.04	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.53130	13.53130	13.57460	13.57460		15.49	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	607.86940	0.60787	590.41740	0.59042	607.869	15.68	0.51	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	101.98100	0.10198	110.64270	0.11064	101.981	19.25	0.13	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.53650	13.53650	13.57980	13.57980		15.50	0.00	717,434.50	53	71,927.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	29.88610	0.02989	29.88530	0.02989	29.886	14.78	0.05	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	35.84480	0.03584	35.90100	0.03590	35.845	14.62	0.06	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	45.68220	0.04568	45.82590	0.04583	45.682	14.40	0.08	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	53.51030	0.05351	53.71780	0.05372	53.510	14.25	0.09	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	55.21200	0.05521	55.43220	0.05543	55.212	14.22	0.09	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	62.50550	0.06251	62.77560	0.06278	62.506	14.11	0.10	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	72.80480	0.07280	73.13510	0.07314	72.805	13.96	0.12	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	80.49920	0.08050	78.86520	0.07887	80.499	13.99	0.13	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	103.35380	0.10335	100.95790	0.10096	103.354	14.09	0.15	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	128.30460	0.12830	125.06070	0.12506	128.305	14.19	0.18	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,164.80460	1.16480	1,204.86070	1.20486	1,164.805	14.19	0.82	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	159.83150	0.15983	155.50480	0.15550	159.831	14.28	0.21	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	173.26100	0.17326	168.47480	0.16847	173.261	14.32	0.23	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	193.32280	0.19332	187.85280	0.18785	193.323	14.38	0.25	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	817.34130	0.81734	851.37220	0.85137	817.341	14.68	0.68	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	280.84130	0.28084	271.57220	0.27157	280.841	14.68	0.32	0.00	0	175,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	322.54270	0.32254	312.15120	0.31215	322.543	14.83	0.35	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	704.07760	0.70408	735.82810	0.73583	704.078	14.98	0.62	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	376.97900	0.37698	365.19440	0.36519	376.979	15.01	0.39	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	391.32770	0.39133	379.18860	0.37919	391.328	15.05	0.39	0.00	0	22,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	677.82770	0.67783	708.98860	0.70899	677.828	15.05	0.61	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	494.35010	0.49435	479.80700	0.47981	494.350	15.35	0.45	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	558.55420	0.55855	586.70070	0.58670	558.554	15.42	0.53	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	522.05420	0.52205	506.90070	0.50690	522.054	15.42	0.47	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	642.31370	0.64231	624.05860	0.62406	642.314	15.78	0.53	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	648.66090	0.64866	630.28380	0.63028	648.661	15.80	0.53	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	693.83160	0.69383	674.63540	0.67464	693.832	15.94	0.55	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	450.33160	0.45033	474.43540	0.47444	450.332	15.94	0.45	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	700.39260	0.70039	681.07630	0.68108	700.393	15.95	0.55	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	443.47610	0.44348	467.34710	0.46735	443.476	15.97	0.45	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	395.27710	0.39528	417.43650	0.41744	395.277	16.26	0.41	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	380.41380	0.38041	402.02330	0.40202	380.414	16.35	0.40	701,299.64	130	16,130.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	344.40180	0.34440	364.61110	0.36461	344.402	16.60	0.37	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	295.79960	0.29580	313.98080	0.31398	295.800	16.98	0.32	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	284.82780	0.28483	302.51950	0.30252	284.828	17.07	0.31	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	272.23380	0.27223	289.36020	0.28936	272.234	17.19	0.30	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	241.51670	0.24152	257.20020	0.25720	241.517	17.49	0.27	0.00	0	18,900.00

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	14.61	Call	239.72790	0.23973	255.32300	0.25532	239.728	17.51	0.27	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	237.95370	0.23795	253.46080	0.25346	237.954	17.53	0.27	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	224.26660	0.22427	239.10000	0.23910	224.267	17.68	0.25	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	216.15860	0.21616	230.58430	0.23058	216.159	17.77	0.25	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	202.37520	0.20238	216.09760	0.21610	202.375	17.95	0.23	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	179.21350	0.17921	192.28240	0.19228	179.213	18.21	0.21	1,420,916.77	500	16,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	177.82430	0.17782	190.82100	0.19082	177.824	18.22	0.21	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	167.12410	0.16712	179.54650	0.17955	167.124	18.34	0.20	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	159.54690	0.15955	171.55380	0.17155	159.547	18.43	0.19	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	123.96620	0.12397	133.91040	0.13391	123.966	18.92	0.15	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	122.10560	0.12211	131.93860	0.13194	122.106	18.95	0.15	2,028,523.32	1,000	0.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	105.09860	0.10510	113.86680	0.11387	105.099	19.25	0.13	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.54850	13.54850	13.59180	13.59180		15.48	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	373.79590	0.37380	362.28110	0.36228	373.796	14.96	0.38	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	422.00140	0.42200	409.32510	0.40933	422.001	15.11	0.41	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	243.71180	0.24371	259.18460	0.25918	243.712	17.54	0.27	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	228.47470	0.22847	243.21380	0.24321	228.475	17.71	0.25	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.56580	13.56580	13.60900	13.60900		15.41	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	294.30450	0.29430	285.07860	0.28508	294.305	14.62	0.32	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	716.56040	0.71656	697.64190	0.69764	716.560	15.86	0.54	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	355.86550	0.35587	375.75950	0.37576	355.866	16.61	0.36	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	59.09320	0.05909	63.88490	0.06388	59.093	21.09	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	43.64490	0.04364	47.22000	0.04722	43.645	22.34	0.05	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.56920	13.56920	13.61240	13.61240		15.41	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			13.61740	13.61740	13.66030	13.66030		15.48	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.61910	13.61910	13.66200	13.66200		15.49	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	320.11870	0.32012	310.84540	0.31085	320.119	14.63	0.32	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	381.82360	0.38182	401.27460	0.40127	381.824	16.80	0.35	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.64140	13.64140	13.68420	13.68420		15.57	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.66710	13.66710	13.70980	13.70980		15.58	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	341.19420	0.34119	331.81500	0.33181	341.194	14.66	0.31	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	405.49800	0.40550	424.74490	0.42474	405.498	16.97	0.35	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.69800	13.69800	13.74050	13.74050		15.64	0.00	0.00	0	5,932.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.12640	0.00613	6.25240	0.00625	6.126	15.16	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	59.43520	0.05944	57.19600	0.05720	59.435	13.88	0.08	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	101.71850	0.10172	98.94630	0.09895	101.719	14.03	0.12	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	184.87980	0.18488	180.81810	0.18082	184.880	14.26	0.20	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	813.03650	0.81304	842.25890	0.84226	813.036	15.29	0.58	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	570.34820	0.57035	556.98300	0.55698	570.348	15.30	0.42	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	735.21030	0.73521	719.06800	0.71907	735.210	15.72	0.49	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	803.29430	0.80329	786.18210	0.78618	803.294	15.89	0.51	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	498.41830	0.49842	520.09950	0.52010	498.418	16.57	0.40	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	450.47210	0.45047	470.51330	0.47051	450.472	16.85	0.37	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	347.17760	0.34718	363.78740	0.36379	347.178	17.64	0.30	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	15.45	Call	263.57180	0.26357	278.51320	0.27851	263.572	18.28	0.23	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	250.56210	0.25056	264.92560	0.26493	250.562	18.39	0.22	0.00	0	721.00
\$ / R	On 27/03/2019	Any day expiry			13.71340	13.71340	13.75590	13.75590		15.65	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			13.71680	13.71680	13.75930	13.75930		15.65	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	360.81680	0.36082	352.87390	0.35287	360.817	14.67	0.31	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	426.93250	0.42693	445.97170	0.44597	426.933	17.14	0.35	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			13.72370	13.72370	13.76610	13.76610		15.64	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.77200	13.77200	13.81410	13.81410		15.71	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	381.24370	0.38124	373.37770	0.37338	381.244	14.71	0.31	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	894.08630	0.89409	923.21290	0.92321	894.086	15.35	0.59	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	447.34140	0.44734	466.11550	0.46612	447.341	17.30	0.34	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			13.82600	13.82600	13.86740	13.86740		15.83	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	400.72000	0.40072	392.45650	0.39246	400.720	14.77	0.30	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	465.74130	0.46574	484.11120	0.48411	465.741	17.46	0.34	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			13.83120	13.83120	13.87250	13.87250		15.82	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.85040	13.85040	13.89140	13.89140		15.82	0.00	0.00	0	15,410.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.99800	0.01000	10.10630	0.01011	9.998	12.91	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	179.45240	0.17945	173.89800	0.17390	179.452	14.07	0.17	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	318.85420	0.31885	312.72600	0.31273	318.854	14.62	0.25	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	400.47420	0.40047	393.21220	0.39321	400.474	14.77	0.30	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	509.67190	0.50967	499.35360	0.49935	509.672	15.00	0.35	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	825.84860	0.82585	811.53010	0.81153	825.849	15.80	0.47	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	855.94730	0.85595	841.30970	0.84131	855.947	15.86	0.48	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	594.16290	0.59416	615.42800	0.61543	594.163	16.80	0.41	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	532.91080	0.53291	552.58330	0.55258	532.911	17.14	0.37	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	384.01390	0.38401	400.23030	0.40023	384.014	18.09	0.28	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	371.97730	0.37198	387.81140	0.38781	371.977	18.17	0.27	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	342.95900	0.34296	357.84350	0.35784	342.959	18.37	0.26	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	325.07270	0.32507	339.35080	0.33935	325.073	18.51	0.24	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			13.87480	13.87480	13.91550	13.91550		15.82	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	415.32330	0.41532	408.10880	0.40811	415.323	14.79	0.30	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	479.63950	0.47964	497.66160	0.49766	479.639	17.59	0.33	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			13.88000	13.88000	13.92070	13.92070		15.86	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.88350	13.88350	13.92410	13.92410		15.87	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	621.70600	0.62171	610.87880	0.61088	621.706	15.27	0.39	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	282.63870	0.28264	295.54180	0.29554	282.639	19.00	0.21	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			13.93400	13.93400	13.97470	13.97470		15.97	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	434.16150	0.43416	426.39880	0.42640	434.162	14.88	0.30	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	502.69190	0.50269	520.90030	0.52090	502.692	17.77	0.33	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			13.93590	13.93590	13.97650	13.97650		15.97	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			13.99020	13.99020	14.03110	14.03110		16.11	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	450.60770	0.45061	443.02720	0.44303	450.608	14.97	0.29	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	520.38470	0.52038	538.86900	0.53887	520.385	17.99	0.33	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			13.99580	13.99580	14.03670	14.03670		16.10	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 16/09/2019	Foreign Exchange Future			14.02200	14.02200		14.06300	14.06300		16.13	0.00	0.00	0	0.00
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	19.83480	0.01983		21.06890	0.02107	19.835	12.99	0.03	0.00	0	1,000.00		
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	282.65880	0.28266		274.47750	0.27448	282.659	14.51	0.21	0.00	0	1,000.00		
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	482.58040	0.48258		499.61850	0.49962	482.580	18.35	0.30	0.00	0	1,000.00		
\$ / R			On 30/09/2019	Any day expiry	14.04820	14.04820		14.08930	14.08930		16.21	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	464.81550	0.46482		457.15190	0.45715	464.816	15.03	0.29	0.00	0	500.00		
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	542.26250	0.54226		560.36350	0.56036	542.263	18.14	0.33	0.00	0	500.00		
\$ / R			On 02/10/2019	Any day expiry	14.05200	14.05200		14.09310	14.09310		16.22	0.00	0.00	0	55.00		
\$ / R			On 31/10/2019	Any day expiry	14.10630	14.10630		14.14760	14.14760		16.32	0.00	0.00	0	55.00		
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	478.89490	0.47889		471.09280	0.47109	478.895	15.09	0.29	0.00	0	500.00		
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	558.74170	0.55874		576.54860	0.57655	558.742	18.34	0.32	0.00	0	500.00		
\$ / R			On 29/11/2019	Any day expiry	14.16060	14.16060		14.20220	14.20220		16.41	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	490.85260	0.49085		482.86980	0.48287	490.853	15.14	0.28	0.00	0	500.00		
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	577.09870	0.57710		594.73290	0.59473	577.099	18.49	0.32	0.00	0	500.00		
\$ / R			On 02/12/2019	Any day expiry	14.16620	14.16620		14.20780	14.20780		16.40	0.00	0.00	0	55.00		
\$ / R			On 13/12/2019	Foreign Exchange Future	14.18680	14.18680		14.22850	14.22850		16.47	0.00	0.00	0	0.00		
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	181.93960	0.18194		192.68330	0.19268	181.940	21.59	0.11	0.00	0	2,000.00		
\$ / R			On 31/12/2019	Any day expiry	14.22050	14.22050		14.26230	14.26230		16.49	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	502.37480	0.50237		494.20910	0.49421	502.375	15.17	0.28	0.00	0	500.00		
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	595.68090	0.59568		613.25190	0.61325	595.681	18.64	0.32	0.00	0	500.00		
\$ / R			On 02/01/2020	Any day expiry	14.22420	14.22420		14.26610	14.26610		16.49	0.00	0.00	0	55.00		
\$ / R			On 31/01/2020	Any day expiry	14.27850	14.27850		14.32060	14.32060		16.61	0.00	0.00	0	55.00		
\$ / R			On 02/03/2020	Any day expiry	14.33650	14.33650		14.37890	14.37890		16.66	0.00	0.00	0	55.00		
\$ / R			On 02/04/2020	Any day expiry	14.39460	14.39460		14.43720	14.43720		16.72	0.00	0.00	0	55.00		
\$ / R			On 29/04/2020	Any day expiry	14.44510	14.44510		14.48790	14.48790		16.76	0.00	0.00	0	55.00		
\$ / R			On 02/06/2020	Any day expiry	14.50880	14.50880		14.55190	14.55190		16.81	0.00	0.00	0	1,055.00		
\$ / R			On 12/06/2020	Foreign Exchange Future	14.52750	14.52750		14.57070	14.57070		16.85	0.00	0.00	0	0.00		
\$ / R			On 28/07/2020	Any day expiry	14.61840	14.61840		14.66230	14.66230		16.91	0.00	0.00	0	84,000.00		
\$ / R			On 14/09/2020	Foreign Exchange Future	14.72900	14.72900		14.77300	14.77300		17.08	0.00	0.00	0	0.00		
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	13.38540	13.38540		13.42850	13.42850		15.25	0.00	0.00	0	340.00		
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	13.53650	13.53650		13.57980	13.57980		15.50	0.00	0.00	0	15.00		
\$ / R MAXI			On 18/03/2019	Foreign Exchange Future	13.69800	13.69800		13.74050	13.74050		15.64	0.00	0.00	0	0.00		
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	13.85040	13.85040		13.89140	13.89140		15.82	0.00	0.00	0	0.00		
£ / R			On 17/09/2018	Foreign Exchange Future	17.71230	17.71230		17.80440	17.80440		14.06	0.00	5,490,813.00	310	226,333.00		
£ / R			On 14/12/2018	Foreign Exchange Future	17.98250	17.98250		18.07520	18.07520		14.33	0.00	13,127,225.00	730	8,157.00		
£ / R			On 18/03/2019	Foreign Exchange Future	18.28090	18.28090		18.37470	18.37470		15.14	0.00	0.00	0	4,932.00		
£ / R			On 14/06/2019	Foreign Exchange Future	18.56460	18.56460		18.65800	18.65800		15.78	0.00	0.00	0	6,156.00		
¥ / R			On 17/09/2018	Foreign Exchange Future	0.11954	0.11954		0.11990	0.11990		18.87	0.00	0.00	0	115.00		
¥ / R			On 14/12/2018	Foreign Exchange Future	0.12168	0.12168		0.12204	0.12204		16.97	0.00	0.00	0	0.00		
¥ / R			On 18/03/2019	Foreign Exchange Future	0.12411	0.12411		0.12447	0.12447		15.37	0.00	0.00	0	0.00		
¥ / R			On 14/06/2019	Foreign Exchange Future	0.12644	0.12644		0.12678	0.12678		19.98	0.00	0.00	0	0.00		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 16/07/2018	Any day expiry			15.49440		15.49440		15.57050	15.57050		9.87	0.00	0.00	0	34.00
€ / R	On 17/07/2018	Any day expiry			15.49440		15.49440		15.56430	15.56430		12.19	0.00	154,582,000.00	10,000	10,000.00
€ / R	On 17/07/2018	Any day expiry	15.63	Put	173.01900		0.17302		147.45090	0.14745	173.019	13.74	0.73	0.00	0	10,000.00
€ / R	On 31/07/2018	Any day expiry			15.53460		15.53460		15.60780	15.60780		14.23	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.68540		15.68540		15.75850	15.75850		14.28	0.00	16,752,007.20	1,068	137,993.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	4.96110		0.00496		4.96620	0.00497	4.961	16.09	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	15.75460		0.01575		13.97900	0.01398	15.755	13.33	0.04	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	478.54520		0.47855		445.17600	0.44518	478.545	14.61	0.55	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	105.76480		0.10576		123.75010	0.12375	105.765	16.53	0.18	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	5.11320		0.00511		5.96300	0.00596	5.113	22.05	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			15.71130		15.71130		15.78470	15.78470		14.26	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.97220		15.97220		16.04660	16.04660		14.44	0.00	48,076,322.00	3,010	26,482.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.29550		16.29550		16.37040	16.37040		14.65	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.60390		16.60390		16.67910	16.67910		14.81	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.12000		96.12000		96.15000	96.15000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.14000		93.14000		93.18000	93.18000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.90000		91.90000		91.93000	91.93000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.06000		94.06000		94.09000	94.09000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.84000		97.84000		97.85000	97.85000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.42000		96.42000		96.42000	96.42000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.50000		98.50000		98.49000	98.49000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.91000		103.91000		103.90000	103.90000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			104.26000		104.26000		104.25000	104.25000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			97.84000		97.84000		97.82000	97.82000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			104.96000		104.96000		104.94000	104.94000			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			102.23000		102.23000		102.24000	102.24000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.58000		99.58000		99.58000	99.58000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.03000		102.03000		102.03000	102.03000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.52000		98.52000		98.52000	98.52000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.90000		98.90000		98.90000	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		99.77000	99.77000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.95000		101.95000		101.95000	101.95000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.96000		102.96000		102.96000	102.96000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			99.06000		99.06000		99.05000	99.05000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			102.71000		102.71000		102.69000	102.69000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.68000		96.68000		96.65000	96.65000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.93000		95.93000		95.91000	95.91000			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 15/06/2021	Interest Rate Swap	95.15000	95.15000	95.14000	95.14000					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.36000	95.36000	95.36000	95.36000					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.59000	97.59000	97.58000	97.58000					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.75000	97.75000	97.74000	97.74000					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.99000	98.99000	98.97000	98.97000					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.92000	102.92000	102.91000	102.91000					0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.20000	104.20000	104.18000	104.18000					0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.64000	97.64000	97.62000	97.62000					0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.68000	103.68000	103.66000	103.66000					0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	584.75800	584.75800	584.73900	584.73900					0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	595.18900	595.18900	595.17200	595.17200					0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	606.71800	606.71800	606.70200	606.70200					0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	681.61100	681.61100	681.64900	681.64900					0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	693.76900	693.76900	693.81200	693.81200					0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	707.20800	707.20800	707.25200	707.25200					0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	618.50400	618.50400	618.63600	618.63600					0.00	0.00	0	863.00
ALBI	On 01/11/2018	Index Future	629.53600	629.53600	629.67400	629.67400					0.00	0.00	0	237.00
ALBI	On 07/02/2019	Index Future	641.73100	641.73100	641.87200	641.87200					0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.91500	9.91500	9.94010	9.94010				11.28	0.00	89,235.00	9	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.02850	10.02850	10.05600	10.05600				11.48	0.00	30,085.50	3	11,415.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.15580	10.15580	10.18420	10.18420				12.20	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.27820	10.27820	10.30720	10.30720				12.85	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.30870	10.30870	10.33590	10.33590				12.50	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.44860	10.44860	10.47470	10.47470				13.24	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.40640	13.40640	13.49610	13.49610				13.66	0.00	0.00	0	1,575.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.66440	13.66440	13.75580	13.75580				13.99	0.00	3,211,134.00	235	400.00
CHF / R	On 18/03/2019	Foreign Exchange Future	13.95580	13.95580	14.04930	14.04930				14.37	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.23330	14.23330	14.32710	14.32710				14.73	0.00	2,134,995.00	150	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.99300	1.99300	2.00580	2.00580				12.82	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.01090	2.01090	2.02370	2.02370				12.86	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.03000	2.03000	2.04270	2.04270				13.70	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.04830	2.04830	2.06070	2.06070				14.14	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.10570	2.10570	2.11540	2.11540				13.16	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.14520	2.14520	2.15500	2.15500				13.47	0.00	0.00	0	15.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.18990	2.18990	2.19960	2.19960				14.23	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.23160	2.23160	2.24190	2.24190				14.87	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
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.79400	78.65693		10.79016	78.68004				0.00	0.00	0	7,466.00
ES33	On 01/11/2018	Bond Future	10.90650	76.27172		10.90246	76.29562				0.00	0.00	0	2,000.00
ES33	On 07/02/2019	Bond Future	11.03443	77.74893		11.03022	77.77335				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	11.01852	81.32618		11.01466	81.35265				0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future	11.12804	78.51682		11.12397	78.54425				0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.24832	80.03727		11.24409	80.06525				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	614.08100	614.08100		614.24600	614.24600				0.00	0.00	0	476.00
GOVI	On 01/11/2018	GOVI	625.03400	625.03400		625.20600	625.20600				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	637.14100	637.14100		637.31700	637.31700				0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.70670	1.70670		1.71230	1.71230			15.14	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.72840	1.72840		1.73410	1.73410			15.70	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.75250	1.75250		1.75700	1.75700			15.57	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.77330	1.77330		1.77840	1.77840			15.58	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	130.07310	130.07310		129.89874	129.89874				0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	132.42351	132.42351		132.24645	132.24645				0.00	0.00	0	21.00
I2025	On 07/02/2019	Bond Future	133.59935	133.59935		133.41917	133.41917				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	99.81139	99.81139		99.70404	99.70404				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	100.56538	100.56538		100.45643	100.45643				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	102.53175	102.53175		102.42096	102.42096				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	102.46226	102.46226		102.32217	102.32217				0.00	0.00	0	9,076.00
I2033	On 01/11/2018	Bond Future	103.19277	103.19277		103.05048	103.05048				0.00	0.00	0	5,770.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 07/02/2019	Bond Future		105.21051	105.21051		105.06571	105.06571			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		121.46131	121.46131		121.44528	121.44528			0.00	0.00	0	5,995.00
I2038	On 01/11/2018	Bond Future		123.65619	123.65619		123.64014	123.64014			0.00	0.00	0	3,385.00
I2038	On 07/02/2019	Bond Future		124.48382	124.48382		124.46793	124.46793			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		115.29900	115.29900		115.39409	115.39409			0.00	0.00	0	11,611.00
I2046	On 01/11/2018	Bond Future		115.73323	115.73323		115.83029	115.83029			0.00	0.00	0	355.00
I2046	On 07/02/2019	Bond Future		117.99610	117.99610		118.09547	118.09547			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		120.08502	120.08502		119.81481	119.81481			0.00	0.00	0	7,829.00
I2050	On 01/11/2018	Bond Future		122.25498	122.25498		121.98039	121.98039			0.00	0.00	0	2,072.00
I2050	On 07/02/2019	Bond Future		122.87407	122.87407		122.59425	122.59425			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		249.51700	249.51700		249.60500	249.60500			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future		254.02600	254.02600		254.11600	254.11600			0.00	0.00	0	227.00
IGOV	On 07/02/2019	Index Future		258.99300	258.99300		259.08600	259.08600			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		0.13130	0.13130		0.13210	0.13210			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.13060	0.13060		0.13090	0.13090			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.12950	0.12950		0.13010	0.13010			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.12860	0.12860		0.12880	0.12880			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.64990	1.64990		1.66170	1.66170		12.51	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.67410	1.67410		1.68610	1.68610		12.51	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.70080	1.70080		1.71260	1.71260		13.56	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.72570	1.72570		1.73790	1.73790		14.38	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.05010	9.05010		9.09130	9.09130		12.63	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.15590	9.15590		9.19740	9.19740		12.83	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.27360	9.27360		9.31480	9.31480		13.56	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.38730	9.38730		9.42870	9.42870		14.23	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.29700	1.29700		1.29920	1.29920			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.30550	1.30550		1.30950	1.30950			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
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31510		1.31510		1.31950	1.31950			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32300		1.32300		1.32830	1.32830			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.32330		1.32330		1.32590	1.32590			0.00	2,646.60	2	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17180		1.17180		1.17350	1.17350			0.00	11,718.00	10	165.00
R186	On 02/08/2018	Bond Future			8.74439		111.59712		8.74511	111.59263		7.56	0.00	0.00	0	87,345.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.91	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	36.91000		0.03691		41.42000	0.04142	36.910	7.10	0.05	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	805.36000		0.80536		822.52000	0.82252	805.360	7.56	0.51	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.75	Put	770.36000		0.77036		792.01000	0.79201	770.360	7.56	0.49	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.90	Put	406.59000		0.40659		425.60000	0.42560	406.590	7.69	0.31	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.81166		113.58778		8.81232	113.58377		7.34	0.00	9,087,022.40	80	20,817.00
R186	On 01/11/2018	Bond Future	7.96	Call	221.03000		0.22103		224.16000	0.22416	221.030	6.70	0.11	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	923.94000		0.92394		929.87000	0.92987	923.940	7.15	0.32	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,076.34000		1.07634		1,085.52000	1.08552	1,076.340	7.68	0.33	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.88782		110.48263		8.88849	110.47869		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			297.33620		297.33620		297.64969	297.64969			0.00	0.00	0	1,400.00
R197	On 01/11/2018	Bond Future			302.70904		302.70904		303.02925	303.02925			0.00	0.00	0	950.00
R197	On 07/02/2019	Bond Future			301.27176		301.27176		301.59899	301.59899			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			232.05046		232.05046		232.85341	232.85341			0.00	0.00	0	20,572.00
R202	On 01/11/2018	Bond Future			236.24348		236.24348		237.06176	237.06176			0.00	0.00	0	1,552.00
R202	On 07/02/2019	Bond Future			236.95585		236.95585		237.79069	237.79069			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			8.17829		101.75589		8.17897	101.75336		4.04	0.00	1,221,070.68	12	39,520.00
R2023	On 01/11/2018	Bond Future			8.24613		99.64505		8.24671	99.64300		4.07	0.00	21,324,040.70	214	15,487.00
R2023	On 07/02/2019	Bond Future			8.32811		101.57500		8.32870	101.57303		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			9.13478		92.18119		9.13051	92.20954		10.26	0.00	10,416,474.47	113	45,974.00
R2030	On 02/08/2018	Bond Future	8.51	Call	16.87000		0.01687		20.41000	0.02041	16.870	9.58	0.02	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	324.91000		0.32491		349.57000	0.34957	324.910	10.16	0.25	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	188.99000		0.18899		198.50000	0.19850	188.990	11.00	0.15	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.19812		93.82544		9.19363	93.85475		10.03	0.00	0.00	0	15,774.00

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
R2030	On 07/02/2019	Bond Future		9.26965	91.63323		9.26496	91.66323		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
R2032	On 02/08/2018	Bond Future		9.34474	94.54151		9.33540	94.60854		11.00	0.00	4,727,075.50	50	33,668.00
R2032	On 01/11/2018	Bond Future		9.41268	92.07297		9.40296	92.14162		11.24	0.00	0.00	0	11,178.00
R2032	On 07/02/2019	Bond Future		9.48811	93.85613		9.47801	93.92623		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		9.47437	98.88595		9.47006	98.92031		11.68	0.00	8,899,735.50	90	61,131.00
R2035	On 01/11/2018	Bond Future		9.54226	96.15401		9.53774	96.18953		11.98	0.00	0.00	0	7,228.00
R2035	On 07/02/2019	Bond Future		9.61887	98.01634		9.61418	98.05261		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		9.53963	91.20713		9.54039	91.20104		12.83	0.00	0.00	0	48,709.00
R2037	On 01/11/2018	Bond Future		9.60245	92.83404		9.60318	92.82826		12.58	0.00	0.00	0	13,273.00
R2037	On 07/02/2019	Bond Future		9.67281	90.37204		9.67355	90.36627		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		6.63763	101.48995		6.62804	101.49349		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		9.62967	94.49566		9.62540	94.53238		13.29	0.00	0.00	0	20,865.00
R2040	On 01/11/2018	Bond Future		9.69272	96.18119		9.68827	96.21899		13.06	0.00	0.00	0	9,921.00
R2040	On 01/11/2018	Bond Future	8.50	Call	95.70000	0.09570	99.63000	0.09963	95.700	11.15	0.04	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	846.62000	0.84662	864.33000	0.86433	846.620	12.42	0.23	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,090.41000	1.09041	1,110.89000	1.11089	1,090.410	12.61	0.27	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,316.52000	3.31652	3,350.58000	3.35058	3,316.520	13.50	0.57	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.76327	93.53342		9.75865	93.57213		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		9.65413	91.64500		9.65487	91.63853		13.98	0.00	0.00	0	34,512.00
R2044	On 01/11/2018	Bond Future		9.71480	93.27970		9.71551	93.27356		13.75	0.00	0.00	0	11,691.00
R2044	On 07/02/2019	Bond Future		9.78255	90.70106		9.78327	90.69492		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		9.65325	95.01192		9.64888	95.05116		13.84	0.00	0.00	0	84,567.00
R2048	On 01/11/2018	Bond Future		9.71542	92.27417		9.71086	92.31463		14.26	0.00	0.00	0	20,516.00
R2048	On 07/02/2019	Bond Future		9.78508	94.06140		9.78037	94.10264		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		7.45829	100.16687		7.45873	100.16629		0.81	0.00	0.00	0	20,070.00

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 01/11/2018	Bond Future			7.49720		101.95362		7.49727	101.95355		0.73	0.00	0.00	0	1,678.00
R207	On 07/02/2019	Bond Future			7.55698		100.28330		7.55693	100.28334		0.74	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/08/2018	Bond Future			7.76253		99.98389		7.76317	99.98240		1.96	0.00	0.00	0	14,964.00
R208	On 01/11/2018	Bond Future			7.82399		98.36789		7.82446	98.36690		2.03	0.00	0.00	0	14,322.00
R208	On 07/02/2019	Bond Future			7.90216		100.27302		7.90264	100.27211		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			9.45306		74.94276		9.44869	74.97224		13.31	0.00	5,620,707.00	75	116,738.00
R209	On 02/08/2018	Bond Future	8.46	Call	0.29000		0.00029		0.43000	0.00043	0.290	11.89	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	0.43000		0.00043		0.61000	0.00061	0.430	11.89	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	4,404.76000		4.40476		4,379.01000	4.37901	4,404.760	12.07	0.98	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	56.45000		0.05645		65.06000	0.06506	56.450	12.30	0.06	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,974.54000		1.97454		1,969.51000	1.96951	1,974.540	12.83	0.76	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,004.77000		1.00477		1,012.30000	1.01230	1,004.770	13.20	0.52	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,784.49000		1.78449		1,825.47000	1.82547	1,784.490	13.57	0.73	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	25.32000		0.02532		28.47000	0.02847	25.320	14.78	0.03	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	0.27000		0.00027		0.36000	0.00036	0.270	15.40	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.51301		73.13186		9.50844	73.16234		13.63	0.00	0.00	0	8,553.00
R209	On 01/11/2018	Bond Future	8.89	Call	586.86000		0.58686		599.96000	0.59996	586.860	12.51	0.21	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,657.14000		2.65714		2,684.53000	2.68453	2,657.140	13.83	0.58	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,079.69000		1.07969		1,079.91000	1.07991	1,079.690	14.46	0.28	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,046.64000		1.04664		1,046.99000	1.04699	1,046.640	14.50	0.28	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.57902		74.54819		9.57430	74.57929		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			185.52398		185.52398		185.50053	185.50053			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			186.37630		186.37630		186.35313	186.35313			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			190.02051		190.02051		189.99734	189.99734			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

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 02/08/2018	Bond Future	153.43966		153.43966		153.42129	153.42129			0.00	0.00	0	4,307.00
R212	On 01/11/2018	Bond Future	156.21225		156.21225		156.19412	156.19412			0.00	0.00	0	470.00
R212	On 07/02/2019	Bond Future	157.11302		157.11302		157.09492	157.09492			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	9.23377		86.62456		9.22439	86.68561		10.78	0.00	0.00	0	28,017.00
R213	On 01/11/2018	Bond Future	9.29935		84.62372		9.28958	84.68631		11.01	0.00	0.00	0	16,104.00
R213	On 07/02/2019	Bond Future	9.37365		86.26272		9.36349	86.32666		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	9.61805		74.29085		9.61368	74.32154		14.17	0.00	0.00	0	30,070.00
R214	On 01/11/2018	Bond Future	9.67938		72.32329		9.67482	72.35498		14.54	0.00	0.00	0	11,522.00
R214	On 07/02/2019	Bond Future	9.74808		73.72403		9.74336	73.75642		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	9.80580		9.80580		9.86770	9.86770		12.64	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.93950		9.93950		10.00320	10.00320		12.88	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.08360		10.08360		10.14670	10.14670		13.35	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.22130		10.22130		10.28350	10.28350		13.71	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.69580		2.69580		2.69770	2.69770		22.08	0.00	0.00	0	12,975.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.61840		2.61840		2.61880	2.61880		20.79	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.53610		2.53610		2.53840	2.53840		19.64	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.46500		2.46500		2.46460	2.46460		19.04	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.30400		1.30400		1.30770	1.30770			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.25700		1.25700		1.26030	1.26030			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.21250		1.21250		1.21540	1.21540			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.17570		1.17570		1.17810	1.17810			0.00	0.00	0	0.00

Total for Derivatives :												884,097,437.18	64,927	5 801 296.00
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Grand Total:												884,097,437.18	64,927	5 801 296.00
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