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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/07/2018

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	13.20150	13.20150		13.28070	13.28070		16.61	0.00	0.00	0	0.00	
\$ / R	On 20/07/2018	Any day expiry	13.24590	13.24590		13.28420	13.28420		16.26	0.00	0.00	0	1,800.00	
\$ / R	On 24/07/2018	Any day expiry	13.25280	13.25280		13.29100	13.29100		15.10	0.00	0.00	0	500.00	
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,198.13300	1.19813	1,160.85630	1.16086	1,198.133	23.29	0.99	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	0.01490	0.00001	0.01830	0.00002	0.015	33.24	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry	13.25450	13.25450		13.29280	13.29280		15.19	0.00	0.00	0	20,570.00	
\$ / R	On 27/07/2018	Any day expiry	13.25790	13.25790		13.29620	13.29620		15.30	0.00	6,645,450.00	500	1,204.00	
\$ / R	On 27/07/2018	Any day expiry	13.25	Put	136.52360	0.13652	135.16720	0.13517	136.524	15.30	0.49	0.00	0	20,000.00
\$ / R	On 31/07/2018	Any day expiry	13.26480	13.26480		13.30300	13.30300		14.92	0.00	1,395,817.50	105	3,262.00	
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	59.67490	0.05967	56.89380	0.05689	59.675	14.88	0.25	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	79.24500	0.07925	104.91260	0.10491	79.245	15.88	0.30	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	564.47900	0.56448	541.23800	0.54124	564.479	17.03	0.87	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	0.14050	0.00014	0.35030	0.00035	0.141	27.05	0.00	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.11610	0.00012	0.19680	0.00020	0.116	30.96	0.00	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry	13.26820	13.26820		13.30650	13.30650		15.07	0.00	0.00	0	55.00	
\$ / R	On 07/08/2018	Any day expiry	13.27670	13.27670		13.31500	13.31500		15.10	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	5.98230	0.00598	6.73630	0.00674	5.982	16.23	0.03	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	628.75540	0.62876	606.11400	0.60611	628.755	17.12	0.84	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	0.35170	0.00035	0.56510	0.00057	0.352	26.74	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.28690	13.28690	13.32530			14.99	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.29030	13.29030	13.32870			15.08	0.00	13,890,721.50	1,049	6,570.00
\$ / R	On 15/08/2018	Any day expiry	13.43	Put	313.38960	0.31339	302.64160	0.30264	313.390	15.51	0.58	0.00	0	106.00
\$ / R	On 15/08/2018	Any day expiry	13.55	Call	135.96170	0.13596	160.65490	0.16065	135.962	15.91	0.34	0.00	0	106.00
\$ / R	On 20/08/2018	Any day expiry			13.29890	13.29890	13.33730			15.00	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry			13.31770	13.31770	13.35620			15.07	0.00	1,401,750.00	105	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	143.64220	0.14364	140.43790	0.14044	143.642	14.69	0.31	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	169.08450	0.16908	192.62500	0.19262	169.085	16.08	0.34	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	614.88400	0.61488	597.09480	0.59709	614.884	16.52	0.72	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	2.16170	0.00216	2.66270	0.00266	2.162	21.00	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.94900	0.00195	2.30450	0.00230	1.949	23.84	0.01	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.32280	13.32280	13.36140	13.36140		14.93	0.00	0.00	0	197.00
\$ / R	On 13/09/2018	Any day expiry			13.33990	13.33990	13.37850	13.37850		15.11	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	301.72570	0.30173	294.40760	0.29441	301.726	15.04	0.47	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.34680	13.34680	13.38540	13.38540		15.05	0.00	997,900,195.60	74,767	494,054.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	3.85580	0.00386	4.02770	0.00403	3.856	16.32	0.01	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	3.96840	0.00397	4.14860	0.00415	3.968	16.22	0.01	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	4.59160	0.00459	4.81880	0.00482	4.592	15.72	0.01	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	5.75620	0.00576	6.07170	0.00607	5.756	14.96	0.02	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	6.72860	0.00673	7.11690	0.00712	6.729	14.45	0.02	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	7.28740	0.00729	7.71720	0.00772	7.287	14.19	0.02	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	8.58000	0.00858	9.10360	0.00910	8.580	13.69	0.03	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	22.13890	0.02214	21.24500	0.02124	22.139	13.86	0.06	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,118.93890	1.11894	1,156.64500	1.15665	1,118.939	13.86	0.94	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	26.27700	0.02628	25.30240	0.02530	26.277	13.90	0.07	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	34.16060	0.03416	33.04810	0.03305	34.161	13.96	0.09	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	896.14340	0.89614	933.39120	0.93339	896.143	14.04	0.88	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	49.34340	0.04934	47.99120	0.04799	49.343	14.04	0.12	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	62.03170	0.06203	60.49250	0.06049	62.032	14.10	0.15	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	67.37430	0.06737	65.75700	0.06576	67.374	14.12	0.16	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	75.02310	0.07502	73.29450	0.07329	75.023	14.15	0.17	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	679.31140	0.67931	715.25070	0.71525	679.311	14.28	0.78	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	657.29190	0.65729	693.05770	0.69306	657.292	14.32	0.77	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	124.72070	0.12472	121.57410	0.12157	124.721	14.39	0.25	0.00	0	3,750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	174.61540	0.17462	170.36350	0.17036	174.615	14.59	0.32	32,001,789.30	7,500	80,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	521.41540	0.52142	555.76350	0.55576	521.415	14.59	0.68	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	214.07120	0.21407	208.93410	0.20893	214.071	14.72	0.37	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	258.55110	0.25855	252.40910	0.25241	258.551	14.85	0.42	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	405.35110	0.40535	437.80910	0.43781	405.351	14.85	0.58	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	268.04910	0.26805	261.68900	0.26169	268.049	14.88	0.43	113,522,358.00	20,000	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	379.46820	0.37947	411.37640	0.41138	379.468	14.92	0.56	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	282.66820		0.28267		275.97640	0.27598	282.668	14.92	0.44	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	272.45120		0.27245		299.50710	0.29951	272.451	15.45	0.44	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	491.81870		0.49182		478.64910	0.47865	491.819	15.71	0.60	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	238.61870		0.23862		264.04910	0.26405	238.619	15.71	0.40	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	223.20750		0.22321		247.82570	0.24783	223.208	15.84	0.38	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	139.21110		0.13921		158.35330	0.15835	139.211	16.76	0.26	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	792.41110		0.79241		772.95330	0.77295	792.411	16.76	0.74	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	53.11120		0.05311		63.46530	0.06347	53.111	18.44	0.11	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	33.04830		0.03305		41.36680	0.04137	33.048	18.84	0.07	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	6.93810		0.00694		10.09650	0.01010	6.938	20.12	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	6.37840		0.00638		9.13500	0.00914	6.378	20.30	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	5.84280		0.00584		8.01200	0.00801	5.843	20.63	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	5.15360		0.00515		6.77110	0.00677	5.154	21.12	0.01	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.36040		13.36040		13.39900	13.39900		15.07	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.36550		13.36550		13.40410	13.40410		15.12	0.00	1,406,842.50	105	4,032.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	194.05840		0.19406		189.52970	0.18953	194.058	14.64	0.33	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	221.43730		0.22144		244.60490	0.24460	221.437	16.19	0.35	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	650.62180		0.65062		634.89850	0.63490	650.622	16.24	0.66	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	10.01920		0.01002		12.67910	0.01268	10.019	21.05	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	5.06600		0.00507		5.86600	0.00587	5.066	21.88	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.37230		13.37230		13.41090	13.41090		14.85	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			13.38930		13.38930		13.42790	13.42790		15.20	0.00	0.00	0	0.00
\$ / R	On 12/10/2018	Any day expiry	13.51	Call	349.81000		0.34981		377.27160	0.37727	349.810	15.46	0.47	0.00	0	5,000.00
\$ / R	On 25/10/2018	Any day expiry			13.41140		13.41140		13.45020	13.45020		15.20	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.41820		13.41820		13.45710	13.45710		15.17	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.42160		13.42160		13.46060	13.46060		15.19	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	239.73990		0.23974		233.97350	0.23397	239.740	14.62	0.33	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	685.21190		0.68521		670.31720	0.67032	685.212	16.06	0.61	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	270.44830		0.27045		292.97000	0.29297	270.448	16.35	0.35	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	20.14230		0.02014		25.72330	0.02572	20.142	20.34	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	8.58420		0.00858		12.90740	0.01291	8.584	20.15	0.02	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.42330		13.42330		13.46230	13.46230		15.20	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.43010		13.43010		13.46920	13.46920		15.27	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	28.25050		0.02825		27.72490	0.02772	28.251	14.38	0.06	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	731.70390		0.73170		716.08720	0.71609	731.704	16.15	0.62	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	14.06640		0.01407		21.47460	0.02147	14.066	20.21	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.44380		13.44380		13.48300	13.48300		15.26	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.44890		13.44890		13.48820	13.48820		15.29	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	6.31340		0.00631		6.00760	0.00601	6.313	17.16	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	23.29390		0.02329		23.51900	0.02352	23.294	14.96	0.05	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	584.88720		0.58489		616.13490	0.61613	584.887	14.95	0.60	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.47270		13.47270		13.51230	13.51230		15.27	0.00	0.00	0	3,363.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	273.57740		0.27358		266.79020	0.26679	273.577	14.62	0.33	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	711.15680		0.71116		696.40650	0.69641	711.157	15.96	0.58	0.00	0	1,000.00

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\$ / R	On 30/11/2018	Any day expiry	14.08	Call	303.76180	0.30376	325.62450	0.32562	303.762	16.50	0.35	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	38.25240	0.03825	43.46880	0.04347	38.252	21.03	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	25.73180	0.02573	30.02710	0.03003	25.732	22.08	0.04	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.49150	13.49150	13.53130	13.53130		15.33	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	620.99400	0.62099	607.86940	0.60787	620.994	15.61	0.53	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	92.82570	0.09283	101.98100	0.10198	92.826	19.20	0.12	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.49660	13.49660	13.53650	13.53650		15.34	0.00	147,153,429.80	10,903	61,427.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	30.70380	0.03070	29.88610	0.02989	30.704	14.79	0.05	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	36.52170	0.03652	35.84480	0.03584	36.522	14.59	0.06	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	46.09020	0.04609	45.68220	0.04568	46.090	14.33	0.08	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	53.68500	0.05369	53.51030	0.05351	53.685	14.15	0.09	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	55.33290	0.05533	55.21200	0.05521	55.333	14.12	0.09	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	62.39980	0.06240	62.50550	0.06251	62.400	13.97	0.10	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	74.52620	0.07453	72.80480	0.07280	74.526	13.92	0.12	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	82.40950	0.08241	80.49920	0.08050	82.410	13.96	0.13	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	105.77480	0.10577	103.35380	0.10335	105.775	14.05	0.16	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	131.27910	0.13128	128.30460	0.12830	131.279	14.14	0.19	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,127.87910	1.12788	1,164.80460	1.16480	1,127.879	14.14	0.81	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	163.49340	0.16349	159.83150	0.15983	163.493	14.23	0.22	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	177.21400	0.17721	173.26100	0.17326	177.214	14.27	0.23	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	197.70720	0.19771	193.32280	0.19332	197.707	14.32	0.25	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	287.05460	0.28705	280.84130	0.28084	287.055	14.61	0.33	0.00	0	175,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	783.65460	0.78365	817.34130	0.81734	783.655	14.61	0.67	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	329.60910	0.32961	322.54270	0.32254	329.609	14.75	0.36	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	672.14380	0.67214	704.07760	0.70408	672.144	14.90	0.61	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	385.12990	0.38513	376.97900	0.37698	385.130	14.93	0.40	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	399.75670	0.39976	391.32770	0.39133	399.757	14.98	0.41	0.00	0	22,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	646.35670	0.64636	677.82770	0.67783	646.357	14.98	0.59	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	504.71180	0.50471	494.35010	0.49435	504.712	15.27	0.47	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	532.91240	0.53291	522.05420	0.52205	532.912	15.34	0.48	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	529.51240	0.52951	558.55420	0.55855	529.512	15.34	0.52	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	656.02690	0.65603	642.31370	0.64231	656.027	15.72	0.54	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	662.48210	0.66248	648.66090	0.64866	662.482	15.74	0.54	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	708.40700	0.70841	693.83160	0.69383	708.407	15.87	0.56	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	425.00700	0.42501	450.33160	0.45033	425.007	15.87	0.44	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	715.07180	0.71507	700.39260	0.70039	715.072	15.89	0.56	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	418.36600	0.41837	443.47610	0.44348	418.366	15.91	0.43	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	371.75090	0.37175	395.27710	0.39528	371.751	16.20	0.40	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	357.40890	0.35741	380.41380	0.38041	357.409	16.29	0.38	0.00	0	16,130.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	322.72240	0.32272	344.40180	0.34440	322.722	16.54	0.35	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	276.19760	0.27620	295.79960	0.29580	276.198	16.92	0.31	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	265.73580	0.26574	284.82780	0.28483	265.736	17.02	0.30	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	253.74800	0.25375	272.23380	0.27223	253.748	17.13	0.29	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	224.57210	0.22457	241.51670	0.24152	224.572	17.44	0.26	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	222.87320	0.22287	239.72790	0.23973	222.873	17.46	0.26	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	221.19120	0.22119	237.95370	0.23795	221.191	17.48	0.26	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	208.22760	0.20823	224.26660	0.22427	208.228	17.63	0.24	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	200.55820	0.20056	216.15860	0.21616	200.558	17.73	0.24	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	187.54110	0.18754	202.37520	0.20238	187.541	17.90	0.22	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	165.18460	0.16518	179.21350	0.17921	165.185	18.15	0.20	4,025,880.57	1,500	15,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	163.87810	0.16388	177.82430	0.17782	163.878	18.16	0.20	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	153.81360	0.15381	167.12410	0.16712	153.814	18.28	0.19	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	146.69870	0.14670	159.54690	0.15955	146.699	18.38	0.18	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	113.41210	0.11341	123.96620	0.12397	113.412	18.87	0.14	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	95.85770	0.09586	105.09860	0.10510	95.858	19.21	0.12	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.50850	13.50850	13.54850	13.54850		15.32	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	381.82950	0.38183	373.79590	0.37380	381.829	14.89	0.39	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	430.94710	0.43095	422.00140	0.42200	430.947	15.03	0.42	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	227.06970	0.22707	243.71180	0.24371	227.070	17.50	0.26	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	212.62830	0.21263	228.47470	0.22847	212.628	17.67	0.24	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.52550	13.52550	13.56580	13.56580		15.34	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	300.99960	0.30100	294.30450	0.29430	301.000	14.56	0.33	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	731.14910	0.73115	716.56040	0.71656	731.149	15.79	0.55	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	334.71260	0.33471	355.86550	0.35587	334.713	16.56	0.35	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	53.14890	0.05315	59.09320	0.05909	53.149	21.02	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	38.66560	0.03867	43.64490	0.04364	38.666	22.23	0.05	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.52890	13.52890	13.56920	13.56920		15.34	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			13.57670	13.57670	13.61740	13.61740		15.41	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.57840	13.57840	13.61910	13.61910		15.41	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	326.87740	0.32688	320.11870	0.32012	326.877	14.57	0.32	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	360.77850	0.36078	381.82360	0.38182	360.778	16.74	0.34	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.60060	13.60060	13.64140	13.64140		15.50	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.62620	13.62620	13.66710	13.66710		15.50	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	347.58740	0.34759	341.19420	0.34119	347.587	14.58	0.32	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	384.41840	0.38442	405.49800	0.40550	384.418	16.91	0.34	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.65690	13.65690	13.69800	13.69800		15.49	0.00	3,441,538.80	252	5,930.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.55150	0.00655	6.12640	0.00613	6.551	15.25	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	62.55040	0.06255	59.43520	0.05944	62.550	13.95	0.08	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	104.57410	0.10457	101.71850	0.10172	104.574	14.02	0.13	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	188.08830	0.18809	184.87980	0.18488	188.088	14.19	0.20	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	781.92380	0.78192	813.03650	0.81304	781.924	15.21	0.57	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	580.40200	0.58040	570.34820	0.57035	580.402	15.23	0.43	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	747.65210	0.74765	735.21030	0.73521	747.652	15.64	0.50	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	816.68630	0.81669	803.29430	0.80329	816.686	15.81	0.52	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	474.41800	0.47442	498.41830	0.49842	474.418	16.49	0.39	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	428.23280	0.42823	450.47210	0.45047	428.233	16.78	0.36	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	328.73230	0.32873	347.17760	0.34718	328.732	17.58	0.29	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	247.89370	0.24789	263.57180	0.26357	247.894	18.21	0.23	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	235.48370	0.23548	250.56210	0.25056	235.484	18.32	0.22	0.00	0	721.00
\$ / R	On 27/03/2019	Any day expiry			13.67230	13.67230	13.71340	13.71340		15.49	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			13.67570	13.67570	13.71680	13.71680		15.57	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	366.94270	0.36694	360.81680	0.36082	366.943	14.59	0.32	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	405.84610	0.40585	426.93250	0.42693	405.846	17.07	0.34	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			13.68250	13.68250	13.72370	13.72370		15.56	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.73040	13.73040	13.77200	13.77200		15.62	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	387.08130	0.38708	381.24370	0.38124	387.081	14.62	0.31	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	861.76290	0.86176	894.08630	0.89409	861.763	15.26	0.58	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	426.09160	0.42609	447.34140	0.44734	426.092	17.23	0.33	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			13.78370	13.78370	13.82600	13.82600		15.68	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	405.65780	0.40566	400.72000	0.40072	405.658	14.67	0.31	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	444.31220	0.44431	465.74130	0.46574	444.312	17.39	0.33	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			13.78880	13.78880	13.83120	13.83120		15.66	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.80770	13.80770	13.85040	13.85040		15.66	0.00	6,972,888.50	505	15,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	10.28970	0.01029	9.99800	0.01000	10.290	12.90	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	184.46220	0.18446	179.45240	0.17945	184.462	14.07	0.17	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	322.52660	0.32253	318.85420	0.31885	322.527	14.51	0.26	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	405.20050	0.40520	400.47420	0.40047	405.201	14.66	0.30	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	517.45380	0.51745	509.67190	0.50967	517.454	14.92	0.36	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	837.38500	0.83739	825.84860	0.82585	837.385	15.70	0.47	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	867.84940	0.86785	855.94730	0.85595	867.849	15.77	0.48	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	568.80400	0.56880	594.16290	0.59416	568.804	16.72	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	509.37460	0.50937	532.91080	0.53291	509.375	17.06	0.36	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	364.79470	0.36479	384.01390	0.38401	364.795	18.00	0.27	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	353.20180	0.35320	371.97730	0.37198	353.202	18.08	0.27	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	325.28880	0.32529	342.95900	0.34296	325.289	18.29	0.25	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	308.10330	0.30810	325.07270	0.32507	308.103	18.43	0.24	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			13.83180	13.83180	13.87480	13.87480		15.72	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	420.78930	0.42079	415.32330	0.41532	420.789	14.69	0.31	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	457.93880	0.45794	479.63950	0.47964	457.939	17.51	0.32	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			13.83690	13.83690	13.88000	13.88000		15.70	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.84040	13.84040	13.88350	13.88350		15.71	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	630.51910	0.63052	621.70600	0.62171	630.519	15.18	0.39	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	267.86470	0.26786	282.63870	0.28264	267.865	18.93	0.20	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			13.89020	13.89020	13.93400	13.93400		15.81	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	438.96780	0.43897	434.16150	0.43416	438.968	14.77	0.30	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	480.08800	0.48009	502.69190	0.50269	480.088	17.68	0.32	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			13.89210	13.89210	13.93590	13.93590		15.87	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			13.94580	13.94580	13.99020	13.99020		15.96	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	456.24050	0.45624	450.60770	0.45061	456.241	14.88	0.30	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	497.79840	0.49780	520.38470	0.52038	497.798	17.90	0.32	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			13.95130	13.95130	13.99580	13.99580		15.96	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			13.97720	13.97720	14.02200	14.02200		16.04	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 16/09/2019	Foreign Exchange Future	10.75	Put	20.17430	0.02017	19.83480	0.01983	20.174	12.94	0.03	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	286.65940	0.28666	282.65880	0.28266	286.659	14.43	0.21	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	461.72600	0.46173	482.58040	0.48258	461.726	18.27	0.29	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry			14.00320	14.00320	14.04820	14.04820		16.07	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	471.53860	0.47154	464.81550	0.46482	471.539	14.96	0.30	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	519.87450	0.51987	542.26250	0.54226	519.874	18.06	0.32	0.00	0	500.00
\$ / R	On 02/10/2019	Any day expiry			14.00690	14.00690	14.05200	14.05200		16.09	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.06060	14.06060	14.10630	14.10630		16.19	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	486.22380	0.48622	478.89490	0.47889	486.224	15.03	0.29	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	536.67490	0.53667	558.74170	0.55874	536.675	18.27	0.32	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry			14.11430	14.11430	14.16060	14.16060		16.29	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	498.73320	0.49873	490.85260	0.49085	498.733	15.09	0.29	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	555.15290	0.55515	577.09870	0.57710	555.153	18.42	0.32	0.00	0	500.00
\$ / R	On 02/12/2019	Any day expiry			14.11980	14.11980	14.16620	14.16620		16.29	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.14020	14.14020	14.18680	14.18680		16.36	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	170.75600	0.17076	181.93960	0.18194	170.756	21.47	0.11	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.17350	14.17350	14.22050	14.22050		16.38	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	510.89150	0.51089	502.37480	0.50237	510.892	15.13	0.29	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	573.68650	0.57369	595.68090	0.59568	573.687	18.57	0.31	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry			14.17720	14.17720	14.22420	14.22420		16.43	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.23090	14.23090	14.27850	14.27850		16.51	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.28830	14.28830	14.33650	14.33650		16.57	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			14.34570	14.34570	14.39460	14.39460		16.63	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.39570	14.39570	14.44510	14.44510		16.67	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.45860	14.45860	14.50880	14.50880		16.72	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.47710	14.47710	14.52750	14.52750		16.77	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.56550	14.56550	14.61840	14.61840		16.83	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.67330	14.67330	14.72900	14.72900		16.97	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.34680	13.34680	13.38540	13.38540		15.05	0.00	0.00	0	340.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.49660	13.49660	13.53650	13.53650		15.34	0.00	0.00	0	15.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.65690	13.65690	13.69800	13.69800		15.49	0.00	68,284.50	5	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.80770	13.80770	13.85040	13.85040		15.66	0.00	69,038.50	5	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.70720	17.70720	17.71230	17.71230		13.92	0.00	478,094.40	27	226,328.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.97650	17.97650	17.98250	17.98250		14.19	0.00	22,506,578.00	1,252	8,409.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.27520	18.27520	18.28090	18.28090		15.03	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.55630	18.55630	18.56460	18.56460		15.71	0.00	9,278,150.00	500	6,156.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11924	0.11924	0.11954	0.11954		19.45	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12136	0.12136	0.12168	0.12168		17.19	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12379	0.12379	0.12411	0.12411		15.49	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12610	0.12610	0.12644	0.12644		20.58	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			15.46380		15.46380		15.49440	15.49440		16.53	0.00	1,051,239.20	68	0.00
€ / R	On 17/07/2018	Any day expiry			15.50740		15.50740		15.49440	15.49440		16.43	0.00	0.00	0	10,000.00
€ / R	On 17/07/2018	Any day expiry	15.63	Put	140.33920		0.14034		173.01900	0.17302	140.339	18.52	0.79	0.00	0	10,000.00
€ / R	On 31/07/2018	Any day expiry			15.54480		15.54480		15.53460	15.53460		14.31	0.00	0.00	0	33.00
€ / R	On 07/09/2018	Any day expiry			15.66390		15.66390		15.62850	15.62850		14.27	0.00	531,369.00	34	34.00
€ / R	On 11/09/2018	Any day expiry			15.67650		15.67650		15.62850	15.62850		14.29	0.00	1,062,738.00	68	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.69550		15.69550		15.68540	15.68540		14.26	0.00	351,171,117.00	22,374	133,681.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	4.67970		0.00468		4.96110	0.00496	4.680	16.40	0.01	5,693,644.43	29,598	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	15.54970		0.01555		15.75460	0.01575	15.550	13.68	0.04	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	463.28830		0.46329		478.54520	0.47855	463.288	14.58	0.55	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	99.86570		0.09987		105.76480	0.10576	99.866	16.47	0.18	82,347,733.19	29,598	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	4.46520		0.00447		5.11320	0.00511	4.465	22.14	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			15.72140		15.72140		15.71130	15.71130		14.23	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.98150		15.98150		15.97220	15.97220		14.43	0.00	7,990,750.00	500	26,982.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.30440		16.30440		16.29550	16.29550		14.58	0.00	8,152,200.00	500	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.61320		16.61320		16.60390	16.60390		14.76	0.00	8,306,600.00	500	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.85000		95.85000		96.12000	96.12000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.86000		92.86000		93.14000	93.14000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.60000		91.60000		91.90000	91.90000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.76000		93.76000		94.06000	94.06000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.53000		97.53000		97.84000	97.84000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.10000		96.10000		96.42000	96.42000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.16000		98.16000		98.50000	98.50000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.57000		103.57000		103.91000	103.91000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			103.91000		103.91000		104.26000	104.26000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			97.46000		97.46000		97.84000	97.84000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			104.57000		104.57000		104.96000	104.96000			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		102.23000	102.23000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.57000		99.57000		99.58000	99.58000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.01000		102.01000		102.03000	102.03000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.52000		98.52000		98.52000	98.52000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.90000		98.90000		98.90000	98.90000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.31000		99.31000		99.32000	99.32000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.75000		99.75000		99.77000	99.77000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.93000		101.93000		101.95000	101.95000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.93000		102.93000		102.96000	102.96000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			99.02000		99.02000		99.06000	99.06000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			102.65000		102.65000		102.71000	102.71000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.59000		96.59000		96.68000	96.68000			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 16/03/2021	Interest Rate Swap	95.84000	95.84000	95.84000	95.93000	95.93000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.06000	95.06000	95.06000	95.15000	95.15000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.26000	95.26000	95.26000	95.36000	95.36000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.47000	97.47000	97.47000	97.59000	97.59000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.61000	97.61000	97.61000	97.75000	97.75000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.83000	98.83000	98.83000	98.99000	98.99000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.76000	102.76000	102.76000	102.92000	102.92000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.04000	104.04000	104.04000	104.20000	104.20000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.48000	97.48000	97.48000	97.64000	97.64000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.52000	103.52000	103.52000	103.68000	103.68000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	585.77400	585.77400	585.77400	584.75800	584.75800				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	596.22700	596.22700	596.22700	595.18900	595.18900				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	607.77800	607.77800	607.77800	606.71800	606.71800				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	683.34800	683.34800	683.34800	681.61100	681.61100				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	695.54200	695.54200	695.54200	693.76900	693.76900				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	709.01700	709.01700	709.01700	707.20800	707.20800				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	620.44300	620.44300	620.44300	618.50400	618.50400				0.00	0.00	0	863.00
ALBI	On 01/11/2018	Index Future	631.51400	631.51400	631.51400	629.53600	629.53600				0.00	0.00	0	237.00
ALBI	On 07/02/2019	Index Future	643.74900	643.74900	643.74900	641.73100	641.73100				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.90110	9.90110	9.90110	9.91500	9.91500			11.09	0.00	0.00	0	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.01360	10.01360	10.01360	10.02850	10.02850			11.18	0.00	0.00	0	11,415.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.13830	10.13830	10.13830	10.15580	10.15580			12.04	0.00	4,055,320.00	400	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.26000	10.26000	10.26000	10.27820	10.27820			12.68	0.00	2,565,000.00	250	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.30530	10.30530	10.30530	10.30870	10.30870			12.38	0.00	4,276,699.50	415	845.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.44450	10.44450	10.44450	10.44860	10.44860			13.19	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	363.00030	363.00030	363.00030	380.00000	380.00000				0.00	7,830,750.00	25,000	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.43120	13.43120	13.43120	13.40640	13.40640			13.89	0.00	0.00	0	1,575.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.68880	13.68880	13.68880	13.66440	13.66440			14.08	0.00	0.00	0	400.00
CHF / R	On 18/03/2019	Foreign Exchange Future	13.98120	13.98120	13.98120	13.95580	13.95580			14.39	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.25940	14.25940	14.25940	14.23330	14.23330			14.65	0.00	3,564,850.00	250	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.99070	1.99070	1.99070	1.99300	1.99300			12.61	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.00850	2.00850	2.00850	2.01090	2.01090			12.60	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.02760	2.02760	2.02760	2.03000	2.03000			13.55	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.04570	2.04570	2.04570	2.04830	2.04830			14.08	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.10710	2.10710	2.10710	2.10570	2.10570			12.86	0.00	0.00	0	245.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
DKK / R	On 14/12/2018	Foreign Exchange Future		2.14650	2.14650		2.14520	2.14520		13.15	0.00	0.00	0	15.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.19110	2.19110		2.18990	2.18990		13.96	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.23290	2.23290		2.23160	2.23160		14.64	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		10.74752	78.93737		10.79400	78.65693			0.00	589,346,404.42	7,466	0.00
ES33	On 01/11/2018	Bond Future		10.85829	76.55761		10.90650	76.27172			0.00	571,579,116.26	7,466	9,466.00
ES33	On 07/02/2019	Bond Future		10.98432	78.04037		11.03443	77.74893			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		10.97206	81.64586		11.01852	81.32618			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future		11.07985	78.84266		11.12804	78.51682			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.19827	80.36950		11.24832	80.03727			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		616.08500	616.08500		614.08100	614.08100			0.00	6,160,850.00	1	475.00
GOVI	On 01/11/2018	GOVI		627.07800	627.07800		625.03400	625.03400			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		639.22700	639.22700		637.14100	637.14100			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.70160	1.70160		1.70670	1.70670		15.06	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.72310	1.72310		1.72840	1.72840		14.98	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.74610	1.74610		1.75250	1.75250		15.48	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.76790	1.76790		1.77330	1.77330		15.50	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		130.01055	130.01055		130.07310	130.07310			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		132.36106	132.36106		132.42351	132.42351			0.00	0.00	0	21.00
I2025	On 07/02/2019	Bond Future		133.53530	133.53530		133.59935	133.59935			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		99.63464	99.63464		99.81139	99.81139			0.00	136,499,456.80	1,370	0.00
I2029	On 01/11/2018	Bond Future		100.38641	100.38641		100.56538	100.56538			0.00	137,529,381.70	1,370	1,370.00
I2029	On 07/02/2019	Bond Future		102.34903	102.34903		102.53175	102.53175			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 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	102.47503		102.47503		102.46226	102.46226			0.00	0.00	0	9,076.00
I2033	On 01/11/2018	Bond Future	103.20664		103.20664		103.19277	103.19277			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	105.22447		105.22447		105.21051	105.21051			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	121.47697		121.47697		121.46131	121.46131			0.00	383,138,363.38	3,154	2,841.00
I2038	On 01/11/2018	Bond Future	123.67318		123.67318		123.65619	123.65619			0.00	423,951,661.04	3,428	6,813.00
I2038	On 07/02/2019	Bond Future	124.50085		124.50085		124.48382	124.48382			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	115.31371		115.31371		115.29900	115.29900			0.00	311,347,017.00	2,700	8,911.00
I2046	On 01/11/2018	Bond Future	115.74933		115.74933		115.73323	115.73323			0.00	312,523,191.00	2,700	3,055.00
I2046	On 07/02/2019	Bond Future	118.01228		118.01228		117.99610	117.99610			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	120.10027		120.10027		120.08502	120.08502			0.00	315,263,208.75	2,625	5,204.00
I2050	On 01/11/2018	Bond Future	122.27185		122.27185		122.25498	122.25498			0.00	320,963,606.25	2,625	4,697.00
I2050	On 07/02/2019	Bond Future	122.89080		122.89080		122.87407	122.87407			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	249.46300		249.46300		249.51700	249.51700			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future	253.97400		253.97400		254.02600	254.02600			0.00	0.00	0	227.00
IGOV	On 07/02/2019	Index Future	258.94000		258.94000		258.99300	258.99300			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	0.13150		0.13150		0.13130	0.13130			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.13150		0.13150		0.13060	0.13060			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.12930		0.12930		0.12950	0.12950			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.12740		0.12740		0.12860	0.12860			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.65050		1.65050		1.64990	1.64990		12.27	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.67480		1.67480		1.67410	1.67410		12.26	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.70120		1.70120		1.70080	1.70080		13.35	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.72610		1.72610		1.72570	1.72570		14.23	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.03550		9.03550		9.05010	9.05010		12.42	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.14040		9.14040		9.15590	9.15590		12.61	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.25770		9.25770		9.27360	9.27360		13.44	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.37130		9.37130		9.38730	9.38730		14.14	0.00	2,342,825.00	250	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 17/09/2018	Foreign Exchange Future			1.29250		1.29250		1.29700	1.29700			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.29830		1.29830		1.30550	1.30550			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.30480		1.30480		1.31510	1.31510			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.31080		1.31080		1.32300	1.32300			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.32670		1.32670		1.32330	1.32330			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17600		1.17600		1.17180	1.17180			0.00	0.00	0	165.00
R186	On 02/08/2018	Bond Future			8.70337		111.85348		8.74439	111.59712		7.56	0.00	402,672,528.00	3,600	87,245.00
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	34.75000		0.03475		36.91000	0.03691	34.750	7.10	0.05	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	882.04000		0.88204		805.36000	0.80536	882.040	7.56	0.57	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.75	Put	590.68000		0.59068		770.36000	0.77036	590.680	7.56	0.43	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.90	Put	281.41000		0.28141		406.59000	0.40659	281.410	7.69	0.25	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.76867		113.84927		8.81166	113.58778		7.34	0.00	0.00	0	20,817.00
R186	On 01/11/2018	Bond Future	7.96	Call	240.00000		0.24000		221.03000	0.22103	240.000	6.70	0.12	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	988.75000		0.98875		923.94000	0.92394	988.750	7.15	0.34	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	968.92000		0.96892		1,076.34000	1.07634	968.920	7.68	0.31	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.84263		110.74932		8.88782	110.48263		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			297.37097		297.37097		297.33620	297.33620			0.00	416,319,358.00	1,400	1,273.00
R197	On 01/11/2018	Bond Future			302.74735		302.74735		302.70904	302.70904			0.00	423,846,290.00	1,400	2,350.00
R197	On 07/02/2019	Bond Future			301.30991		301.30991		301.27176	301.27176			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			232.07940		232.07940		232.05046	232.05046			0.00	396,391,615.20	1,708	18,864.00
R202	On 01/11/2018	Bond Future			236.27536		236.27536		236.24348	236.24348			0.00	483,655,661.92	2,047	3,515.00
R202	On 07/02/2019	Bond Future			236.98735		236.98735		236.95585	236.95585			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			8.13211		101.92745		8.17829	101.75589		4.04	0.00	128,122,804.65	1,257	39,520.00
R2023	On 01/11/2018	Bond Future			8.19662		99.82017		8.24613	99.64505		4.07	0.00	125,473,953.69	1,257	16,530.00
R2023	On 07/02/2019	Bond Future			8.27461		101.75363		8.32811	101.57500		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			9.09376		92.45405		9.13478	92.18119		10.26	0.00	0.00	0	45,974.00
R2030	On 02/08/2018	Bond Future	8.51	Call	14.43000		0.01443		16.87000	0.01687	14.430	9.58	0.02	0.00	0	7,850.00

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 02/08/2018	Bond Future	8.91	Call	340.81000	0.34081	324.91000	0.32491	340.810	10.16	0.28	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	114.67000	0.11467	188.99000	0.18899	114.670	11.00	0.11	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.15557	94.10362	9.19812	93.82544		10.03	0.00	0.00	0	15,774.00
R2030	On 07/02/2019	Bond Future			9.22538	91.91696	9.26965	91.63323		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			9.30377	94.83603	9.34474	94.54151		11.00	0.00	0.00	0	33,668.00
R2032	On 01/11/2018	Bond Future			9.37025	92.37317	9.41268	92.07297		11.24	0.00	0.00	0	11,178.00
R2032	On 07/02/2019	Bond Future			9.44408	94.16228	9.48811	93.85613		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			9.43343	99.21310	9.47437	98.88595		11.68	0.00	0.00	0	61,131.00
R2035	On 01/11/2018	Bond Future			9.49993	96.48748	9.54226	96.15401		11.98	0.00	0.00	0	7,228.00
R2035	On 07/02/2019	Bond Future			9.57500	98.35639	9.61887	98.01634		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			9.49865	91.53650	9.53963	91.20713		12.83	0.00	0.00	0	48,709.00
R2037	On 01/11/2018	Bond Future			9.56016	93.16972	9.60245	92.83404		12.58	0.00	0.00	0	13,273.00
R2037	On 07/02/2019	Bond Future			9.62906	90.71435	9.67281	90.37204		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			6.62557	101.49441	6.63763	101.48995		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			9.58366	94.89252	9.62967	94.49566		13.29	0.00	0.00	0	20,865.00
R2040	On 01/11/2018	Bond Future			9.64526	96.58564	9.69272	96.18119		13.06	0.00	0.00	0	9,921.00
R2040	On 01/11/2018	Bond Future	8.50	Call	105.68000	0.10568	95.70000	0.09570	105.680	11.15	0.04	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	914.61000	0.91461	846.62000	0.84662	914.610	12.42	0.24	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,174.06000	1.17406	1,090.41000	1.09041	1,174.060	12.61	0.29	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,511.51000	3.51151	3,316.52000	3.31652	3,511.510	13.50	0.59	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.71420	93.94582	9.76327	93.53342		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			9.61319	92.00421	9.65413	91.64500		13.98	0.00	0.00	0	34,512.00
R2044	On 01/11/2018	Bond Future			9.67260	93.64578	9.71480	93.27970		13.75	0.00	0.00	0	11,691.00
R2044	On 07/02/2019	Bond Future			9.73895	91.07439	9.78255	90.70106		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			9.61238	95.38004	9.65325	95.01192		13.84	0.00	0.00	0	84,567.00
R2048	On 01/11/2018	Bond Future			9.67327	92.64940	9.71542	92.27417		14.26	0.00	0.00	0	20,516.00
R2048	On 07/02/2019	Bond Future			9.74154	94.44389	9.78508	94.06140		14.94	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
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			7.41667		100.22258		7.45829	100.16687		0.81	0.00	0.00	0	20,070.00
R207	On 01/11/2018	Bond Future			7.44609		102.01082		7.49720	101.95362		0.73	0.00	0.00	0	1,678.00
R207	On 07/02/2019	Bond Future			7.49022		100.34172		7.55698	100.28330		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			7.71609		100.09165		7.76253	99.98389		1.96	0.00	0.00	0	14,964.00
R208	On 01/11/2018	Bond Future			7.77202		98.47808		7.82399	98.36789		2.03	0.00	0.00	0	14,322.00
R208	On 07/02/2019	Bond Future			7.84300		100.38545		7.90216	100.27302		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			9.40718		75.25315		9.45306	74.94276		13.31	0.00	15,351,642.60	204	116,636.00
R209	On 02/08/2018	Bond Future	8.46	Call	0.17000		0.00017		0.29000	0.00029	0.170	11.89	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	0.26000		0.00026		0.43000	0.00043	0.260	11.89	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	4,092.50000		4.09250		4,404.76000	4.40476	4,092.500	12.07	0.98	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	55.10000		0.05510		56.45000	0.05645	55.100	12.30	0.06	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,685.77000		1.68577		1,974.54000	1.97454	1,685.770	12.83	0.74	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	779.31000		0.77931		1,004.77000	1.00477	779.310	13.20	0.47	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,960.45000		1.96045		1,784.49000	1.78449	1,960.450	13.57	0.78	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	10.45000		0.01045		25.32000	0.02532	10.450	14.78	0.01	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	0.05000		0.00005		0.27000	0.00027	0.050	15.40	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.46571		73.44824		9.51301	73.13186		13.63	0.00	0.00	0	8,553.00
R209	On 01/11/2018	Bond Future	8.89	Call	635.92000		0.63592		586.86000	0.58686	635.920	12.51	0.23	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,813.11000		2.81311		2,657.14000	2.65714	2,813.110	13.83	0.60	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	966.30000		0.96630		1,079.69000	1.07969	966.300	14.46	0.26	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	935.71000		0.93571		1,046.64000	1.04664	935.710	14.50	0.26	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.53020		74.87074		9.57902	74.54819		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			184.92254		184.92254		185.52398	185.52398			0.00	129,260,855.46	699	1,480.00
R210	On 01/11/2018	Bond Future			185.76573		185.76573		186.37630	186.37630			0.00	129,850,245.27	699	699.00

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
R210	On 07/02/2019	Bond Future	189.39758		189.39758		190.02051	190.02051			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	153.25178		153.25178		153.43966	153.43966			0.00	233,862,216.28	1,526	4,307.00
R212	On 01/11/2018	Bond Future	156.02251		156.02251		156.21225	156.21225			0.00	238,090,350.26	1,526	1,526.00
R212	On 07/02/2019	Bond Future	156.91905		156.91905		157.11302	157.11302			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	9.19285		86.89131		9.23377	86.62456		10.78	0.00	0.00	0	28,017.00
R213	On 01/11/2018	Bond Future	9.25698		84.89564		9.29935	84.62372		11.01	0.00	0.00	0	16,104.00
R213	On 07/02/2019	Bond Future	9.32966		86.54007		9.37365	86.26272		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	9.57217		74.61417		9.61805	74.29085		14.17	0.00	0.00	0	30,070.00
R214	On 01/11/2018	Bond Future	9.63212		72.65278		9.67938	72.32329		14.54	0.00	0.00	0	11,522.00
R214	On 07/02/2019	Bond Future	9.69930		74.05998		9.74808	73.72403		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	9.81170		9.81170		9.80580	9.80580		12.42	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.94620		9.94620		9.93950	9.93950		12.67	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.09130		10.09130		10.08360	10.08360		13.16	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.23000		10.23000		10.22130	10.22130		13.61	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.68570		2.68570		2.69580	2.69580		21.29	0.00	0.00	0	12,975.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.60700		2.60700		2.61840	2.61840		20.28	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.52430		2.52430		2.53610	2.53610		19.47	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.45360		2.45360		2.46500	2.46500		18.99	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.29200		1.29200		1.30400	1.30400			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.24600		1.24600		1.25700	1.25700			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.20220		1.20220		1.21250	1.21250			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.16580		1.16580		1.17570	1.17570			0.00	0.00	0	0.00

Total for Derivatives : **8,484,301,420.72** **281,113** **5 771 633.00**

Grand Total: **8,484,301,420.72** **281,113** **5 771 633.00**