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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/06/2018

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 15/06/2018	Any day expiry	13.12050	13.12050		13.12520	13.12520		20.46	0.00	0.00	0	20.00	
\$ / R	On 15/06/2018	Any day expiry	12.70	Put	13.81180	0.01381	20.58920	0.02059	13.812	23.54	0.09	4,660,112.22	3,956	0.00
\$ / R	On 15/06/2018	Any day expiry	13.00	Put	65.35680	0.06536	90.47380	0.09047	65.357	21.23	0.33	8,683,182.98	1,976	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.12580	13.12580	13.13040	13.13040		19.03	0.00	203,331,767.80	15,491	825,326.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.00000	0.00000	0.04920	0.00005	0.000	20.61	0.00	0.00	4,077	56,673.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	0.00000	0.00000	0.08660	0.00009	0.000	21.38	0.00	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,775.80010	1.77580	1,780.53440	1.78053	1,775.800	21.96	1.00	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,675.80040	1.67580	1,680.58160	1.68058	1,675.800	22.35	1.00	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	0.00090	0.00000	0.21170	0.00021	0.001	22.54	0.00	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	0.00450	0.00000	0.28920	0.00029	0.005	22.93	0.00	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	0.03480	0.00003	0.46890	0.00047	0.035	23.51	0.00	31,259.50	8,154	55,923.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	0.04460	0.00004	0.50080	0.00050	0.045	23.58	0.00	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	0.06410	0.00006	0.55320	0.00055	0.064	23.70	0.00	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	0.15600	0.00016	0.76790	0.00077	0.156	23.60	0.00	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	1,126.09190	1.12609	1,131.46690	1.13147	1,126.092	23.02	1.00	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	0.29190	0.00029	1.06690	0.00107	0.292	23.02	0.00	0.00	0	38,700.00

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	12.06	Put	0.42360	0.00042	1.30680	0.00131	0.424	22.68	0.00	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	0.61270	0.00061	1.60770	0.00161	0.613	22.33	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	0.69240	0.00069	1.72430	0.00172	0.692	22.22	0.01	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	976.53590	0.97654	982.18610	0.98219	976.536	22.16	0.99	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	0.73590	0.00074	1.78610	0.00179	0.736	22.16	0.01	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	926.79690	0.92680	932.53410	0.93253	926.797	21.87	0.99	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	896.99440	0.89699	902.77830	0.90278	896.994	21.70	0.99	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	877.14670	0.87715	882.95820	0.88296	877.147	21.58	0.99	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	1.34670	0.00135	2.55820	0.00256	1.347	21.58	0.01	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	827.61380	0.82761	833.47660	0.83348	827.614	21.30	0.99	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	1.81380	0.00181	3.07660	0.00308	1.814	21.30	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	3.25790	0.00326	4.49560	0.00450	3.258	20.72	0.02	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	680.14210	0.68014	685.86220	0.68586	680.142	20.43	0.97	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	631.56300	0.63156	637.05940	0.63706	631.563	20.14	0.96	0.00	0	3,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	5.76300	0.00576	6.65940	0.00666	5.763	20.14	0.04	0.00	0	115,230.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Put	7.99630	0.00800	9.52490	0.00952	7.996	20.06	0.05	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	583.79630	0.58380	589.92490	0.58992	583.796	20.06	0.95	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.70	Put	19.75130	0.01975	24.63500	0.02463	19.751	19.80	0.11	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	401.81020	0.40181	412.92980	0.41293	401.810	19.71	0.86	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	26.01020	0.02601	32.52980	0.03253	26.010	19.71	0.14	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.89	Put	52.52420	0.05252	64.70560	0.06471	52.524	19.47	0.25	0.00	0	100.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	71.95920	0.07196	87.22260	0.08722	71.959	19.35	0.31	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	211.03220	0.21103	232.59580	0.23260	211.032	19.29	0.65	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	85.23220	0.08523	102.19580	0.10220	85.232	19.29	0.35	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	104.20880	0.10421	123.13410	0.12313	104.209	19.20	0.41	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	162.03770	0.16204	183.85900	0.18386	162.038	19.11	0.55	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	180.09680	0.18010	201.64130	0.20164	180.097	19.24	0.58	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	247.03180	0.24703	266.75080	0.26675	247.032	19.65	0.68	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	59.80380	0.05980	82.79660	0.08280	59.804	19.85	0.27	215,839,089.00	60,000	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	372.15000	0.37215	387.05530	0.38706	372.150	20.31	0.81	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	389.03690	0.38904	403.26210	0.40326	389.037	20.39	0.82	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	406.15210	0.40615	419.69320	0.41969	406.152	20.47	0.84	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	531.27850	0.53128	540.12400	0.54012	531.278	21.05	0.90	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	634.40620	0.63441	639.99020	0.63999	634.406	21.50	0.94	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	682.23670	0.68224	686.51970	0.68652	682.237	21.71	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	691.96120	0.69196	695.98650	0.69599	691.961	21.81	0.95	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	711.44190	0.71144	714.97280	0.71497	711.442	22.01	0.96	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	721.19720	0.72120	724.49070	0.72449	721.197	22.11	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	779.91320	0.77991	781.91460	0.78191	779.913	22.70	0.96	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	4.13140	0.00413	9.01920	0.00902	4.131	23.68	0.03	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	878.33140	0.87833	878.61920	0.87862	878.331	23.68	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	977.23940	0.97724	976.25380	0.97625	977.239	24.67	0.98	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,126.17990	1.12618	1,123.88110	1.12388	1,126.180	26.14	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	0.87760	0.00088	1.84180	0.00184	0.878	28.55	0.01	0.00	0	7,600.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.45280	0.00045	0.96700	0.00097	0.453	29.53	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.31620	0.00032	0.67730	0.00068	0.316	30.08	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.11210	0.00011	0.23610	0.00024	0.112	31.71	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.10140	0.00010	0.21280	0.00021	0.101	31.87	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.07790	0.00008	0.16160	0.00016	0.078	32.31	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.06010	0.00006	0.12300	0.00012	0.060	32.75	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.03990	0.00004	0.07940	0.00008	0.040	33.45	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.03220	0.00003	0.06290	0.00006	0.032	33.84	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.02940	0.00003	0.05700	0.00006	0.029	34.00	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.01370	0.00001	0.02460	0.00002	0.014	35.41	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.05330	0.00005	0.07100	0.00007	0.053	43.06	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.10060	0.00010	0.11920	0.00012	0.101	47.70	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.10870	0.00011	0.12710	0.00013	0.109	48.33	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.13240	0.00013	0.14990	0.00015	0.132	50.02	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.14220	0.00014	0.15910	0.00016	0.142	50.65	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.19010	0.00019	0.20330	0.00020	0.190	53.39	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.32150	0.00032	0.31890	0.00032	0.321	59.08	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.36950	0.00037	0.35980	0.00036	0.370	60.77	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.33560	0.00034	0.31940	0.00032	0.336	62.88	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.22260	0.00022	0.21110	0.00021	0.223	62.88	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			13.12940	13.12940	13.13390	13.13390		18.83	0.00	0.00	0	5,947.00
\$ / R	On 29/06/2018	Any day expiry			13.14490	13.14490	13.14940	13.14940		17.96	0.00	5,862,207.50	445	4,811.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	6.46000	0.00646	9.61780	0.00962	6.460	17.85	0.03	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	11.93790	0.01194	18.26440	0.01826	11.938	16.03	0.06	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	12.29130	0.01229	18.81210	0.01881	12.291	15.95	0.06	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	13.03430	0.01303	19.95960	0.01996	13.034	15.78	0.06	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	641.00380	0.64100	653.55850	0.65356	641.004	15.61	0.92	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	614.16750	0.61417	627.45490	0.62745	614.168	15.72	0.91	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	605.32060	0.60532	618.85320	0.61885	605.321	15.75	0.91	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	553.36630	0.55337	568.35680	0.56836	553.366	15.98	0.88	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	375.94200	0.37594	395.42240	0.39542	375.942	16.84	0.73	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	702.43930	0.70244	709.75400	0.70975	702.439	20.88	0.85	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.68790	0.00069	1.07520	0.00108	0.688	27.81	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.33010	0.00033	0.63710	0.00064	0.330	30.11	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			13.15010	13.15010	13.15450	13.15450		17.53	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	2.64380	0.00264	3.16920	0.00317	2.644	20.18	0.01	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	18.93580	0.01894	25.93940	0.02594	18.936	15.50	0.08	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	234.52200	0.23452	253.72850	0.25373	234.522	17.44	0.53	0.00	0	2,000.00
\$ / R	On 03/07/2018	Any day expiry			13.15180	13.15180	13.15630	13.15630		17.57	0.00	0.00	0	55.00
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	34.74380	0.03474	43.47310	0.04347	34.744	15.92	0.13	0.00	0	100,000.00
\$ / R	On 05/07/2018	Any day expiry			13.15530	13.15530	13.15970	13.15970		17.52	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry			13.15700	13.15700	13.16140	13.16140		17.55	0.00	0.00	0	150.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	8.06950	0.00807	9.43040	0.00943	8.070	18.09	0.03	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	105.13560	0.10514	119.20810	0.11921	105.136	19.40	0.27	0.00	0	1,000.00

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\$ / R	On 06/07/2018	Any day expiry	13.73	Call	81.79520	0.08180	94.37390	0.09437	81.795	19.94	0.21	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			13.18120	13.18120	13.18560	13.18560		17.33	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			13.18810	13.18810	13.19260	13.19260		17.16	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,311.73650	1.31174	1,313.17680	1.31318	1,311.736	21.16	0.89	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	3.06350	0.00306	3.95140	0.00395	3.064	22.96	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.18980	13.18980	13.19430	13.19430		17.17	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			13.19320	13.19320	13.19770	13.19770		17.19	0.00	0.00	0	845.00
\$ / R	On 31/07/2018	Any day expiry			13.20010	13.20010	13.20470	13.20470		17.05	0.00	0.00	0	2,974.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	231.22660	0.23123	241.52460	0.24152	231.227	16.62	0.39	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	225.21440	0.22521	238.30250	0.23830	225.214	18.02	0.38	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	751.69510	0.75170	757.81210	0.75781	751.695	19.00	0.72	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	7.54320	0.00754	8.56950	0.00857	7.543	23.07	0.02	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	4.31310	0.00431	5.20400	0.00520	4.313	24.49	0.01	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry			13.20350	13.20350	13.20810	13.20810		17.07	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry			13.21210	13.21210	13.21680	13.21680		16.96	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	46.03520	0.04604	53.15170	0.05315	46.035	15.18	0.12	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	808.42500	0.80843	813.86380	0.81386	808.425	18.97	0.73	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	7.61870	0.00762	8.75960	0.00876	7.619	23.79	0.02	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.22250	13.22250	13.22720	13.22720		16.83	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			13.25370	13.25370	13.25840	13.25840		16.73	0.00	0.00	0	3,855.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	286.37910	0.28638	296.30030	0.29630	286.379	16.24	0.39	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	278.63400	0.27863	291.29840	0.29130	278.634	17.78	0.38	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	785.36130	0.78536	792.40620	0.79241	785.361	18.17	0.67	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	23.04330	0.02304	25.29220	0.02529	23.043	22.74	0.04	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	10.55470	0.01055	12.27010	0.01227	10.555	22.69	0.02	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.25890	13.25890	13.26360	13.26360		16.62	0.00	0.00	0	177.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.28310	13.28310	13.28770	13.28770		16.62	0.00	150,710,052.60	11,346	219,742.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	16.85850	0.01686	19.04210	0.01904	16.858	16.13	0.04	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	17.39640	0.01740	19.64880	0.01965	17.396	16.06	0.04	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	20.35780	0.02036	22.98120	0.02298	20.358	15.75	0.04	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	25.78450	0.02578	29.06230	0.02906	25.784	15.27	0.06	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	30.19420	0.03019	33.98120	0.03398	30.194	14.95	0.07	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	32.67730	0.03268	36.74300	0.03674	32.677	14.79	0.07	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	40.51620	0.04052	45.22060	0.04522	40.516	14.68	0.08	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	75.35660	0.07536	81.80870	0.08181	75.357	14.94	0.14	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,108.45660	1.10846	1,119.50870	1.11951	1,108.457	14.94	0.86	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	84.37770	0.08438	91.17120	0.09117	84.378	15.00	0.15	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	100.40210	0.10040	107.71910	0.10772	100.402	15.08	0.17	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	911.42850	0.91143	924.06840	0.92407	911.429	15.21	0.79	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	128.32850	0.12833	136.36840	0.13637	128.329	15.21	0.21	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	149.68480	0.14968	158.15530	0.15816	149.685	15.29	0.23	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	158.28010	0.15828	166.89770	0.16690	158.280	15.32	0.24	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	170.25370	0.17025	179.05660	0.17906	170.254	15.37	0.26	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	725.31910	0.72532	739.25020	0.73925	725.319	15.60	0.70	0.00	0	5,200.00

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	12.80	Call	706.70430	0.70670	720.74640	0.72075	706.704	15.66	0.69	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	243.37860	0.24338	252.97830	0.25298	243.379	15.75	0.33	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	591.73900	0.59174	606.26480	0.60626	591.739	16.04	0.62	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	492.29470	0.49229	506.88800	0.50689	492.295	16.43	0.55	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	420.07230	0.42007	430.05330	0.43005	420.072	16.47	0.46	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	469.76340	0.46976	484.31210	0.48431	469.763	16.52	0.53	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	436.66340	0.43666	446.61210	0.44661	436.663	16.52	0.47	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	448.12390	0.44812	462.60860	0.46261	448.124	16.62	0.51	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	372.81250	0.37281	386.55260	0.38655	372.813	17.11	0.45	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	339.91150	0.33991	353.18320	0.35318	339.912	17.35	0.41	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	324.55710	0.32456	337.57840	0.33758	324.557	17.47	0.40	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	39.71950	0.03972	42.37980	0.04238	39.719	22.31	0.06	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	36.75350	0.03675	38.98900	0.03899	36.753	22.36	0.06	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	32.88380	0.03288	34.57520	0.03458	32.884	22.42	0.05	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	27.80790	0.02781	28.80940	0.02881	27.808	22.52	0.05	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			13.30180	13.30180	13.30660	13.30660		16.60	0.00	0.00	0	3,280.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	324.35690	0.32436	334.13460	0.33413	324.357	16.04	0.38	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	317.66170	0.31766	330.10590	0.33011	317.662	17.70	0.38	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	810.38960	0.81039	817.92680	0.81793	810.390	17.75	0.63	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	39.89420	0.03989	41.96500	0.04197	39.894	22.58	0.06	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	26.26660	0.02627	27.11470	0.02711	26.267	23.52	0.04	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.30860	13.30860	13.31350	13.31350		16.55	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.34780	13.34780	13.35290	13.35290		16.56	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.35460	13.35460	13.35980	13.35980		16.52	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.35800	13.35800	13.36320	13.36320		16.54	0.00	0.00	0	3,363.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	362.08820	0.36209	371.69350	0.37169	362.088	15.91	0.37	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	836.52080	0.83652	844.04040	0.84404	836.521	17.45	0.60	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	357.88480	0.35788	369.97770	0.36998	357.885	17.72	0.37	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	61.53970	0.06154	63.98600	0.06399	61.540	22.46	0.08	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	46.99670	0.04700	48.44750	0.04845	46.997	23.69	0.06	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.35970	13.35970	13.36490	13.36490		16.54	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.36650	13.36650	13.37180	13.37180		16.50	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	61.66690	0.06167	68.57120	0.06857	61.667	14.81	0.10	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	882.00600	0.88201	889.32710	0.88933	882.006	17.52	0.61	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	55.81900	0.05582	56.09870	0.05610	55.819	23.13	0.07	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.38010	13.38010	13.38550	13.38550		16.56	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.38520	13.38520	13.39070	13.39070		16.57	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	11.31000	0.01131	11.82950	0.01183	11.310	16.21	0.02	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	48.73450	0.04873	52.37230	0.05237	48.734	15.20	0.08	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	653.83520	0.65384	668.77740	0.66878	653.835	16.26	0.57	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.40900	13.40900	13.41470	13.41470		16.52	0.00	0.00	0	3,117.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	391.18230	0.39118	400.73340	0.40073	391.182	15.84	0.37	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	857.04600	0.85705	864.58320	0.86458	857.046	17.26	0.57	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	386.17570	0.38618	398.12390	0.39812	386.176	17.78	0.37	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	78.99710	0.07900	81.51410	0.08151	78.997	22.38	0.09	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	61.89990	0.06190	63.35400	0.06335	61.900	23.71	0.07	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.42780	13.42780	13.43360	13.43360		16.56	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	763.78250	0.76378	771.91510	0.77192	763.783	16.92	0.53	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	148.06890	0.14807	153.47840	0.15348	148.069	20.31	0.16	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.43290	13.43290	13.43870	13.43870		16.56	0.00	1,813,441.50	135	28,158.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	56.04050	0.05604	59.51400	0.05951	56.041	14.99	0.08	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	67.08570	0.06709	71.31390	0.07131	67.086	14.95	0.10	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	84.91860	0.08492	90.32240	0.09032	84.919	14.88	0.12	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	98.77920	0.09878	105.05690	0.10506	98.779	14.84	0.13	5,330,822.34	3,000	147,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	178.88950	0.17889	187.30250	0.18730	178.890	15.06	0.21	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	212.81000	0.21281	221.61590	0.22162	212.810	15.18	0.24	0.00	0	10,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,145.71000	1.14571	1,160.31590	1.16032	1,145.710	15.18	0.76	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	254.02750	0.25403	263.16000	0.26316	254.028	15.30	0.27	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	296.29280	0.29629	305.63530	0.30564	296.293	15.42	0.30	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	835.69790	0.83570	850.98590	0.85099	835.698	15.80	0.64	8,543,036.04	1,000	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	402.79790	0.40280	412.28590	0.41229	402.798	15.80	0.36	7,370,737.02	1,500	147,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	451.08470	0.45108	460.51500	0.46051	451.085	15.97	0.39	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	735.13690	0.73514	750.24890	0.75025	735.137	16.14	0.58	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	711.76190	0.71176	726.79720	0.72680	711.762	16.22	0.57	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	605.14790	0.60515	619.58140	0.61958	605.148	16.65	0.51	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	498.54490	0.49854	511.84720	0.51185	498.545	17.19	0.44	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	452.66850	0.45267	465.32350	0.46532	452.668	17.46	0.40	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	438.37940	0.43838	450.81060	0.45081	438.379	17.55	0.39	10,607,558.28	2,000	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	403.50510	0.40351	415.34220	0.41534	403.505	17.78	0.37	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	332.51110	0.33251	342.90670	0.34291	332.511	18.36	0.31	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	301.46080	0.30146	311.12220	0.31112	301.461	18.66	0.29	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	299.63470	0.29963	0.00000	0.00000	299.635	18.68	0.29	11,594,317.02	3,000	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	275.35480	0.27535	284.34290	0.28434	275.355	18.94	0.27	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	260.42050	0.26042	269.02180	0.26902	260.420	19.09	0.25	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	234.91810	0.23492	242.86370	0.24286	234.918	19.32	0.23	12,489,284.28	4,000	1,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	130.17250	0.13017	134.86550	0.13487	130.173	20.67	0.14	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			13.46190	13.46190	13.46720	13.46720		16.44	0.00	0.00	0	1,830.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	413.93060	0.41393	423.39320	0.42339	413.931	15.70	0.36	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	873.02840	0.87303	880.66260	0.88066	873.028	17.05	0.55	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	414.26250	0.41426	425.44790	0.42545	414.263	17.79	0.36	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	97.00330	0.09700	99.31000	0.09931	97.003	22.34	0.10	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	75.11430	0.07511	76.40980	0.07641	75.114	23.52	0.08	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.46530	13.46530	13.47060	13.47060		16.44	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			13.51300	13.51300	13.51760	13.51760		16.43	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.51470	13.51470	13.51920	13.51920		16.43	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	435.09700	0.43510	444.62350	0.44462	435.097	15.62	0.35	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	436.77220	0.43677	446.91320	0.44691	436.772	17.88	0.36	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.53690	13.53690	13.54110	13.54110		16.47	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		13.56250	13.56250		13.56620	13.56620		16.43	0.00	0.00	0	1,280.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	452.66500	0.45267	462.20560	0.46221	452.665	15.57	0.35	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	456.62850	0.45663	465.83950	0.46584	456.628	17.96	0.35	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future		13.59330	13.59330		13.59680	13.59680		16.44	0.00	0.00	0	4,948.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	8.24260	0.00824	8.74640	0.00875	8.243	14.51	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	88.20540	0.08821	92.23050	0.09223	88.205	14.03	0.10	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	150.76480	0.15076	157.44720	0.15745	150.765	14.50	0.16	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	839.08050	0.83908	851.45970	0.85146	839.081	16.21	0.56	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	498.88180	0.49888	508.14500	0.50815	498.882	17.79	0.37	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	352.19270	0.35219	359.04630	0.35905	352.193	18.85	0.28	0.00	0	500.00
\$ / R	On 27/03/2019	Any day expiry		13.60890	13.60890		13.61250	13.61250		16.43	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry		13.61240	13.61240		13.61590	13.61590		16.43	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	468.63720	0.46864	478.13680	0.47814	468.637	15.51	0.34	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	475.27560	0.47528	483.89390	0.48389	475.276	18.05	0.35	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry		13.61930	13.61930		13.62290	13.62290		16.41	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry		13.66790	13.66790		13.67160	13.67160		16.42	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	483.62770	0.48363	492.97170	0.49297	483.628	15.45	0.34	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	915.71910	0.91572	927.91010	0.92791	915.719	16.18	0.56	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	493.14530	0.49315	501.29340	0.50129	493.145	18.14	0.35	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry		13.72160	13.72160		13.72550	13.72550		16.43	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	497.55560	0.49756	507.72680	0.50773	497.556	15.40	0.33	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	509.31900	0.50932	517.04880	0.51705	509.319	18.24	0.34	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry		13.72680	13.72680		13.73070	13.73070		16.48	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future		13.74550	13.74550		13.74920	13.74920		16.48	0.00	13,745,500.00	1,000	3,718.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	11.96170	0.01196	14.25410	0.01425	11.962	12.37	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	241.80430	0.24180	250.83080	0.25083	241.804	14.61	0.20	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	404.14970	0.40415	413.70980	0.41371	404.150	15.21	0.28	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	634.26000	0.63426	643.75790	0.64376	634.260	17.59	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	386.99190	0.38699	392.93790	0.39294	386.992	19.14	0.26	0.00	0	1,000.00
\$ / R	On 28/06/2019	Any day expiry		13.76460	13.76460		13.76840	13.76840		16.52	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	515.61870	0.51562	525.31670	0.52532	515.619	15.46	0.33	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	523.89190	0.52389	531.95270	0.53195	523.892	18.41	0.34	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry		13.76870	13.76870		13.77250	13.77250		16.51	0.00	0.00	0	55.00
\$ / R	On 31/07/2019	Any day expiry		13.80970	13.80970		13.81380	13.81380		16.65	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	539.14940	0.53915	548.97890	0.54898	539.149	15.56	0.33	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	543.86990	0.54387	552.51760	0.55252	543.870	18.61	0.33	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry		13.81100	13.81100		13.81520	13.81520		16.65	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry		13.85070	13.85070		13.85510	13.85510		16.77	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	559.30810	0.55931	569.17390	0.56917	559.308	15.63	0.33	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	556.52560	0.55653	565.56690	0.56557	556.526	18.80	0.33	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry		13.85480	13.85480		13.85920	13.85920		16.76	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future		13.87390	13.87390		13.87850	13.87850		16.78	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	30.07070	0.03007	34.30200	0.03430	30.071	13.07	0.04	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	373.15980	0.37316	381.15850	0.38116	373.160	15.20	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	518.34520	0.51835	526.77470	0.52677	518.345	19.18	0.30	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry			13.89300	13.89300	13.89780	13.89780		16.86	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	578.00770	0.57801	587.98760	0.58799	578.008	15.68	0.32	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	573.51570	0.57352	583.08410	0.58308	573.516	18.95	0.33	0.00	0	500.00
\$ / R	On 02/10/2019	Any day expiry			13.89580	13.89580	13.90050	13.90050		16.86	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			13.93540	13.93540	13.94040	13.94040		16.95	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	596.21870	0.59622	606.38630	0.60639	596.219	15.74	0.32	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	585.48220	0.58548	595.37440	0.59537	585.482	19.13	0.32	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry			13.97500	13.97500	13.98030	13.98030		17.03	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	611.98250	0.61198	622.27890	0.62228	611.983	15.78	0.32	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	599.56140	0.59956	609.92860	0.60993	599.561	19.27	0.32	0.00	0	500.00
\$ / R	On 02/12/2019	Any day expiry			13.97910	13.97910	13.98440	13.98440		17.03	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.99410	13.99410	13.99960	13.99960		17.04	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	203.44670	0.20345	207.66230	0.20766	203.447	22.25	0.12	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.01870	14.01870	14.02430	14.02430		17.04	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	627.39680	0.62740	637.75720	0.63776	627.397	15.80	0.32	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	613.56300	0.61356	624.27450	0.62427	613.563	19.41	0.32	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry			14.02150	14.02150	14.02710	14.02710		17.05	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.06110	14.06110	14.06700	14.06700		17.11	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.10340	14.10340	14.10970	14.10970		17.15	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			14.14580	14.14580	14.15230	14.15230		17.20	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.18270	14.18270	14.18950	14.18950		17.24	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.22910	14.22910	14.23620	14.23620		17.28	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.24280	14.24280	14.25000	14.25000		17.28	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.35420	14.35420	14.36440	14.36440		17.46	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.47410	14.47410	14.48370	14.48370		17.62	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.12580	13.12580	13.13040	13.13040		19.03	0.00	4,620,281.60	352	211.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.28310	13.28310	13.28770	13.28770		16.62	0.00	4,675,651.20	352	352.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.43290	13.43290	13.43870	13.43870		16.56	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.74550	13.74550	13.74920	13.74920		16.48	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.58420	17.58420	17.60450	17.60450		18.74	0.00	21,980,250.00	1,250	216,876.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	145.72220	0.14572	167.64550	0.16765	145.722	19.07	0.42	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.15200	0.00015	0.43730	0.00044	0.152	33.34	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.87180	17.87180	17.89260	17.89260		16.18	0.00	53,615.40	3	42,820.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.14960	18.14960	18.17150	18.17150		16.20	0.00	0.00	0	7,687.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.45940	18.45940	18.47690	18.47690		16.48	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.75040	18.75040	18.76750	18.76750		16.68	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11949	0.11949	0.12003	0.12003		35.80	0.00	0.00	0	8,296.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12170	0.12170	0.12226	0.12226		19.19	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12390	0.12390	0.12447	0.12447		17.13	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12882	0.12882	0.12937	0.12937		20.73	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			15.50020		15.50020		15.44110	15.44110		18.13	0.00	78,896,018.00	5,090	104,218.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	0.00040		0.00000		0.16720	0.00017	0.000	22.35	0.00	0.00	2,048	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	0.01180		0.00001		0.30210	0.00030	0.012	23.34	0.00	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	0.11970		0.00012		0.56150	0.00056	0.120	24.02	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	0.51720		0.00052		1.51740	0.00152	0.517	22.61	0.00	222,344.19	4,096	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	1,200.86920		1.20087		1,142.92010	1.14292	1,200.869	22.36	1.00	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	1,101.31520		1.10132		1,043.72820	1.04373	1,101.315	21.86	0.99	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Put	22.17220		0.02217		38.29520	0.03830	22.172	19.44	0.11	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	522.37220		0.52237		479.39520	0.47940	522.372	19.44	0.89	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	64.71730		0.06472		102.06330	0.10206	64.717	18.79	0.26	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	103.61100		0.10361		111.74350	0.11174	103.611	18.63	0.38	173,612,778.45	29,598	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.80	Call	57.96060		0.05796		68.34350	0.06834	57.961	19.28	0.24	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	27.52600		0.02753		36.75500	0.03676	27.526	20.05	0.13	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	945.26010		0.94526		1,008.89090	1.00889	945.260	22.37	0.97	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.01560		0.00002		0.05020	0.00005	0.016	34.98	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.23370		0.00023		0.14630	0.00015	0.234	62.58	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry			15.59310		15.59310		15.53400	15.53400		16.28	0.00	0.00	0	34.00
€ / R	On 31/07/2018	Any day expiry			15.64120		15.64120		15.58210	15.58210		16.17	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.79710		15.79710		15.73750	15.73750		15.72	0.00	47,391.30	3	93,567.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	14.22110		0.01422		18.21660	0.01822	14.221	16.13	0.03	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	35.69640		0.03570		47.78010	0.04778	35.696	13.78	0.07	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	544.15940		0.54416		591.76390	0.59176	544.159	15.82	0.50	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	230.83180		0.23083		227.88410	0.22788	230.832	17.60	0.27	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	21.34840		0.02135		21.95740	0.02196	21.348	21.62	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.09050		16.09050		16.03080	16.03080		15.64	0.00	0.00	0	8,875.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.42290		16.42290		16.35770	16.35770		15.46	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.73770		16.73770		16.66830	16.66830		15.50	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.86000		96.86000		96.52000	96.52000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.92000		93.92000		93.56000	93.56000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.70000		92.70000		92.32000	92.32000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.87000		94.87000		94.48000	94.48000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.64000		98.64000		98.24000	98.24000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.23000		97.23000		96.83000	96.83000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			99.32000		99.32000		98.90000	98.90000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.02000		103.02000		102.59000	102.59000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			103.40000		103.40000		102.95000	102.95000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			98.74000		98.74000		98.27000	98.27000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			104.14000		104.14000		103.67000	103.67000			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			100.53000		100.53000		100.52000	100.52000			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	99.58000	99.58000	99.57000	99.57000					0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.31000	100.31000	100.30000	100.30000					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	98.91000	98.91000	98.90000	98.90000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.32000	99.32000	99.31000	99.31000					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.77000	99.77000	99.75000	99.75000					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.23000	100.23000	100.20000	100.20000					0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	101.24000	101.24000	101.20000	101.20000					0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	99.07000	99.07000	99.02000	99.02000					0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	101.02000	101.02000	100.96000	100.96000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.75000	96.75000	96.66000	96.66000					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.04000	96.04000	95.93000	95.93000					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.30000	95.30000	95.18000	95.18000					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.56000	95.56000	95.44000	95.44000					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.82000	97.82000	97.71000	97.71000					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.02000	98.02000	97.91000	97.91000					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.30000	99.30000	99.18000	99.18000					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	101.57000	101.57000	101.43000	101.43000					0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	102.90000	102.90000	102.73000	102.73000					0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	98.12000	98.12000	97.91000	97.91000					0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	102.48000	102.48000	102.25000	102.25000					0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	580.85100	580.85100	581.87200	581.87200					0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	591.23000	591.23000	592.27200	592.27200					0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	602.70200	602.70200	603.76900	603.76900					0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	670.02200	670.02200	671.17000	671.17000					0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	681.99400	681.99400	683.16600	683.16600					0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	695.22700	695.22700	696.42800	696.42800					0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	607.50700	607.50700	608.71800	608.71800					0.00	0.00	0	863.00
ALBI	On 01/11/2018	Index Future	618.36100	618.36100	619.59800	619.59800					0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	630.36000	630.36000	631.62500	631.62500					0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.98940	9.98940	9.97200	9.97200				15.31	0.00	2,607,233.40	261	15,639.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.11510	10.11510	10.09780	10.09780				13.32	0.00	0.00	0	800.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.23840	10.23840	10.22190	10.22190				13.30	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.37500	10.37500	10.36000	10.36000				13.68	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.50880	10.50880	10.48850	10.48850				13.87	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.10190	10.10190	10.12860	10.12860				16.49	0.00	0.00	0	2,180.00

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
CAD / R	On 14/12/2018	Foreign Exchange Future		10.37740	10.37740		10.40550	10.40550		14.51	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		13.33910	13.33910		13.31100	13.31100		17.26	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future		13.60720	13.60720		13.57920	13.57920		14.91	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.87350	13.87350		13.84610	13.84610		14.94	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.46080	14.46080		14.42870	14.42870		15.17	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.05200	2.05200		2.05090	2.05090		17.07	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		2.06850	2.06850		2.06730	2.06730		14.69	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		2.08500	2.08500		2.08360	2.08360		14.95	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.11900	2.11900		2.11740	2.11740		15.08	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.08470	2.08470		2.07660	2.07660		17.56	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.12530	2.12530		2.11670	2.11670		15.18	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.16600	2.16600		2.15790	2.15790		14.75	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.31420	2.31420		2.30460	2.30460		16.15	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		11.06922	77.02725		11.03984	77.19874			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future		11.19130	74.61488		11.16074	74.79007			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		11.33020	76.06213		11.29828	76.24146			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		11.27255	79.61651		11.24825	79.77730			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future		11.39101	76.77873		11.36571	76.94307			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		11.52120	78.26776		11.49478	78.43605			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		602.46300	602.46300		603.73200	603.73200			0.00	18,073,890.00	3	476.00
GOVI	On 01/11/2018	GOVI		613.22800	613.22800		614.52300	614.52300			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		625.12700	625.12700		626.45200	626.45200			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.67290	1.67290		1.67380	1.67380		17.87	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.69540	1.69540	1.69540	1.69630	1.69630			16.61	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.71710	1.71710	1.71710	1.71790	1.71790			16.26	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.80950	1.80950	1.80950	1.81040	1.81040			16.74	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	133.33621	133.33621	133.33621	133.33661	133.33661				0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	135.74453	135.74453	135.74453	135.74595	135.74595				0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	136.99251	136.99251	136.99251	136.99488	136.99488				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	101.79987	101.79987	101.79987	102.09320	102.09320				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	102.58900	102.58900	102.58900	102.88846	102.88846				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	104.60038	104.60038	104.60038	104.90641	104.90641				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	105.20620	105.20620	105.20620	105.20581	105.20581				0.00	0.00	0	7,981.00
I2033	On 01/11/2018	Bond Future	105.98530	105.98530	105.98530	105.98582	105.98582				0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	108.06339	108.06339	108.06339	108.06456	108.06456				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	125.18390	125.18390	125.18390	125.18313	125.18313				0.00	4,756,988.20	38	9,035.00
I2038	On 01/11/2018	Bond Future	127.44505	127.44505	127.44505	127.44524	127.44524				0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	128.35350	128.35350	128.35350	128.35446	128.35446				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	118.50075	118.50075	118.50075	118.49961	118.49961				0.00	118,500,750.00	1,000	11,876.00
I2046	On 01/11/2018	Bond Future	118.99198	118.99198	118.99198	118.99176	118.99176				0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	121.32504	121.32504	121.32504	121.32550	121.32550				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	123.96706	123.96706	123.96706	124.23313	124.23313				0.00	3,842,978.86	31	9,598.00
I2050	On 01/11/2018	Bond Future	126.20604	126.20604	126.20604	126.47799	126.47799				0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	126.90889	126.90889	126.90889	127.18710	127.18710				0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
IGOV	On 02/08/2018	Index Future	255.13500	255.13500	255.13500	255.17600	255.17600				0.00	25,513,500.00	10	856.00
IGOV	On 01/11/2018	Index Future	259.74400	259.74400	259.74400	259.78700	259.78700				0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future	264.83800	264.83800	264.83800	264.88300	264.88300				0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.89000	93.11000	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	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	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	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	93.09000	6.91000	93.09000				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
KES / R	On 18/06/2018	Foreign Exchange Future			0.12980		0.12980		0.12980	0.12980			0.00	148,621.00	1,145	0.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12880		0.12880		0.12960	0.12960			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.12710		0.12710		0.12890	0.12890			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12610		0.12610		0.12710	0.12710			0.00	288,769.00	2,290	1,093.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.63510		1.63510		1.63020	1.63020		17.62	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.66060		1.66060		1.65550	1.65550		14.85	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.68570		1.68570		1.68070	1.68070		15.12	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.73740		1.73740		1.73200	1.73200		15.29	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.23200		9.23200		9.22540	9.22540		16.52	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.34420		9.34420		9.33730	9.33730		14.43	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.45460		9.45460		9.44820	9.44820		14.39	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.96040		9.96040		9.95260	9.95260		15.27	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.29440		1.29440		1.29490	1.29490			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.30310		1.30310		1.30350	1.30350			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.31170		1.31170		1.31220	1.31220			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36490		1.36490		1.36540	1.36540			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33970		1.33970		1.34070	1.34070			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.34550		1.34550		1.34660	1.34660			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.18090		1.18090		1.17600	1.17600			0.00	0.00	0	260.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.18930		1.18930		1.18440	1.18440			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.36910		8.36910	0.11937	8.33130	8.33130		17.65	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	42.67480		0.00427	0.11937	44.72430	0.00447	42.675	20.61	0.04	0.00	0	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	5,235.64670		0.52356	0.11937	5,615.73530	0.56157	5,235.647	22.46	0.97	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.21690		8.21690	0.11937	8.17960	8.17960		17.38	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	2,738.13820		0.27381	0.11937	2,821.81900	0.28218	2,738.138	17.52	0.46	0.00	0	20,000.00
R186	On 02/08/2018	Bond Future			9.02493		109.86461		8.99496	110.04798		6.86	0.00	28,015,475.55	255	116,777.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.07000		0.00007		0.15000	0.00015	0.070	6.18	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	39.65000		0.03965		54.38000	0.05438	39.650	6.42	0.04	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	489.69000		0.48969		571.70000	0.57170	489.690	6.86	0.28	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future			9.10462		111.82735		9.07311	112.01491		7.09	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	119.61000		0.11961		138.12000	0.13812	119.610	6.34	0.06	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	582.29000		0.58229		639.28000	0.63928	582.290	6.85	0.22	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,984.33000		1.98433		1,918.37000	1.91837	1,984.330	7.48	0.47	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.19512		108.69146		9.16182	108.88369		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
R186/R207	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/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			300.72123		300.72123		300.72277	300.72277			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			306.15309		306.15309		306.15700	306.15700			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			304.79908		304.79908		304.80503	304.80503			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			238.58925		238.58925		238.58811	238.58811			0.00	0.00	0	21,940.00
R202	On 01/11/2018	Bond Future			242.89879		242.89879		242.89964	242.89964			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			243.75376		243.75376		243.75631	243.75631			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			8.35579		101.09984		8.30452	101.28878		4.06	0.00	808,798.72	8	33,932.00
R2023	On 01/11/2018	Bond Future			8.43520		98.97979		8.38015	99.17292		4.25	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.53140		100.89986		8.47165	101.09771		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			9.43125		90.24118		9.39632	90.46685		9.14	0.00	3,068,200.12	34	45,222.00
R2030	On 02/08/2018	Bond Future	8.51	Call	20.44000		0.02044		30.12000	0.03012	20.440	8.49	0.02	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	215.85000		0.21585		270.64000	0.27064	215.850	9.04	0.14	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	1,129.65000		1.12965		1,070.67000	1.07067	1,129.650	9.88	0.44	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.50488		91.85313		9.46857	92.08358		9.56	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.58830		89.62540		9.55037	89.86127		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			9.61928		92.60191		9.57926	92.88101		9.65	0.00	0.00	0	34,986.00
R2032	On 01/11/2018	Bond Future			9.69635		90.10112		9.65483	90.38596		10.59	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.78206		91.84873		9.73883	92.14001		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			9.72264		96.93745		9.68772	97.20788		10.23	0.00	0.00	0	68,978.00
R2035	On 01/11/2018	Bond Future			9.79837		94.17315		9.76219	94.44920		11.27	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.88395		95.99985		9.84632	96.28216		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			9.78418		89.27893		9.75441	89.51028		11.23	0.00	0.00	0	56,491.00
R2037	On 01/11/2018	Bond Future			9.85431		90.87364		9.82351	91.10987		11.84	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.93302		88.37638		9.90103	88.61806		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			6.65733		101.48269		6.64763	101.48626		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			9.86918		92.47229		9.84451	92.67745		11.60	0.00	0.00	0	25,124.00
R2040	On 01/11/2018	Bond Future			9.93930		94.12403		9.91377	94.33364		12.24	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	63.10000		0.06310		73.42000	0.07342	63.100	10.64	0.03	0.00	0	2,951.00
R2040	On 01/11/2018	Bond Future	9.10	Call	513.19000		0.51319		563.10000	0.56310	513.190	11.29	0.15	0.00	0	2,951.00
R2040	On 01/11/2018	Bond Future	9.20	Call	681.15000		0.68115		741.51000	0.74151	681.150	11.47	0.19	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	2,368.09000		2.36809		2,494.23000	2.49423	2,368.090	12.30	0.45	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			10.01793		91.43920		9.99141	91.65375		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			9.90280		89.51318		9.87811	89.72108		12.21	0.00	74,474,965.76	832	35,474.00
R2044	On 01/11/2018	Bond Future			9.97066		91.11205		9.94513	91.32441		12.85	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			10.04662		88.49409		10.02012	88.71144		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			9.88919		92.93659		9.86444	93.15038		12.08	0.00	333,270,611.74	3,586	102,520.00
R2048	On 01/11/2018	Bond Future			9.95826		90.16411		9.93266	90.38247		13.33	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			10.03578		91.91314		10.00921	92.13654		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			7.67230		99.88110		7.62874	99.93918		0.87	0.00	0.00	0	21,348.00
R207	On 01/11/2018	Bond Future			7.75550		101.66530		7.70171	101.72524		0.89	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			7.89031		99.99241		7.81905	100.05449		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			7.97338		99.49646		7.93162	99.59275		1.90	0.00	0.00	0	30,583.00
R208	On 01/11/2018	Bond Future			8.05769		97.87433		8.01077	97.97317		2.18	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			8.16639		99.77287		8.11253	99.87455		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			9.70892		73.24700		9.67909	73.44167		11.75	0.00	108,845,042.00	1,486	95,759.00
R209	On 02/08/2018	Bond Future	8.46	Call	1.42000		0.00142		2.42000	0.00242	1.420	10.30	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	1.82000		0.00182		3.05000	0.00305	1.820	10.30	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	6,107.59000		6.10759		5,923.28000	5.92328	6,107.590	10.51	0.98	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	60.97000		0.06097		81.38000	0.08138	60.970	10.77	0.05	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	3,602.89000		3.60289		3,461.61000	3.46161	3,602.890	11.30	0.85	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/08/2018	Bond Future	9.43	Put	2,430.61000	2.43061	2,327.61000	2.32761	2,430.610	11.65	0.71	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,173.26000	1.17326	1,304.93000	1.30493	1,173.260	12.01	0.47	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	370.94000	0.37094	363.37000	0.36337	370.940	13.22	0.18	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	44.30000	0.04430	45.90000	0.04590	44.300	13.91	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.77622	71.40774	9.74540	71.60648		12.89	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,783.16000	1.78316	1,731.12000	1.73112	1,783.160	13.75	0.39	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.85044	72.79280	9.81850	72.99609		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			189.09148	189.09148	189.09132	189.09132			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			190.00675	190.00675	190.00816	190.00816			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			193.73201	193.73201	193.73464	193.73464			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			154.34936	154.34936	154.08402	154.08402			0.00	0.00	0	4,475.00
R212	On 01/11/2018	Bond Future			157.13714	157.13714	156.86823	156.86823			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			158.06425	158.06425	157.79108	157.79108			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			9.50662	84.87512	9.47676	85.06412		9.66	0.00	0.00	0	33,537.00
R213	On 01/11/2018	Bond Future			9.58118	82.84515	9.55018	83.03825		10.53	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.66576	84.45224	9.63345	84.64985		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			9.85352	72.66767	9.82877	72.83547		12.42	0.00	25,433,684.50	350	32,435.00
R214	On 01/11/2018	Bond Future			9.92149	70.67293	9.89592	70.84431		13.69	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			9.99772	72.04387	9.97121	72.21924		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			9.83660	9.83660	9.83130	9.83130		16.67	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.97380	9.97380	9.96860	9.96860		14.43	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			10.10840	10.10840	10.10320	10.10320		14.33	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.67140	10.67140	10.66450	10.66450		14.77	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	2.89860	2.89860		2.91370	2.91370		23.26	0.00	0.00	0	6,495.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.82630	2.82630		2.83890	2.83890		21.49	0.00	0.00	0	10,220.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.75710	2.75710		2.76920	2.76920		20.17	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.69710	2.69710		2.70750	2.70750		17.85	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.28380	1.28380		1.28930	1.28930			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.24570	1.24570		1.25140	1.25140			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.20920	1.20920		1.21490	1.21490			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.12710	1.12710		1.13230	1.13230			0.00	0.00	0	0.00
Total for Derivatives :											1,692,370,207.08	175,201	7 332 281.00
Grand Total:											1,692,370,207.08	175,201	7 332 281.00