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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/06/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 08/06/2018	Any day expiry	13.07400	13.07400		12.92420	12.92420		12.47	0.00	22,827,204.00	1,746	0.00
\$ / R	On 15/06/2018	Any day expiry	13.12520	13.12520		12.92590	12.92590		20.03	0.00	0.00	0	20.00
\$ / R	On 15/06/2018	Any day expiry	12.70	Put	20.58920	0.02059	0.00000	0.00000	20.589	20.02	59,872,482.40	40,000	0.00
\$ / R	On 15/06/2018	Any day expiry	13.00	Put	90.47380	0.09047	0.00000	0.00000	90.474	20.03	95,176,051.20	20,000	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.13040	13.13040		12.93110	12.93110		18.73	0.00	2,711,742,729.60	206,524	823,679.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.04920	0.00005	0.00000	0.00000	0.049	31.25	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	0.08660	0.00009	0.00030	0.00000	0.087	29.45	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,780.53440	1.78053	1,581.10330	1.58110	1,780.534	28.10	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,680.58160	1.68058	1,481.11310	1.48111	1,680.582	27.20	1.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	0.21170	0.00021	0.02500	0.00003	0.212	26.75	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	0.28920	0.00029	0.08180	0.00008	0.289	25.85	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	0.46890	0.00047	0.25480	0.00025	0.469	24.50	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	0.50080	0.00050	0.28660	0.00029	0.501	24.32	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	0.55320	0.00055	0.34170	0.00034	0.553	24.05	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	0.76790	0.00077	0.61230	0.00061	0.768	23.12	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	1,131.46690	1.13147	932.19080	0.93219	1,131.467	22.17	0.99	0	3,000.00

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 18/06/2018	Foreign Exchange Future	12.00	Put	1.06690	0.00107	1.09080	0.00109	1.067	22.17	0.01	0.00	0	38,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	1.30680	0.00131	1.53730	0.00154	1.307	21.60	0.01	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	1.60770	0.00161	2.15990	0.00216	1.608	21.03	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	1.72430	0.00172	2.41730	0.00242	1.724	20.84	0.01	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	982.18610	0.98219	783.65690	0.78366	982.186	20.75	0.99	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	1.78610	0.00179	2.55690	0.00256	1.786	20.75	0.01	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	932.53410	0.93253	734.48040	0.73448	932.534	20.27	0.99	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	902.77830	0.90278	705.09150	0.70509	902.778	19.99	0.98	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	882.95820	0.88296	685.55630	0.68556	882.958	19.80	0.98	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	2.55820	0.00256	4.45630	0.00446	2.558	19.80	0.02	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	833.47660	0.83348	636.95690	0.63696	833.477	19.32	0.98	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	3.07660	0.00308	5.85690	0.00586	3.077	19.32	0.02	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	4.49560	0.00450	11.31260	0.01131	4.496	18.37	0.03	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	685.86220	0.68586	496.46590	0.49647	685.862	17.90	0.96	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	637.05940	0.63706	451.66420	0.45166	637.059	17.42	0.96	0.00	0	3,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	6.65940	0.00666	20.56420	0.02056	6.659	17.42	0.04	0.00	0	115,230.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Put	9.52490	0.00952	27.12380	0.02712	9.525	17.52	0.06	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	589.92490	0.58992	408.22380	0.40822	589.925	17.52	0.94	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.70	Put	24.63500	0.02463	57.25000	0.05725	24.635	17.82	0.13	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	412.92980	0.41293	252.60980	0.25261	412.930	17.92	0.84	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	32.52980	0.03253	71.50980	0.07151	32.530	17.92	0.16	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.89	Put	64.70560	0.06471	124.81720	0.12482	64.706	18.20	0.26	0.00	0	100.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	87.22260	0.08722	159.75770	0.15976	87.223	18.35	0.33	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	232.59580	0.23260	114.47380	0.11447	232.596	18.43	0.63	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	102.19580	0.10220	183.37380	0.18337	102.196	18.43	0.37	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	123.13410	0.12313	215.20760	0.21521	123.134	18.53	0.41	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	183.85900	0.18386	301.02430	0.30102	183.859	18.81	0.53	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	201.64130	0.20164	324.30520	0.32431	201.641	18.92	0.56	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	266.75080	0.26675	406.25910	0.40626	266.751	19.32	0.65	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	82.79660	0.08280	30.47380	0.03047	82.797	19.51	0.31	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	387.05530	0.38706	548.10460	0.54810	387.055	19.94	0.77	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	403.26210	0.40326	566.52670	0.56653	403.262	20.02	0.78	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	419.69320	0.41969	585.06990	0.58507	419.693	20.10	0.79	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	540.12400	0.54012	718.00130	0.71800	540.124	20.65	0.86	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	639.99020	0.63999	825.21770	0.82522	639.990	21.08	0.90	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	686.51970	0.68652	874.28040	0.87428	686.520	21.28	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	695.98650	0.69599	884.11250	0.88411	695.986	21.35	0.92	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	714.97280	0.71497	903.79410	0.90379	714.973	21.48	0.93	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	724.49070	0.72449	913.64330	0.91364	724.491	21.55	0.93	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	781.91460	0.78191	972.84280	0.97284	781.915	21.95	0.94	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	9.01920	0.00902	2.92970	0.00293	9.019	22.63	0.05	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	878.61920	0.87862	1,071.82970	1.07183	878.619	22.63	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	976.25380	0.97625	1,171.10760	1.17111	976.254	23.31	0.97	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,123.88110	1.12388	1,320.38190	1.32038	1,123.881	24.32	0.98	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	1.84180	0.00184	0.51310	0.00051	1.842	25.97	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.96700	0.00097	0.26320	0.00026	0.967	26.64	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.67730	0.00068	0.18280	0.00018	0.677	27.01	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.23610	0.00024	0.06330	0.00006	0.236	28.12	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.21280	0.00021	0.05710	0.00006	0.213	28.24	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.16160	0.00016	0.04350	0.00004	0.162	28.53	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.12300	0.00012	0.03320	0.00003	0.123	28.83	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.07940	0.00008	0.02170	0.00002	0.079	29.31	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.06290	0.00006	0.01730	0.00002	0.063	29.57	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.05700	0.00006	0.01570	0.00002	0.057	29.68	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.02460	0.00002	0.00180	0.00000	0.025	30.65	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.07100	0.00007	0.00000	0.00000	0.071	36.68	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.11920	0.00012	0.00000	0.00000	0.119	40.35	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.12710	0.00013	0.00000	0.00000	0.127	40.85	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.14990	0.00015	0.00000	0.00000	0.150	42.18	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.15910	0.00016	0.00000	0.00000	0.159	42.68	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.20330	0.00020	0.00000	0.00000	0.203	44.84	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.31890	0.00032	0.00000	0.00000	0.319	49.34	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.35980	0.00036	0.00000	0.00000	0.360	50.67	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.31940	0.00032	0.00000	0.00000	0.319	52.34	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.21110	0.00021	0.00000	0.00000	0.211	52.34	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			13.13390	13.13390	12.93440	12.93440		18.73	0.00	0.00	0	5,947.00
\$ / R	On 29/06/2018	Any day expiry			13.14940	13.14940	12.94970	12.94970		18.05	0.00	5,110,682.50	385	4,475.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	9.61780	0.00962	8.87970	0.00888	9.618	17.84	0.04	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	18.26440	0.01826	26.48900	0.02649	18.264	16.45	0.08	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	18.81210	0.01881	27.98940	0.02799	18.812	16.38	0.08	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	19.95960	0.01996	31.17700	0.03118	19.960	16.26	0.08	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	653.55850	0.65356	469.99420	0.46999	653.558	16.12	0.90	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	627.45490	0.62745	446.29930	0.44630	627.455	16.22	0.89	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	618.85320	0.61885	438.54670	0.43855	618.853	16.25	0.88	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	568.35680	0.56836	393.62900	0.39363	568.357	16.43	0.86	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	395.42240	0.39542	248.83180	0.24883	395.422	17.13	0.72	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	709.75400	0.70975	873.95030	0.87395	709.754	20.76	0.83	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.07520	0.00108	0.42920	0.00043	1.075	26.87	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.63710	0.00064	0.22860	0.00023	0.637	29.50	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			13.15450	13.15450	12.95480	12.95480		17.65	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	3.16920	0.00317	3.66750	0.00367	3.169	19.40	0.01	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	25.93940	0.02594	42.46390	0.04246	25.939	15.83	0.10	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	253.72850	0.25373	146.51240	0.14651	253.728	17.57	0.53	0.00	0	2,000.00
\$ / R	On 03/07/2018	Any day expiry			13.15630	13.15630	12.95650	12.95650		17.67	0.00	0.00	0	55.00
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	43.47310	0.04347	68.84580	0.06885	43.473	16.15	0.15	0.00	0	100,000.00
\$ / R	On 05/07/2018	Any day expiry			13.15970	13.15970	12.95980	12.95980		17.61	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry			13.16140	13.16140	12.96150	12.96150		17.62	0.00	0.00	0	150.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	9.43040	0.00943	10.64120	0.01064	9.430	17.64	0.04	0.00	0	2,000.00

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\$ / R	On 06/07/2018	Any day expiry	13.60	Call	119.20810	0.11921	60.75300	0.06075	119.208	19.40	0.28	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	94.37390	0.09437	45.05570	0.04506	94.374	19.91	0.23	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			13.18560	13.18560	12.98520	12.98520		17.43	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			13.19260	13.19260	12.99190	12.99190		17.27	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,313.17680	1.31318	1,483.56580	1.48357	1,313.177	21.06	0.88	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	3.95140	0.00395	2.18900	0.00219	3.951	22.88	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.19430	13.19430	12.99360	12.99360		17.29	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			13.19770	13.19770	12.99700	12.99700		17.31	0.00	0.00	0	845.00
\$ / R	On 31/07/2018	Any day expiry			13.20470	13.20470	13.00370	13.00370		17.18	0.00	0.00	0	2,974.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	241.52460	0.24152	0.00000	0.00000	241.525	16.77	0.39	2,585,835.87	500	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	238.30250	0.23830	0.00000	0.00000	238.303	18.10	0.39	2,560,479.03	500	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	757.81210	0.75781	891.13160	0.89113	757.812	19.01	0.72	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	8.56950	0.00857	3.26070	0.00326	8.570	22.80	0.02	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	5.20400	0.00520	2.76660	0.00277	5.204	24.33	0.01	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry			13.20810	13.20810	13.00710	13.00710		17.20	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry			13.21680	13.21680	13.01550	13.01550		17.11	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	53.15170	0.05315	66.30150	0.06630	53.152	15.51	0.13	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	813.86380	0.81386	946.38610	0.94639	813.864	18.98	0.72	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	8.75960	0.00876	3.84440	0.00384	8.760	23.63	0.02	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.22720	13.22720	13.02560	13.02560		17.10	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			13.25840	13.25840	13.05560	13.05560		16.91	0.00	0.00	0	3,855.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	296.30030	0.29630	0.00000	0.00000	296.300	16.43	0.39	2,564,619.03	500	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	291.29840	0.29130	0.00000	0.00000	291.298	17.91	0.38	2,547,142.36	500	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	792.40620	0.79241	909.67320	0.90967	792.406	18.28	0.66	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	25.29220	0.02529	11.16920	0.01117	25.292	22.69	0.04	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	12.27010	0.01227	5.60320	0.00560	12.270	22.76	0.02	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.26360	13.26360	13.06060	13.06060		16.80	0.00	0.00	0	177.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.28770	13.28770	13.08390	13.08390		16.81	0.00	881,173,825.50	66,315	211,420.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	19.04210	0.01904	16.61350	0.01661	19.042	16.29	0.04	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	19.64880	0.01965	17.16590	0.01717	19.649	16.23	0.04	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	22.98120	0.02298	20.22970	0.02023	22.981	15.93	0.05	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	29.06230	0.02906	25.92960	0.02593	29.062	15.47	0.06	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	33.98120	0.03398	32.76950	0.03277	33.981	15.17	0.07	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	36.74300	0.03674	37.94170	0.03794	36.743	15.02	0.08	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	45.22060	0.04522	50.14760	0.05015	45.221	14.92	0.09	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	81.80870	0.08181	93.36260	0.09336	81.809	15.17	0.14	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,119.50870	1.11951	927.26260	0.92726	1,119.509	15.17	0.86	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	91.17120	0.09117	104.47570	0.10448	91.171	15.22	0.16	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	107.71910	0.10772	124.13710	0.12414	107.719	15.30	0.18	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	924.06840	0.92407	742.84220	0.74284	924.068	15.43	0.79	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	136.36840	0.13637	158.94220	0.15894	136.368	15.43	0.21	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	158.15530	0.15816	186.12960	0.18613	158.155	15.51	0.24	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	166.89770	0.16690	197.02270	0.19702	166.898	15.54	0.25	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	179.05660	0.17906	212.14050	0.21214	179.057	15.58	0.26	0.00	0	1,550.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	739.25020	0.73925	575.47410	0.57547	739.250	15.80	0.70	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	720.74640	0.72075	558.78440	0.55878	720.746	15.86	0.69	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	252.97830	0.25298	297.90480	0.29790	252.978	15.96	0.33	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	606.26480	0.60626	457.04670	0.45705	606.265	16.24	0.62	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	506.88800	0.50689	372.72610	0.37273	506.888	16.62	0.55	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	430.05330	0.43005	0.00000	0.00000	430.053	16.66	0.46	159,943,692.48	26,000	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	484.31210	0.48431	354.34720	0.35435	484.312	16.71	0.53	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	446.61210	0.44661	520.44720	0.52045	446.612	16.71	0.47	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	462.60860	0.46261	336.83340	0.33683	462.609	16.81	0.51	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	386.55260	0.38655	274.81990	0.27482	386.553	17.27	0.45	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	353.18320	0.35318	0.00000	0.00000	353.183	17.51	0.42	291,332,229.76	52,000	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	337.57840	0.33758	235.89910	0.23590	337.578	17.62	0.40	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	42.37980	0.04238	20.08070	0.02008	42.380	22.25	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	38.98900	0.03899	18.26260	0.01826	38.989	22.26	0.06	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	34.57520	0.03458	15.93270	0.01593	34.575	22.28	0.05	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	28.80940	0.02881	12.95890	0.01296	28.809	22.30	0.05	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			13.30660	13.30660	13.10200	13.10200		16.78	0.00	0.00	0	3,280.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	334.13460	0.33413	0.00000	0.00000	334.135	16.23	0.38	2,515,808.93	500	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	330.10590	0.33011	0.00000	0.00000	330.106	17.84	0.38	2,535,899.33	500	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	817.92680	0.81793	925.81420	0.92581	817.927	17.89	0.62	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	41.96500	0.04197	17.52960	0.01753	41.965	22.47	0.06	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	27.11470	0.02711	7.83500	0.00784	27.115	23.31	0.04	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.31350	13.31350	13.10860	13.10860		16.73	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.35290	13.35290	13.14660	13.14660		16.74	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.35980	13.35980	13.15320	13.15320		16.70	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.36320	13.36320	13.15650	13.15650		16.72	0.00	3,378,375.00	250	3,363.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	371.69350	0.37169	0.00000	0.00000	371.693	16.11	0.37	2,500,819.09	500	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	844.04040	0.84404	942.93510	0.94294	844.040	17.60	0.59	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	369.97770	0.36998	0.00000	0.00000	369.978	17.85	0.38	2,523,345.80	500	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	63.98600	0.06399	35.09090	0.03509	63.986	22.40	0.08	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	48.44750	0.04845	23.46200	0.02346	48.448	23.55	0.06	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.36490	13.36490	13.15810	13.15810		16.72	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.37180	13.37180	13.16470	13.16470		16.77	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	68.57120	0.06857	67.40580	0.06741	68.571	15.15	0.11	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	889.32710	0.88933	990.24140	0.99024	889.327	17.66	0.60	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	56.09870	0.05610	30.61150	0.03061	56.099	22.89	0.07	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.38550	13.38550	13.17790	13.17790		16.74	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.39070	13.39070	13.18290	13.18290		16.75	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	11.82950	0.01183	13.08320	0.01308	11.830	16.20	0.02	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	52.37230	0.05237	52.40110	0.05240	52.372	15.37	0.08	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	668.77740	0.66878	521.92770	0.52193	668.777	16.44	0.57	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.41470	13.41470	13.20600	13.20600		16.70	0.00	3,391,875.00	250	3,117.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	400.73340	0.40073	0.00000	0.00000	400.733	16.04	0.37	2,469,996.30	500	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	864.58320	0.86458	956.41010	0.95641	864.583	17.41	0.57	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	398.12390	0.39812	0.00000	0.00000	398.124	17.91	0.37	2,494,653.31	500	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	81.51410	0.08151	50.28780	0.05029	81.514	22.32	0.09	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	63.35400	0.06335	34.39990	0.03440	63.354	23.60	0.07	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.43360	13.43360	13.22410	13.22410		16.73	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	771.91510	0.77192	853.87510	0.85388	771.915	17.07	0.53	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	153.47840	0.15348	102.80880	0.10281	153.478	20.34	0.16	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.43870	13.43870	13.22900	13.22900		16.73	0.00	189,270,650.80	14,084	28,043.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	59.51400	0.05951	61.78560	0.06179	59.514	15.14	0.08	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	71.31390	0.07131	73.36380	0.07336	71.314	15.11	0.10	744,154.52	561	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	90.32240	0.09032	0.00000	0.00000	90.322	15.08	0.12	36,751,939.20	22,600	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	105.05690	0.10506	0.00000	0.00000	105.057	15.06	0.14	265,908,225.46	146,000	146,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	187.30250	0.18730	203.18600	0.20319	187.303	15.29	0.21	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	221.61590	0.22162	241.68560	0.24169	221.616	15.40	0.24	321,456.10	100	10,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,160.31590	1.16032	970.68560	0.97069	1,160.316	15.40	0.76	5,734,816.44	561	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	263.16000	0.26316	288.97830	0.28898	263.160	15.51	0.27	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	305.63530	0.30564	0.00000	0.00000	305.635	15.62	0.30	4,060,473.04	1,000	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	412.28590	0.41229	459.01460	0.45901	412.286	15.99	0.36	713,975,297.97	146,000	146,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	850.98590	0.85099	688.01460	0.68801	850.986	15.99	0.64	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	460.51500	0.46051	0.00000	0.00000	460.515	16.16	0.39	59,804,070.73	11,300	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	750.24890	0.75025	597.26950	0.59727	750.249	16.32	0.58	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	726.79720	0.72680	576.36470	0.57636	726.797	16.40	0.57	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	619.58140	0.61958	483.34480	0.48334	619.581	16.81	0.51	3,837,761.41	561	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	511.84720	0.51185	391.44770	0.39145	511.847	17.33	0.44	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	465.32350	0.46532	352.56660	0.35257	465.323	17.59	0.41	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	450.81060	0.45081	340.56810	0.34057	450.811	17.68	0.40	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	415.34220	0.41534	0.00000	0.00000	415.342	17.91	0.37	201,454,387.20	40,000	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	342.90670	0.34291	0.00000	0.00000	342.907	18.46	0.32	97,248,599.14	22,600	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	311.12220	0.31112	0.00000	0.00000	311.122	18.75	0.29	148,195,012.64	37,800	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	284.34290	0.28434	0.00000	0.00000	284.343	19.02	0.27	460,793,688.37	127,100	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	269.02180	0.26902	0.00000	0.00000	269.022	19.17	0.26	3,488,601.16	1,000	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	242.86370	0.24286	170.78700	0.17079	242.864	19.39	0.24	317,568.30	100	1,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	134.86550	0.13487	89.80790	0.08981	134.865	20.69	0.14	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			13.46720	13.46720	13.25680	13.25680		16.60	0.00	3,404,375.00	250	1,830.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	423.39320	0.42339	0.00000	0.00000	423.393	15.89	0.36	2,435,312.57	500	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	880.66260	0.88066	967.60160	0.96760	880.663	17.19	0.55	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	425.44790	0.42545	0.00000	0.00000	425.448	17.90	0.37	2,482,233.60	500	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	99.31000	0.09931	65.75380	0.06575	99.310	22.28	0.10	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	76.40980	0.07641	43.96410	0.04396	76.410	23.41	0.08	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.47060	13.47060	13.26010	13.26010		16.60	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			13.51760	13.51760	13.30590	13.30590		16.58	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.51920	13.51920	13.30750	13.30750		16.58	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	444.62350	0.44462	0.00000	0.00000	444.623	15.79	0.36	2,405,467.68	500	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	446.91320	0.44691	0.00000	0.00000	446.913	17.98	0.36	2,450,001.06	500	500.00
\$ / R	On 13/02/2019	Any day expiry			13.54110	13.54110	13.32880	13.32880		16.61	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 28/02/2019	Any day expiry			13.56620	13.56620		13.35330	13.35330		16.56	0.00	0.00	0	1,280.00
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	462.20560	0.46221	0.00000	0.00000	462.206	15.73	0.35	2,379,139.56	500	500.00			
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	465.83950	0.46584	0.00000	0.00000	465.839	18.04	0.36	2,429,570.00	500	500.00			
\$ / R			On 18/03/2019	Foreign Exchange Future	13.59680	13.59680	13.38270	13.38270		16.57	0.00	0.00	0	4,948.00			
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	8.74640	0.00875	8.24830	0.00825	8.746	14.57	0.01	0.00	0	1,000.00			
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	92.23050	0.09223	104.40610	0.10441	92.230	14.15	0.11	0.00	0	1,000.00			
\$ / R	12.06	Put	On 18/03/2019	Foreign Exchange Future	157.44720	0.15745	170.10780	0.17011	157.447	14.67	0.16	0.00	0	4,145.00			
\$ / R	13.45	Call	On 18/03/2019	Foreign Exchange Future	851.45970	0.85146	700.02540	0.70003	851.460	16.35	0.56	0.00	0	4,145.00			
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	508.14500	0.50815	401.82160	0.40182	508.145	17.87	0.37	0.00	0	1,000.00			
\$ / R	15.20	Call	On 18/03/2019	Foreign Exchange Future	359.04630	0.35905	274.34380	0.27434	359.046	18.90	0.28	0.00	0	500.00			
\$ / R			On 27/03/2019	Any day expiry	13.61250	13.61250	13.39740	13.39740		16.56	0.00	0.00	0	4,414.00			
\$ / R			On 29/03/2019	Any day expiry	13.61590	13.61590	13.64100	13.64100		16.56	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	478.13680	0.47814	0.00000	0.00000	478.137	15.67	0.34	2,351,708.40	500	500.00			
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	483.89390	0.48389	0.00000	0.00000	483.894	18.12	0.35	2,407,813.00	500	500.00			
\$ / R			On 02/04/2019	Any day expiry	13.62290	13.62290	13.40710	13.40710		16.54	0.00	0.00	0	55.00			
\$ / R			On 30/04/2019	Any day expiry	13.67160	13.67160	13.45270	13.45270		16.53	0.00	0.00	0	1,280.00			
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	492.97170	0.49297	535.13360	0.53513	492.972	15.60	0.34	2,320,516.08	500	3,000.00			
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	927.91010	0.92791	771.38190	0.77138	927.910	16.30	0.57	0.00	0	2,500.00			
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	501.29340	0.50129	0.00000	0.00000	501.293	18.20	0.35	2,381,845.17	500	500.00			
\$ / R			On 31/05/2019	Any day expiry	13.72550	13.72550	13.50320	13.50320		16.60	0.00	0.00	0	55.00			
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	507.72680	0.50773	0.00000	0.00000	507.727	15.57	0.33	2,294,754.79	500	500.00			
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	517.04880	0.51705	0.00000	0.00000	517.049	18.29	0.34	2,358,932.59	500	500.00			
\$ / R			On 03/06/2019	Any day expiry	13.73070	13.73070	13.50810	13.50810		16.58	0.00	0.00	0	54,000.00			
\$ / R			On 14/06/2019	Foreign Exchange Future	13.74920	13.74920	13.52550	13.52550		16.59	0.00	13,749,200.00	1,000	3,587.00			
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	14.25410	0.01425	11.04500	0.01105	14.254	12.68	0.02	0.00	0	1,000.00			
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	250.83080	0.25083	273.34340	0.27334	250.831	14.80	0.20	0.00	0	1,000.00			
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	413.70980	0.41371	0.00000	0.00000	413.710	15.37	0.29	3,970,007.58	1,000	1,000.00			
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	643.75790	0.64376	523.90970	0.52391	643.758	17.67	0.41	0.00	0	1,000.00			
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future	392.93790	0.39294	0.00000	0.00000	392.938	19.17	0.27	7,399,858.08	2,000	1,000.00			
\$ / R			On 28/06/2019	Any day expiry	13.76840	13.76840	13.80220	13.80220		16.63	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 28/06/2019	Any day expiry	525.31670	0.52532	0.00000	0.00000	525.317	15.62	0.33	2,281,503.66	500	500.00			
\$ / R	15.17	Call	On 28/06/2019	Any day expiry	531.95270	0.53195	0.00000	0.00000	531.953	18.47	0.34	2,337,334.83	500	500.00			
\$ / R			On 01/07/2019	Any day expiry	13.77250	13.77250	13.55000	13.55000		16.63	0.00	0.00	0	55.00			
\$ / R			On 31/07/2019	Any day expiry	13.81380	13.81380	13.85950	13.85950		16.77	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 31/07/2019	Any day expiry	548.97890	0.54898	0.00000	0.00000	548.979	15.71	0.33	2,273,650.98	500	500.00			
\$ / R	15.34	Call	On 31/07/2019	Any day expiry	552.51760	0.55252	0.00000	0.00000	552.518	18.68	0.34	2,325,221.38	500	500.00			
\$ / R			On 01/08/2019	Any day expiry	13.81520	13.81520	13.59470	13.59470		16.77	0.00	0.00	0	55.00			
\$ / R			On 30/08/2019	Any day expiry	13.85510	13.85510	13.82460	13.82460		16.89	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	569.17390	0.56917	0.00000	0.00000	569.174	15.78	0.33	2,251,336.11	500	500.00			
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	565.56690	0.56557	0.00000	0.00000	565.567	18.88	0.33	2,301,440.51	500	500.00			
\$ / R			On 02/09/2019	Any day expiry	13.85920	13.85920	13.64090	13.64090		16.88	0.00	0.00	0	55.00			
\$ / R			On 16/09/2019	Foreign Exchange Future	13.87850	13.87850	13.66110	13.66110		16.96	0.00	0.00	0	0.00			
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	34.30200	0.03430	20.10840	0.02011	34.302	13.37	0.04	0.00	0	1,000.00			
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	381.15850	0.38116	398.71490	0.39871	381.158	15.34	0.24	0.00	0	1,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	526.77470	0.52677	426.28660	0.42629	526.775	19.24	0.31	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry			13.89780	13.89780	13.96860	13.96860		16.98	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	587.98760	0.58799	0.00000	0.00000	587.988	15.84	0.32	2,257,325.76	500	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	583.08410	0.58308	0.00000	0.00000	583.084	19.03	0.33	2,293,405.31	500	500.00
\$ / R	On 02/10/2019	Any day expiry			13.90050	13.90050	13.68420	13.68420		16.99	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			13.94040	13.94040	13.72600	13.72600		17.08	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	606.38630	0.60639	0.00000	0.00000	606.386	15.89	0.32	2,249,614.29	500	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	595.37440	0.59537	0.00000	0.00000	595.374	19.22	0.32	2,271,311.29	500	500.00
\$ / R	On 29/11/2019	Any day expiry			13.98030	13.98030	14.08170	14.08170		17.16	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	622.27890	0.62228	0.00000	0.00000	622.279	15.93	0.32	2,241,102.56	500	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	609.92860	0.60993	0.00000	0.00000	609.929	19.36	0.32	2,262,800.63	500	500.00
\$ / R	On 02/12/2019	Any day expiry			13.98440	13.98440	13.77220	13.77220		17.15	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.99960	13.99960	13.78810	13.78810		17.17	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	207.66230	0.20766	150.88140	0.15088	207.662	22.29	0.12	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.02430	14.02430	14.13680	14.13680		17.17	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	637.75720	0.63776	0.00000	0.00000	637.757	15.95	0.32	2,230,787.04	500	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	624.27450	0.62427	0.00000	0.00000	624.274	19.50	0.32	2,251,705.50	500	500.00
\$ / R	On 02/01/2020	Any day expiry			14.02710	14.02710	13.81690	13.81690		17.23	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.06700	14.06700	13.85880	13.85880		17.24	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.10970	14.10970	13.90350	13.90350		17.29	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			14.15230	14.15230	13.94820	13.94820		17.34	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.18950	14.18950	13.98720	13.98720		17.38	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.23620	14.23620	14.03620	14.03620		17.43	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.25000	14.25000	14.05150	14.05150		17.43	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.36440	14.36440	14.15530	14.15530		17.59	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.48370	14.48370	14.26370	14.26370		17.78	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.13040	13.13040	12.93110	12.93110		18.73	0.00	407,042.40	31	407.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.28770	13.28770	13.08390	13.08390		16.81	0.00	0.00	0	47.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.43870	13.43870	13.22900	13.22900		16.73	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.74920	13.74920	13.52550	13.52550		16.59	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.60450	17.60450	17.34950	17.34950		18.52	0.00	71,122,180.00	4,040	216,906.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	167.64550	0.16765	284.75040	0.28475	167.645	18.63	0.42	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.43730	0.00044	0.11080	0.00011	0.437	30.22	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.89260	17.89260	17.63060	17.63060		16.63	0.00	286,281.60	16	42,820.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.17150	18.17150	17.90040	17.90040		16.59	0.00	1,017,604.00	56	7,687.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.47690	18.47690	18.19840	18.19840		16.76	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.76750	18.76750	18.47530	18.47530		16.86	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12003	0.12003	0.11762	0.11762		30.69	0.00	0.00	0	8,296.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12226	0.12226	0.11979	0.11979		18.93	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12447	0.12447	0.12193	0.12193		17.11	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12937	0.12937	0.12664	0.12664		19.89	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 18/06/2018	Foreign Exchange Future			15.44110		15.44110		15.29980	15.29980		18.10	0.00	128,053,042.30	8,293	99,258.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	0.16720		0.00017		0.00960	0.00001	0.167	26.18	0.00	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	0.30210		0.00030		0.13930	0.00014	0.302	24.07	0.00	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	0.56150		0.00056		0.41560	0.00042	0.561	22.34	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1.51740		0.00152		1.63180	0.00163	1.517	20.50	0.01	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	1,142.92010		1.14292	1,001.87520	1.00188	1,142.920	20.17	20.17	0.99	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	1,043.72820		1.04373	903.14030	0.90314	1,043.728	19.52	19.52	0.99	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Put	38.29520		0.03830	55.64500	0.05564	38.295	17.76	17.76	0.16	7,345,096.05	3,000	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	479.39520		0.47940	355.44500	0.35544	479.395	17.76	17.76	0.84	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	102.06330		0.10206	136.41900	0.13642	102.063	17.95	17.95	0.33	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	111.74350		0.11174	53.23520	0.05324	111.744	18.67	18.67	0.35	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.80	Call	68.34350		0.06834	0.00000	0.00000	68.344	19.22	19.22	0.24	22,241,520.00	6,000	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	36.75500		0.03676	12.12580	0.01213	36.755	19.86	19.86	0.14	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,008.89090		1.00889	1,143.69560	1.14370	1,008.891	21.97	21.97	0.96	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.05020		0.00005	0.04390	0.00004	0.050	32.11	32.11	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.14630		0.00015	0.15050	0.00015	0.146	51.23	51.23	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry			15.53400		15.53400	15.39130	15.39130		16.44	16.44	0.00	0.00	0	34.00
€ / R	On 31/07/2018	Any day expiry			15.58210		15.58210	15.43850	15.43850		16.38	16.38	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.73750		15.73750	15.59050	15.59050		15.91	15.91	0.00	78,718,975.00	5,002	93,567.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	18.21660		0.01822	12.88960	0.01289	18.217	16.28	16.28	0.03	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	47.78010		0.04778	42.71330	0.04271	47.780	14.20	14.20	0.09	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	591.76390		0.59176	638.06770	0.63807	591.764	16.11	16.11	0.52	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	227.88410		0.22788	164.51440	0.16451	227.884	17.81	17.81	0.27	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	21.95740		0.02196	13.81790	0.01382	21.957	21.72	21.72	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.03080		16.03080	15.87740	15.87740		15.82	15.82	0.00	0.00	0	8,875.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.35770		16.35770	16.19940	16.19940		15.59	15.59	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.66830		16.66830	16.49920	16.49920		15.57	15.57	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.52000		96.52000	95.74000	95.74000				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.56000		93.56000	92.75000	92.75000				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.32000		92.32000	91.50000	91.50000				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.48000		94.48000	93.65000	93.65000				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.24000		98.24000	97.41000	97.41000				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.83000		96.83000	95.98000	95.98000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.90000		98.90000	98.05000	98.05000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			102.59000		102.59000	101.76000	101.76000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			102.95000		102.95000	102.12000	102.12000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			98.27000		98.27000	97.40000	97.40000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			103.67000		103.67000	102.84000	102.84000				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.91000		99.91000	99.91000	99.91000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.05000		100.05000	100.05000	100.05000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.52000		100.52000	100.51000	100.51000				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
1Y STND	On 22/03/2019	Interest Rate Swap	99.57000	99.57000	99.52000	99.52000					0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.30000	100.30000	100.21000	100.21000					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000	98.59000	98.59000	98.59000					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	98.89000	98.89000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.31000	99.31000	99.26000	99.26000					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.75000	99.75000	99.66000	99.66000					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.20000	100.20000	100.07000	100.07000					0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	101.20000	101.20000	101.03000	101.03000					0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	99.02000	99.02000	98.80000	98.80000					0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.96000	100.96000	100.71000	100.71000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.66000	96.66000	96.33000	96.33000					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.93000	95.93000	95.57000	95.57000					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.18000	95.18000	94.79000	94.79000					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.44000	95.44000	95.01000	95.01000					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.71000	97.71000	97.25000	97.25000					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.91000	97.91000	97.43000	97.43000					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.18000	99.18000	98.67000	98.67000					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	101.43000	101.43000	100.91000	100.91000					0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	102.73000	102.73000	102.20000	102.20000					0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.91000	97.91000	97.35000	97.35000					0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	102.25000	102.25000	101.69000	101.69000					0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	581.87200	581.87200	584.79900	584.79900					0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	592.27200	592.27200	595.25700	595.25700					0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	603.76900	603.76900	606.80900	606.80900					0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	671.17000	671.17000	677.11600	677.11600					0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	683.16600	683.16600	689.22500	689.22500					0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	696.42800	696.42800	702.60100	702.60100					0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	608.71800	608.71800	614.36800	614.36800					0.00	97,394,880.00	16	863.00
ALBI	On 01/11/2018	Index Future	619.59800	619.59800	625.35500	625.35500					0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	631.62500	631.62500	637.49000	637.49000					0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.97200	9.97200	9.88230	9.88230				14.74	0.00	19,545,120.00	1,960	15,630.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.09780	10.09780	10.00540	10.00540				13.42	0.00	0.00	0	800.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.22190	10.22190	10.12550	10.12550				13.31	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.48850	10.48850	10.37960	10.37960				13.99	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.12860	10.12860	9.97030	9.97030				16.30	0.00	0.00	0	2,180.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.40550	10.40550	10.23950	10.23950				14.55	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
CHF / R	On 18/06/2018	Foreign Exchange Future	13.31100	13.31100	13.17260	13.17260	16.33	0.00	0.00	0	1,215.00			
CHF / R	On 17/09/2018	Foreign Exchange Future	13.57920	13.57920	13.43620	13.43620	14.80	0.00	0.00	0	0.00			
CHF / R	On 14/12/2018	Foreign Exchange Future	13.84610	13.84610	13.69720	13.69720	14.90	0.00	0.00	0	0.00			
CHF / R	On 14/06/2019	Foreign Exchange Future	14.42870	14.42870	14.26190	14.26190	15.17	0.00	0.00	0	0.00			
CNH / R	On 18/06/2018	Foreign Exchange Future	2.05090	2.05090	2.02460	2.02460	16.64	0.00	0.00	0	0.00			
CNH / R	On 17/09/2018	Foreign Exchange Future	2.06730	2.06730	2.04050	2.04050	14.88	0.00	0.00	0	0.00			
CNH / R	On 14/12/2018	Foreign Exchange Future	2.08360	2.08360	2.05600	2.05600	15.11	0.00	0.00	0	0.00			
CNH / R	On 14/06/2019	Foreign Exchange Future	2.11740	2.11740	2.08770	2.08770	15.24	0.00	0.00	0	0.00			
DKK / R	On 18/06/2018	Foreign Exchange Future	2.07660	2.07660	2.05790	2.05790	17.28	0.00	0.00	0	0.00			
DKK / R	On 17/09/2018	Foreign Exchange Future	2.11670	2.11670	2.09740	2.09740	14.88	0.00	0.00	0	0.00			
DKK / R	On 14/12/2018	Foreign Exchange Future	2.15790	2.15790	2.13720	2.13720	15.00	0.00	0.00	0	0.00			
DKK / R	On 14/06/2019	Foreign Exchange Future	2.30460	2.30460	2.28580	2.28580	16.28	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	11.03984	77.19874	10.91337	77.94366		0.00	0.00	0	9,466.00			
ES33	On 01/11/2018	Bond Future	11.16074	74.79007	11.02957	75.54908		0.00	0.00	0	0.00			
ES33	On 07/02/2019	Bond Future	11.29828	76.24146	11.16194	77.01478		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	11.24825	79.77730	11.12688	80.58905		0.00	0.00	0	7,957.00			
ES42	On 01/11/2018	Bond Future	11.36571	76.94307	11.23976	77.77024		0.00	0.00	0	0.00			
ES42	On 07/02/2019	Bond Future	11.49478	78.43605	11.36397	79.27879		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	603.73200	603.73200	609.68100	609.68100		0.00	12,074,640.00	2	473.00			
GOVI	On 01/11/2018	GOVI	614.52300	614.52300	620.58400	620.58400		0.00	0.00	0	0.00			
GOVI	On 07/02/2019	GOVI	626.45200	626.45200	632.62700	632.62700		0.00	0.00	0	0.00			
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.67380	1.67380	1.64820	1.64820	17.59	0.00	0.00	0	0.00			
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.69630	1.69630	1.67000	1.67000	16.83	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
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.71790	1.71790		1.69090	1.69090		17.06	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.81040	1.81040		1.78380	1.78380		16.84	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	133.33661		133.33661		134.16392	134.16392			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	135.74595		135.74595		136.58870	136.58870			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	136.99488		136.99488		137.85459	137.85459			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	102.09320		102.09320		102.68339	102.68339			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	102.88846		102.88846		103.48974	103.48974			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	104.90641		104.90641		105.51979	105.51979			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	105.20581		105.20581		106.53446	106.53446			0.00	0.00	0	7,981.00
I2033	On 01/11/2018	Bond Future	105.98582		105.98582		107.33883	107.33883			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	108.06456		108.06456		109.44443	109.44443			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	125.18313		125.18313		127.15275	127.15275			0.00	0.00	0	8,997.00
I2038	On 01/11/2018	Bond Future	127.44524		127.44524		129.45072	129.45072			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	128.35446		128.35446		130.39990	130.39990			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	118.49961		118.49961		120.82064	120.82064			0.00	0.00	0	10,876.00
I2046	On 01/11/2018	Bond Future	118.99176		118.99176		121.35491	121.35491			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	121.32550		121.32550		123.73543	123.73543			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	124.23313		124.23313		126.12557	126.12557			0.00	0.00	0	9,567.00
I2050	On 01/11/2018	Bond Future	126.47799		126.47799		128.40526	128.40526			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	127.18710		127.18710		129.15257	129.15257			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	255.17600		255.17600		257.60100	257.60100			0.00	0.00	0	861.00
IGOV	On 01/11/2018	Index Future	259.78700		259.78700		262.25700	262.25700			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future	264.88300		264.88300		267.40200	267.40200			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.91000		93.09000		6.91000	93.09000			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12980	0.12980		0.12810	0.12810			0.00	0.00	0	1,145.00

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
KES / R	On 17/09/2018	Foreign Exchange Future			0.12960		0.12960		0.12770	0.12770			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.12890		0.12890		0.12680	0.12680			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12710		0.12710		0.12490	0.12490			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.63020		1.63020		1.61100	1.61100		17.54	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.65550		1.65550		1.63580	1.63580		15.12	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.68070		1.68070		1.66020	1.66020		15.33	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.73200		1.73200		1.70980	1.70980		15.41	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.22540		9.22540		9.11050	9.11050		16.25	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.33730		9.33730		9.21950	9.21950		14.63	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.44820		9.44820		9.32670	9.32670		14.58	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.95260		9.95260		9.83450	9.83450		15.38	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.29490		1.29490		1.28680	1.28680			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.30350		1.30350		1.29560	1.29560			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.31220		1.31220		1.30230	1.30230			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36540		1.36540		1.35720	1.35720			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.34070		1.34070		1.34170	1.34170			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.34660		1.34660		1.34750	1.34750			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.17600		1.17600		1.18320	1.18320			0.00	0.00	0	260.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.18440		1.18440		1.19160	1.19160			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.33130		8.33130	0.11989	8.50160	8.50160		16.47	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	44.72430		0.00447	0.11989	155.61370	0.01556	44.724	18.69	0.04	0.00	0	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	5,615.73530		0.56157	0.11989	3,962.16570	0.39622	5,615.735	20.22	0.97	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.17960		8.17960	0.11989	8.34830	8.34830		16.60	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	2,821.81900		0.28218	0.11989	1,983.32890	0.19833	2,821.819	16.73	0.48	278,742,370.99	60,000	20,000.00
R186	On 02/08/2018	Bond Future			8.99496		110.04798		8.83144	111.05567		6.86	0.00	2,565,658,605.72	23,314	116,777.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.15000		0.00015		0.72000	0.00072	0.150	6.18	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	54.38000		0.05438		129.85000	0.12985	54.380	6.42	0.05	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Call	210.74000		0.21074		411.08000	0.41108	210.740	6.67	0.15	39,874,260.45	2,500	0.00
R186	On 02/08/2018	Bond Future	8.50	Put	3,298.86000		3.29886		2,491.51000	2.49151	3,298.860	6.67	0.85	234,218,471.36	2,500	0.00
R186	On 02/08/2018	Bond Future	8.75	Call	571.70000		0.57170		0.00000	0.00000	571.700	6.86	0.31	175,238,525.43	5,000	5,000.00
R186	On 01/11/2018	Bond Future			9.07311		112.01491		8.90187	113.04171		7.09	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	138.12000		0.13812		231.01000	0.23101	138.120	6.34	0.07	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	639.28000		0.63928		916.94000	0.91694	639.280	6.85	0.23	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,918.37000		1.91837		1,491.35000	1.49135	1,918.370	7.48	0.46	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.16182		108.88369		8.98195	109.92985		7.67	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

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
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			300.72277		300.72277		302.17322	302.17322			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			306.15700		306.15700		307.63467	307.63467			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			304.80503		304.80503		306.31283	306.31283			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			238.58811		238.58811		241.20391	241.20391			0.00	0.00	0	21,940.00
R202	On 01/11/2018	Bond Future			242.89964		242.89964		245.56348	245.56348			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			243.75631		243.75631		246.47317	246.47317			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			8.30452		101.28878		8.16474	101.80619		4.06	0.00	48,112,170.50	475	33,940.00
R2023	On 01/11/2018	Bond Future			8.38015		99.17292		8.23041	99.70061		4.25	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.47165		101.09771		8.31011	101.63506		4.18	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			9.39632		90.46685		9.26420	91.32741		9.14	0.00	334,727,345.00	3,700	45,188.00
R2030	On 02/08/2018	Bond Future	8.51	Call	30.12000		0.03012		65.28000	0.06528	30.120	8.49	0.03	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	270.64000		0.27064		451.65000	0.45165	270.640	9.04	0.16	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	1,070.67000		1.07067		764.71000	0.76471	1,070.670	9.88	0.42	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.46857		92.08358		9.33155	92.96044		9.56	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.55037		89.86127		9.40792	90.75461		10.33	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			9.57926		92.88101		9.43713	93.88222		9.65	0.00	200,622,981.60	2,160	34,986.00
R2032	On 01/11/2018	Bond Future			9.65483		90.38596		9.50764	91.40611		10.59	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.73883		92.14001		9.58618	93.17938		10.89	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			9.68772		97.20788		9.55588	98.23956		10.23	0.00	210,941,099.60	2,170	68,978.00
R2035	On 01/11/2018	Bond Future			9.76219		94.44920		9.62589	95.50029		11.27	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.84632		96.28216		9.70511	97.35315		11.55	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			9.75441		89.51028		9.62773	90.50516		11.23	0.00	0.00	0	56,491.00
R2037	On 01/11/2018	Bond Future			9.82351		91.10987		9.69277	92.12344		11.84	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.90103		88.61806		9.76583	89.65076		12.71	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			6.64763		101.48626		6.54016	101.52594		0.20	0.00	0.00	0	10,173.00
R204	On 21/12/2018	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
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			9.84451		92.67745		9.72296	93.69913		11.60	0.00	164,039,086.50	1,770	25,124.00
R2040	On 01/11/2018	Bond Future			9.91377		94.33364		9.78836	95.37457		12.24	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	73.42000		0.07342		113.70000	0.11370	73.420	10.64	0.03	17,014,118.64	5,900	2,951.00
R2040	On 01/11/2018	Bond Future	9.10	Call	563.10000		0.56310		760.34000	0.76034	563.100	11.29	0.16	45,568,912.24	2,950	2,951.00
R2040	On 01/11/2018	Bond Future	9.20	Call	741.51000		0.74151		0.00000	0.00000	741.510	11.47	0.20	67,175,087.44	3,540	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	2,494.23000		2.49423		0.00000	0.00000	2,494.230	12.30	0.46	155,469,995.60	3,540	3,540.00
R2040	On 07/02/2019	Bond Future			9.99141		91.65375		9.86177	92.71433		13.17	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			9.87811		89.72108		9.76168	90.71256		12.21	0.00	4,665,496.16	52	34,686.00
R2044	On 01/11/2018	Bond Future			9.94513		91.32441		9.82509	92.33450		12.85	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			10.02012		88.71144		9.89611	89.74070		13.84	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			9.86444		93.15038		9.74292	94.21328		12.08	0.00	181,736,391.38	1,951	101,750.00
R2048	On 01/11/2018	Bond Future			9.93266		90.38247		9.80732	91.46537		13.33	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			10.00921		92.13654		9.87969	93.23997		13.65	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			7.62874		99.93918		7.51821	100.08675		0.87	0.00	0.00	0	21,348.00
R207	On 01/11/2018	Bond Future			7.70171		101.72524		7.56619	101.87650		0.89	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			7.81905		100.05449		7.64297	100.20813		0.83	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			7.93162		99.59275		7.80468	99.88620		1.90	0.00	10,258,053.25	103	30,583.00
R208	On 01/11/2018	Bond Future			8.01077		97.97317		7.86885	98.27290		2.18	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			8.11253		99.87455		7.95140	100.17957		1.98	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			9.67909		73.44167		9.55252	74.27653		11.75	0.00	131,166,822.62	1,786	95,137.00
R209	On 02/08/2018	Bond Future	8.46	Call	2.42000		0.00242		6.55000	0.00655	2.420	10.30	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	3.05000		0.00305		8.10000	0.00810	3.050	10.30	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	5,923.28000		5.92328		5,126.76000	5.12676	5,923.280	10.51	0.97	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	81.38000		0.08138		154.24000	0.15424	81.380	10.77	0.06	0.00	0	5,000.00

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
R209	On 02/08/2018	Bond Future	9.21	Put	3,461.61000		3.46161	2,810.58000	2.81058	3,461.610	11.30	0.83	0.00	0	500.00	
R209	On 02/08/2018	Bond Future	9.43	Put	2,327.61000		2.32761	1,809.43000	1.80943	2,327.610	11.65	0.68	0.00	0	5,000.00	
R209	On 02/08/2018	Bond Future	9.66	Call	1,304.93000		1.30493	1,770.45000	1.77045	1,304.930	12.01	0.49	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.21	Put	363.37000		0.36337	246.59000	0.24659	363.370	13.22	0.17	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.84	Put	45.90000		0.04590	28.12000	0.02812	45.900	13.91	0.03	0.00	0	435.00	
R209	On 01/11/2018	Bond Future			9.74540		71.60648	9.61492	72.45704		12.89	0.00	0.00	0	0.00	
R209	On 01/11/2018	Bond Future	10.00	Put	1,731.12000		1.73112	1,437.62000	1.43762	1,731.120	13.75	0.38	0.00	0	5,850.00	
R209	On 07/02/2019	Bond Future			9.81850		72.99609	9.68383	73.86280		13.37	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			189.09132		189.09132	190.06400	190.06400			0.00	0.00	0	2,159.00	
R210	On 01/11/2018	Bond Future			190.00816		190.00816	190.99906	190.99906			0.00	0.00	0	0.00	
R210	On 07/02/2019	Bond Future			193.73464		193.73464	194.74564	194.74564			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			154.08402		154.08402	154.61871	154.61871			0.00	0.00	0	4,475.00	
R212	On 01/11/2018	Bond Future			156.86823		156.86823	157.41315	157.41315			0.00	0.00	0	0.00	
R212	On 07/02/2019	Bond Future			157.79108		157.79108	158.34723	158.34723			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			9.47676		85.06412	9.34481	85.90651		9.66	0.00	0.00	0	33,537.00	
R213	On 01/11/2018	Bond Future			9.55018		83.03825	9.41358	83.89655		10.53	0.00	0.00	0	0.00	
R213	On 07/02/2019	Bond Future			9.63345		84.64985	9.49173	85.52435		10.93	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			9.82877		72.83547	9.70732	73.66840		12.42	0.00	0.00	0	32,085.00	
R214	On 01/11/2018	Bond Future			9.89592		70.84431	9.77078	71.69293		13.69	0.00	0.00	0	0.00	
R214	On 07/02/2019	Bond Future			9.97121		72.21924	9.84206	73.08390		14.14	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 18/06/2018	Foreign Exchange Future			9.83130		9.83130	9.70670	9.70670		16.36	0.00	0.00	0	0.00	
SGD / R	On 17/09/2018	Foreign Exchange Future			9.96860		9.96860	9.84060	9.84060		14.59	0.00	0.00	0	0.00	
SGD / R	On 14/12/2018	Foreign Exchange Future			10.10320		10.10320	9.97170	9.97170		14.49	0.00	0.00	0	0.00	
SGD / R	On 14/06/2019	Foreign Exchange Future			10.66450		10.66450	10.53990	10.53990		14.85	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
TRY / R	On 18/06/2018		Foreign Exchange Future	2.91370	2.91370		2.88240	2.88240		24.11	0.00	0.00	0	6,495.00
TRY / R	On 17/09/2018		Foreign Exchange Future	2.83890	2.83890		2.80890	2.80890		21.31	0.00	0.00	0	10,220.00
TRY / R	On 14/12/2018		Foreign Exchange Future	2.76920	2.76920		2.73940	2.73940		20.07	0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	2.70750	2.70750		2.68300	2.68300		17.83	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.28930	1.28930		1.26800	1.26800			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.25140	1.25140		1.23120	1.23120			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018		Foreign Exchange Future	1.21490	1.21490		1.19490	1.19490			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019		Foreign Exchange Future	1.13230	1.13230		1.11310	1.11310			0.00	0.00	0	0.00
Total for Derivatives :											11,843,639,899.77	1,158,914	7 376 265.00	
Grand Total:											11,843,639,899.77	1,158,914	7 376 265.00	