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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 13/06/2018

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	
<b>Derivatives</b>														
\$ / R	On 15/06/2018	Any day expiry		13.23870	13.23870	13.21030	13.21030		22.65	0.00	0.00	0	20.00	
\$ / R	On 15/06/2018	Any day expiry	13.00	Put	21.91390	0.02191	34.94300	0.03494	21.914	25.43	0.16	43,356,278.00	20,000	1.00
\$ / R	On 15/06/2018	Any day expiry	13.15	Put	54.92210	0.05492	0.00000	0.00000	54.922	23.76	0.35	184,979,125.80	40,000	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future		13.24210	13.24210	13.21560	13.21560		18.81	0.00	3,818,028,482.50	288,325	622,365.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.01400	0.00001	0.00000	0.00000	0.014	42.54	0.00	0.00	0	56,673.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	0.01850	0.00002	0.00000	0.00000	0.019	39.31	0.00	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,892.12320	1.89212	1,865.60000	1.86560	1,892.123	36.88	1.00	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,792.12710	1.79213	1,765.60010	1.76560	1,792.127	35.26	1.00	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	0.02930	0.00003	0.00030	0.00000	0.029	34.46	0.00	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	0.03460	0.00003	0.00170	0.00000	0.035	32.84	0.00	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	0.04510	0.00005	0.01680	0.00002	0.045	30.41	0.00	0.00	0	55,923.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	0.04680	0.00005	0.02210	0.00002	0.047	30.09	0.00	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	0.04950	0.00005	0.03290	0.00003	0.050	29.60	0.00	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	0.06020	0.00006	0.11220	0.00011	0.060	27.99	0.00	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	1,242.19080	1.24219	1,215.80480	1.21580	1,242.191	26.79	1.00	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	0.09080	0.00009	0.20480	0.00020	0.091	26.79	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	0.13130	0.00013	0.29310	0.00029	0.131	26.32	0.00	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	0.18990	0.00019	0.41870	0.00042	0.190	25.86	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	0.21480	0.00021	0.47130	0.00047	0.215	25.70	0.00	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	1,092.32840	1.09233	1,066.10000	1.06610	1,092.328	25.62	1.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	0.22840	0.00023	0.50000	0.00050	0.228	25.62	0.00	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	1,042.41060	1.04241	1,016.27130	1.01627	1,042.411	25.24	1.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	1,012.47350	1.01247	986.40030	0.98640	1,012.474	25.00	1.00	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	992.52230	0.99252	966.49960	0.96650	992.522	24.85	1.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	0.42230	0.00042	0.89960	0.00090	0.422	24.85	0.00	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	942.67390	0.94267	916.80300	0.91680	942.674	24.46	1.00	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	0.57390	0.00057	1.20300	0.00120	0.574	24.46	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	1.05700	0.00106	2.13660	0.00214	1.057	23.69	0.01	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	793.53210	0.79353	768.43620	0.76844	793.532	23.30	0.99	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	744.03730	0.74404	719.35360	0.71935	744.037	22.91	0.98	0.00	0	3,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	1.93730	0.00194	3.75360	0.00375	1.937	22.91	0.02	0.00	0	115,230.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Put	2.61600	0.00262	4.95140	0.00495	2.616	22.52	0.02	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	694.71600	0.69472	670.55140	0.67055	694.716	22.52	0.98	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.70	Put	6.74810	0.00675	11.47450	0.01147	6.748	21.62	0.05	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	501.31860	0.50132	480.59710	0.48060	501.319	21.37	0.94	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	9.21860	0.00922	14.99710	0.01500	9.219	21.37	0.06	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.89	Put	21.03240	0.02103	30.57990	0.03058	21.032	20.65	0.13	0.00	0	100.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	30.86560	0.03087	42.70290	0.04270	30.866	20.29	0.18	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	280.17850	0.28018	266.90990	0.26691	280.178	20.09	0.79	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	38.07850	0.03808	51.30990	0.05131	38.078	20.09	0.21	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	49.03060	0.04903	64.05600	0.06406	49.031	19.83	0.26	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	85.91150	0.08591	105.18910	0.10519	85.911	19.22	0.40	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	97.81970	0.09782	118.08470	0.11808	97.820	19.06	0.44	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.25	Put	120.30460	0.12030	0.00000	0.00000	120.305	18.81	0.51	135,588,600.00	20,000	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	150.42970	0.15043	175.71590	0.17572	150.430	19.24	0.57	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	265.95550	0.26596	290.70010	0.29070	265.955	20.65	0.75	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	282.06450	0.28206	306.69930	0.30670	282.065	20.82	0.76	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	298.47260	0.29847	323.00150	0.32300	298.473	21.00	0.78	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	420.14570	0.42015	444.16660	0.44417	420.146	22.23	0.87	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	521.73610	0.52174	545.72760	0.54573	521.736	23.19	0.92	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	569.06000	0.56906	593.12870	0.59313	569.060	23.63	0.93	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	578.59170	0.57859	602.68140	0.60268	578.592	23.72	0.93	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	597.71480	0.59771	621.85050	0.62185	597.715	23.90	0.94	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	607.30450	0.60730	631.46520	0.63147	607.304	23.98	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	665.18850	0.66519	690.02110	0.69002	665.189	24.51	0.95	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	4.92340	0.00492	4.02010	0.00402	4.923	25.50	0.03	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	762.82340	0.76282	788.42010	0.78842	762.823	25.50	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	861.27210	0.86127	887.34160	0.88734	861.272	26.50	0.98	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,009.86490	1.00986	1,036.31810	1.03632	1,009.865	27.99	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	0.78640	0.00079	0.92740	0.00093	0.786	30.77	0.01	0.00	0	7,600.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.43800	0.00044	0.47410	0.00047	0.438	32.37	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.31520	0.00032	0.33000	0.00033	0.315	33.19	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.12590	0.00013	0.11710	0.00012	0.126	35.66	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.11550	0.00012	0.10600	0.00011	0.116	35.91	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.09230	0.00009	0.08170	0.00008	0.092	36.57	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.07430	0.00007	0.06330	0.00006	0.074	37.22	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.05290	0.00005	0.04230	0.00004	0.053	38.29	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.04440	0.00004	0.03430	0.00003	0.044	38.87	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.04130	0.00004	0.03140	0.00003	0.041	39.11	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.02270	0.00002	0.01510	0.00002	0.023	41.25	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.04920	0.00005	0.04560	0.00005	0.049	48.66	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.09610	0.00010	0.09060	0.00009	0.096	54.15	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.10420	0.00010	0.09850	0.00010	0.104	54.90	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.12820	0.00013	0.12170	0.00012	0.128	56.90	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.13810	0.00014	0.13140	0.00013	0.138	57.65	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.18680	0.00019	0.17890	0.00018	0.187	60.90	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.32170	0.00032	0.31180	0.00031	0.322	67.65	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.37130	0.00037	0.36090	0.00036	0.371	69.65	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.52400	0.00052	0.40300	0.00040	0.524	74.90	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.41440	0.00041	0.26770	0.00027	0.414	75.91	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			13.24560	13.24560	13.21910	13.21910		18.96	0.00	79,136,729.00	5,947	5,947.00
\$ / R	On 29/06/2018	Any day expiry			13.26110	13.26110	13.23470	13.23470		18.06	0.00	13,412,100.00	1,000	5,811.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	3.53110	0.00353	4.79120	0.00479	3.531	18.87	0.02	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	5.90830	0.00591	8.06700	0.00807	5.908	16.67	0.03	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	6.05870	0.00606	8.27370	0.00827	6.059	16.57	0.03	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	6.37490	0.00637	8.70700	0.00871	6.375	16.37	0.04	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	748.36100	0.74836	724.61870	0.72462	748.361	15.87	0.96	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	718.96790	0.71897	695.44570	0.69545	718.968	15.57	0.96	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	709.18430	0.70918	685.74010	0.68574	709.184	15.47	0.95	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	651.58760	0.65159	628.82810	0.62883	651.588	15.17	0.94	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	453.46250	0.45346	435.79210	0.43579	453.463	16.22	0.83	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	595.40690	0.59541	620.88670	0.62089	595.407	20.66	0.82	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.72920	0.00073	0.70610	0.00071	0.729	28.28	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.31680	0.00032	0.30530	0.00031	0.317	30.54	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			13.26620	13.26620	13.23990	13.23990		17.60	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	1.52110	0.00152	2.01460	0.00201	1.521	21.16	0.01	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	10.20500	0.01020	13.20580	0.01321	10.205	16.01	0.05	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	286.89670	0.28690	275.81960	0.27582	286.897	17.12	0.62	0.00	0	2,000.00
\$ / R	On 03/07/2018	Any day expiry			13.26790	13.26790	13.24170	13.24170		17.65	0.00	0.00	0	55.00
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	15.91070	0.01591	20.05640	0.02006	15.911	15.40	0.07	0.00	0	100,000.00
\$ / R	On 05/07/2018	Any day expiry			13.27140	13.27140	13.24510	13.24510		17.62	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry			13.27310	13.27310	13.24690	13.24690		17.65	0.00	0.00	0	150.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	5.03040	0.00503	6.32730	0.00633	5.030	18.88	0.02	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	126.76160	0.12676	122.79950	0.12280	126.762	19.17	0.32	0.00	0	1,000.00

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\$ / R	On 06/07/2018	Any day expiry	13.73	Call	98.30680	0.09831	95.52910	0.09553	98.307	19.74	0.26	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			13.29720	13.29720	13.27110	13.27110		17.40	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			13.30420	13.30420	13.27800	13.27800		17.20	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,204.08580	1.20409	1,229.17510	1.22918	1,204.086	21.06	0.87	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	3.25360	0.00325	3.13430	0.00313	3.254	22.71	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.30590	13.30590	13.27970	13.27970		17.21	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			13.30940	13.30940	13.28310	13.28310		17.22	0.00	0.00	0	845.00
\$ / R	On 31/07/2018	Any day expiry			13.31630	13.31630	13.29000	13.29000		17.07	0.00	13,464,800.00	1,000	3,444.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	178.60690	0.17861	191.70790	0.19171	178.607	16.37	0.33	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	259.98750	0.25999	252.81910	0.25282	259.988	17.74	0.43	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	659.05410	0.65905	680.63190	0.68063	659.054	18.75	0.69	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	8.64290	0.00864	9.51230	0.00951	8.643	23.02	0.02	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	4.74580	0.00475	4.93590	0.00494	4.746	24.37	0.01	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry			13.31980	13.31980	13.29340	13.29340		17.08	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry			13.32840	13.32840	13.30200	13.30200		17.10	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	30.34680	0.03035	36.47560	0.03648	30.347	14.99	0.08	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	715.64530	0.71565	737.23700	0.73724	715.645	18.73	0.69	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	8.65310	0.00865	8.99000	0.00899	8.653	23.74	0.02	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.33880	13.33880	13.31240	13.31240		16.97	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			13.36980	13.36980	13.34350	13.34350		16.81	0.00	0.00	0	3,855.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	235.97540	0.23598	248.15670	0.24816	235.975	16.09	0.34	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	315.43910	0.31544	307.27680	0.30728	315.439	17.61	0.42	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	701.20170	0.70120	720.39020	0.72039	701.202	18.01	0.63	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	27.77800	0.02778	27.34510	0.02735	27.778	22.95	0.05	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	12.68960	0.01269	12.57630	0.01258	12.690	22.83	0.02	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.37500	13.37500	13.34870	13.34870		16.82	0.00	0.00	0	177.00
\$ / R	On 13/09/2018	Any day expiry			13.39220	13.39220	13.55420	13.55420		16.78	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	398.34620	0.39835	0.00000	0.00000	398.346	16.57	0.45	4,560,294.33	747	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.39910	13.39910	13.37290	13.37290		16.72	0.00	3,602,549,021.50	268,865	422,803.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	13.84690	0.01385	14.63410	0.01463	13.847	16.47	0.03	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	14.28530	0.01429	15.06750	0.01507	14.285	16.40	0.03	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	16.69740	0.01670	17.44550	0.01745	16.697	16.08	0.04	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	21.11570	0.02112	21.77130	0.02177	21.116	15.60	0.05	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	24.70430	0.02470	25.26610	0.02527	24.704	15.28	0.05	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	26.72510	0.02673	27.22870	0.02723	26.725	15.11	0.06	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	31.28600	0.03129	31.64700	0.03165	31.286	14.79	0.07	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	57.36220	0.05736	61.43200	0.06143	57.362	14.85	0.11	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,206.46220	1.20646	1,184.33200	1.18433	1,206.462	14.85	0.89	11,910,636.02	1,000	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	64.80630	0.06481	69.30370	0.06930	64.806	14.91	0.12	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	78.17040	0.07817	83.40130	0.08340	78.170	15.00	0.14	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,000.92280	1.00092	981.15840	0.98116	1,000.923	15.14	0.82	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	101.82280	0.10182	108.25840	0.10826	101.823	15.14	0.18	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	120.16350	0.12016	127.46320	0.12746	120.164	15.23	0.20	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	127.59800	0.12760	135.23400	0.13523	127.598	15.26	0.21	0.00	0	13,231.00

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	12.65	Put	137.99560	0.13800	146.08940	0.14609	137.996	15.31	0.22	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	802.09440	0.80209	786.08000	0.78608	802.094	15.46	0.74	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	782.17100	0.78217	766.39800	0.76640	782.171	15.52	0.73	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	200.65660	0.20066	211.48070	0.21148	200.657	15.62	0.29	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	658.48110	0.65848	644.23370	0.64423	658.481	15.92	0.66	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	550.57580	0.55058	537.66550	0.53767	550.576	16.32	0.59	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	361.53180	0.36153	374.94750	0.37495	361.532	16.36	0.42	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	526.00100	0.52600	513.39970	0.51340	526.001	16.42	0.57	9,550,799.75	1,250	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	376.90100	0.37690	390.49970	0.39050	376.901	16.42	0.43	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	502.35940	0.50236	490.05330	0.49005	502.359	16.52	0.55	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	418.05230	0.41805	407.82620	0.40783	418.052	16.97	0.48	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	381.61890	0.38162	372.09880	0.37210	381.619	17.22	0.45	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	364.58240	0.36458	355.39400	0.35539	364.582	17.34	0.43	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	45.57860	0.04558	44.69740	0.04470	45.579	22.34	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	42.99160	0.04299	41.94110	0.04194	42.992	22.47	0.07	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	39.23820	0.03924	38.07020	0.03807	39.238	22.62	0.06	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	33.55200	0.03355	32.94430	0.03294	33.552	22.76	0.05	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			13.41790	13.41790	13.39180	13.39180		16.71	0.00	0.00	0	3,280.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	275.60390	0.27560	286.68950	0.28669	275.604	15.93	0.34	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	355.65980	0.35566	346.68710	0.34669	355.660	17.60	0.41	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	731.70030	0.73170	748.95530	0.74896	731.700	17.64	0.60	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	45.60840	0.04561	44.44840	0.04445	45.608	22.61	0.07	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	30.23270	0.03023	29.52150	0.02952	30.233	23.59	0.05	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.42470	13.42470	13.39870	13.39870		16.66	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.46410	13.46410	13.43830	13.43830		16.68	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.47100	13.47100	13.44520	13.44520		16.65	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.47440	13.47440	13.44860	13.44860		16.66	0.00	0.00	0	3,363.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	314.59280	0.31459	324.47230	0.32447	314.593	15.83	0.34	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	762.53790	0.76254	777.89970	0.77790	762.538	17.38	0.57	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	396.85900	0.39686	387.18060	0.38718	396.859	17.65	0.40	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	68.04720	0.06805	66.39170	0.06639	68.047	22.39	0.08	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	51.62110	0.05162	50.52910	0.05053	51.621	23.61	0.06	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.47610	13.47610	13.45030	13.45030		16.76	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.48300	13.48300	13.45720	13.45720		16.72	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	53.86590	0.05387	55.38070	0.05538	53.866	15.13	0.09	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	806.97850	0.80698	822.51450	0.82251	806.979	17.46	0.58	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	60.39690	0.06040	59.94950	0.05995	60.397	22.97	0.07	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.49670	13.49670	13.47100	13.47100		16.69	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.50180	13.50180	13.47620	13.47620		16.71	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	9.60050	0.00960	10.56360	0.01056	9.600	16.44	0.02	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	41.44010	0.04144	43.83490	0.04383	41.440	15.39	0.07	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	716.22220	0.71622	701.47650	0.70148	716.222	16.20	0.60	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.52580	13.52580	13.50030	13.50030		16.74	0.00	0.00	0	3,117.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	344.78790	0.34479	353.65130	0.35365	344.788	15.78	0.34	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	13.80	Put	786.35700		0.78636		800.39950	0.80040	786.357	17.21	0.54	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	425.53420		0.42553		415.40290	0.41540	425.534	17.74	0.39	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	86.37350		0.08637		85.35360	0.08535	86.374	22.29	0.10	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	67.13290		0.06713		66.92030	0.06692	67.133	23.61	0.07	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.54460		13.54460		13.51920	13.51920		16.69	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	698.31470		0.69831		711.15400	0.71115	698.315	16.88	0.50	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	165.20860		0.16521		161.12800	0.16113	165.209	20.35	0.17	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.54980		13.54980		13.52440	13.52440		16.70	0.00	76,935,764.40	5,678	43,345.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	47.78880		0.04779		50.30510	0.05031	47.789	15.12	0.07	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	57.35630		0.05736		59.80090	0.05980	57.356	15.07	0.08	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	72.87540		0.07288		75.11580	0.07512	72.875	15.00	0.10	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	84.99240		0.08499		87.02220	0.08702	84.992	14.95	0.12	0.00	0	147,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	87.60020		0.08760		0.00000	0.00000	87.600	14.94	0.12	17,845,232.02	11,000	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	98.67590		0.09868		0.00000	0.00000	98.676	14.91	0.13	16,107,925.68	9,000	4,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	153.17610		0.15318		157.60040	0.15760	153.176	15.04	0.18	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	183.85410		0.18385		189.00470	0.18900	183.854	15.16	0.21	0.00	0	10,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,233.65410		1.23365		1,213.40470	1.21340	1,233.654	15.16	0.79	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	221.43110		0.22143		227.42180	0.22742	221.431	15.29	0.24	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	260.25160		0.26025		267.05860	0.26706	260.252	15.41	0.27	16,655,034.06	4,500	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	357.74570		0.35775		366.22350	0.36622	357.746	15.77	0.34	0.00	0	147,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	907.54570		0.90755		890.62350	0.89062	907.546	15.77	0.66	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	402.82170		0.40282		411.95960	0.41196	402.822	15.94	0.36	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	800.60770		0.80061		785.00680	0.78501	800.608	16.11	0.61	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	460.74760		0.46075		0.00000	0.00000	460.748	16.14	0.39	29,543,940.20	5,500	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	775.66950		0.77567		760.39910	0.76040	775.669	16.19	0.60	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	661.29740		0.66130		647.62970	0.64763	661.297	16.61	0.54	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	546.26600		0.54627		534.38060	0.53438	546.266	17.15	0.46	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	496.64950		0.49665		485.47810	0.48548	496.649	17.42	0.43	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	481.17020		0.48117		470.22750	0.47023	481.170	17.51	0.42	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	443.25050		0.44325		432.88230	0.43288	443.251	17.75	0.39	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	365.73510		0.36574		357.12280	0.35712	365.735	18.32	0.34	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	331.89580		0.33190		324.07740	0.32408	331.896	18.63	0.31	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	329.90520		0.32991		322.13220	0.32213	329.905	18.65	0.31	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	327.92490		0.32792		0.00000	0.00000	327.925	18.66	0.31	46,027,457.63	11,000	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	303.40020		0.30340		296.26880	0.29627	303.400	18.91	0.29	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	287.66940		0.28767		280.92380	0.28092	287.669	19.08	0.27	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	260.60850		0.26061		253.87160	0.25387	260.608	19.34	0.25	0.00	0	1,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	145.23140		0.14523		141.75240	0.14175	145.231	20.70	0.15	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			13.57880		13.57880		13.55330	13.55330		16.66	0.00	0.00	0	1,830.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	368.61800		0.36862		378.13560	0.37814	368.618	15.65	0.33	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	805.06540		0.80507		818.56090	0.81856	805.065	17.01	0.53	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	453.31550		0.45332		443.14430	0.44314	453.316	17.74	0.39	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	105.19100		0.10519		104.28250	0.10428	105.191	22.24	0.11	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	83.51180		0.08351		83.55900	0.08356	83.512	23.58	0.08	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 02/01/2019	Any day expiry		13.58220	13.58220	13.55670	13.55670		16.65	0.00	0.00	0	55.00	
\$ / R		On 30/01/2019	Any day expiry		13.62990	13.62990	13.60440	13.60440		16.63	0.00	0.00	0	55.00	
\$ / R		On 31/01/2019	Any day expiry		13.63160	13.63160	13.60610	13.60610		16.63	0.00	0.00	0	1,225.00	
\$ / R		On 31/01/2019	Any day expiry	13.00	Put	390.49700	0.39050	400.25150	0.40025	390.497	15.57	0.33	0.00	0	500.00
\$ / R		On 31/01/2019	Any day expiry	14.38	Call	475.10710	0.47511	465.42490	0.46542	475.107	17.84	0.38	0.00	0	500.00
\$ / R		On 13/02/2019	Any day expiry		13.65380	13.65380	13.62830	13.62830		16.59	0.00	0.00	0	70.00	
\$ / R		On 28/02/2019	Any day expiry		13.67940	13.67940	13.65380	13.65380		16.60	0.00	0.00	0	1,280.00	
\$ / R		On 28/02/2019	Any day expiry	13.00	Put	407.23630	0.40724	417.84520	0.41785	407.236	15.48	0.32	0.00	0	500.00
\$ / R		On 28/02/2019	Any day expiry	14.52	Call	493.81610	0.49382	485.11570	0.48512	493.816	17.90	0.37	0.00	0	500.00
\$ / R		On 18/03/2019	Foreign Exchange Future		13.71010	13.71010	13.68460	13.68460		16.55	0.00	0.00	0	5,650.00	
\$ / R		On 18/03/2019	Foreign Exchange Future	10.33	Put	8.21190	0.00821	8.85820	0.00886	8.212	14.94	0.01	0.00	0	1,000.00
\$ / R		On 18/03/2019	Foreign Exchange Future	11.74	Put	76.56500	0.07657	80.16950	0.08017	76.565	14.07	0.09	0.00	0	1,000.00
\$ / R		On 18/03/2019	Foreign Exchange Future	12.06	Put	131.48330	0.13148	136.43720	0.13644	131.483	14.48	0.14	0.00	0	4,145.00
\$ / R		On 18/03/2019	Foreign Exchange Future	13.45	Call	900.27180	0.90027	887.06710	0.88707	900.272	16.16	0.58	0.00	0	4,145.00
\$ / R		On 18/03/2019	Foreign Exchange Future	14.48	Call	538.03970	0.53804	529.09780	0.52910	538.040	17.74	0.39	0.00	0	1,000.00
\$ / R		On 18/03/2019	Foreign Exchange Future	15.20	Call	381.84610	0.38185	375.15000	0.37515	381.846	18.83	0.29	0.00	0	500.00
\$ / R		On 27/03/2019	Any day expiry		13.72570	13.72570	13.70030	13.70030		16.61	0.00	0.00	0	4,414.00	
\$ / R		On 29/03/2019	Any day expiry		13.72910	13.72910	13.70380	13.70380		16.61	0.00	0.00	0	0.00	
\$ / R		On 29/03/2019	Any day expiry	13.00	Put	425.44100	0.42544	434.58710	0.43459	425.441	15.47	0.32	0.00	0	500.00
\$ / R		On 29/03/2019	Any day expiry	14.67	Call	512.10780	0.51211	503.71880	0.50372	512.108	18.00	0.37	0.00	0	500.00
\$ / R		On 02/04/2019	Any day expiry		13.73600	13.73600	13.71080	13.71080		16.59	0.00	0.00	0	55.00	
\$ / R		On 30/04/2019	Any day expiry		13.78440	13.78440	13.75960	13.75960		16.59	0.00	0.00	0	1,280.00	
\$ / R		On 30/04/2019	Any day expiry	13.00	Put	442.85960	0.44286	451.90550	0.45191	442.860	15.44	0.32	0.00	0	3,000.00
\$ / R		On 30/04/2019	Any day expiry	13.49	Call	977.10770	0.97711	964.99620	0.96500	977.108	16.12	0.59	0.00	0	2,500.00
\$ / R		On 30/04/2019	Any day expiry	14.84	Call	529.52660	0.52953	521.44080	0.52144	529.527	18.09	0.36	0.00	0	500.00
\$ / R		On 31/05/2019	Any day expiry		13.83790	13.83790	13.81370	13.81370		16.60	0.00	0.00	0	55.00	
\$ / R		On 31/05/2019	Any day expiry	13.00	Put	459.29750	0.45930	468.06230	0.46806	459.298	15.43	0.31	0.00	0	500.00
\$ / R		On 31/05/2019	Any day expiry	15.01	Call	545.22170	0.54522	537.50170	0.53750	545.222	18.20	0.36	0.00	0	500.00
\$ / R		On 03/06/2019	Any day expiry		13.84310	13.84310	13.81900	13.81900		16.58	0.00	0.00	0	54,000.00	
\$ / R		On 14/06/2019	Foreign Exchange Future		13.86210	13.86210	13.83820	13.83820		16.57	0.00	0.00	0	3,718.00	
\$ / R		On 14/06/2019	Foreign Exchange Future	10.69	Put	11.76690	0.01177	12.77650	0.01278	11.767	12.71	0.02	0.00	0	1,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	12.28	Put	214.04860	0.21405	220.38660	0.22039	214.049	14.51	0.18	0.00	0	1,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	12.75	Put	370.19400	0.37019	378.65090	0.37865	370.194	15.21	0.27	0.00	0	1,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	13.24	Put	572.72400	0.57272	0.00000	0.00000	572.724	15.68	0.36	73,929,225.15	15,000	15,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.58	Call	677.09360	0.67709	668.54340	0.66854	677.094	17.54	0.42	0.00	0	1,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	14.82	Call	614.03490	0.61403	0.00000	0.00000	614.035	17.88	0.39	161,585,608.80	30,000	15,000.00
\$ / R		On 14/06/2019	Foreign Exchange Future	15.80	Call	415.12250	0.41512	409.51500	0.40952	415.123	19.12	0.28	0.00	0	1,000.00
\$ / R		On 28/06/2019	Any day expiry		13.88280	13.88280	13.85720	13.85720		16.66	0.00	0.00	0	0.00	
\$ / R		On 28/06/2019	Any day expiry	13.00	Put	476.06120	0.47606	485.55420	0.48555	476.061	15.47	0.31	0.00	0	500.00
\$ / R		On 28/06/2019	Any day expiry	15.17	Call	559.38830	0.55939	551.48400	0.55148	559.388	18.36	0.35	0.00	0	500.00
\$ / R		On 01/07/2019	Any day expiry		13.88690	13.88690	13.86130	13.86130		16.66	0.00	0.00	0	55.00	
\$ / R		On 31/07/2019	Any day expiry		13.92800	13.92800	13.90220	13.90220		16.77	0.00	0.00	0	0.00	
\$ / R		On 31/07/2019	Any day expiry	13.00	Put	498.02740	0.49803	508.25370	0.50825	498.027	15.53	0.31	0.00	0	500.00
\$ / R		On 31/07/2019	Any day expiry	15.34	Call	579.42470	0.57942	571.40990	0.57141	579.425	18.57	0.35	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 01/08/2019	Any day expiry			13.92940		13.92940		13.90360	13.90360		16.77	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			13.96920		13.96920		13.94310	13.94310		16.81	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	516.42340		0.51642		527.66500	0.52767	516.423	15.57	0.31	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	590.63710		0.59064		583.08500	0.58309	590.637	18.74	0.34	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			13.97330		13.97330		13.94720	13.94720		16.80	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			13.99250		13.99250		13.96630	13.96630		16.87	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	27.67120		0.02767		26.37970	0.02638	27.671	13.23	0.03	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	333.09580		0.33310		345.83680	0.34584	333.096	14.98	0.23	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	549.46910		0.54947		542.56630	0.54257	549.469	19.12	0.32	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry			14.01170		14.01170		13.98540	13.98540		16.88	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	533.83860		0.53384		545.38310	0.54538	533.839	15.59	0.30	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	607.14260		0.60714		599.65210	0.59965	607.143	18.89	0.34	0.00	0	500.00
\$ / R	On 02/10/2019	Any day expiry			14.01440		14.01440		13.98810	13.98810		16.89	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.05420		14.05420		14.02770	14.02770		16.97	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	550.97840		0.55098		562.84860	0.56285	550.978	15.63	0.30	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	618.38980		0.61839		611.04420	0.61104	618.390	19.07	0.33	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry			14.09400		14.09400		14.06720	14.06720		17.04	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	565.96220		0.56596		578.12200	0.57812	565.962	15.65	0.30	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	631.94450		0.63194		624.87160	0.62487	631.944	19.21	0.33	0.00	0	500.00
\$ / R	On 02/12/2019	Any day expiry			14.09810		14.09810		14.07130	14.07130		17.03	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.11320		14.11320		14.08630	14.08630		17.04	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	222.99640		0.22300		219.88820	0.21989	222.996	22.42	0.13	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.13790		14.13790		14.11080	14.11080		17.09	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	580.57000		0.58057		593.18910	0.59319	580.570	15.66	0.30	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	644.95570		0.64496		638.10460	0.63810	644.956	19.34	0.33	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry			14.14070		14.14070		14.11350	14.11350		17.10	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.18040		14.18040		14.15310	14.15310		17.15	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.22300		14.22300		14.19530	14.19530		17.14	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			14.26550		14.26550		14.23760	14.23760		17.18	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.30250		14.30250		14.27440	14.27440		17.22	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.34920		14.34920		14.32080	14.32080		17.25	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.36290		14.36290		14.33440	14.33440		17.25	0.00	57,451,600.00	4,000	0.00
\$ / R	On 28/07/2020	Any day expiry			14.47410		14.47410		14.44800	14.44800		17.42	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.59360		14.59360		14.57020	14.57020		17.62	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.24210		13.24210		13.21560	13.21560		18.81	0.00	0.00	0	211.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.39910		13.39910		13.37290	13.37290		16.72	0.00	0.00	0	346.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.54980		13.54980		13.52440	13.52440		16.70	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.86210		13.86210		13.83820	13.83820		16.57	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.70360		17.70360		17.65540	17.65540		17.72	0.00	5,377,521,610.80	303,753	123,497.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	76.00880		0.07601		105.69780	0.10570	76.009	19.14	0.30	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.17040		0.00017		0.14760	0.00015	0.170	38.12	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.98930		17.98930		17.94200	17.94200		16.32	0.00	5,428,037,414.10	301,737	218,649.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 14/12/2018	Foreign Exchange Future			18.26890		18.26890		18.22130	18.22130		16.30	0.00	0.00	0	7,687.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.57890		18.57890		18.53060	18.53060		16.60	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.86970		18.86970		18.82440	18.82440		16.78	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11993		0.11993		0.11987	0.11987		44.32	0.00	0.00	0	8,296.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12212		0.12212		0.12208	0.12208		19.02	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12432		0.12432		0.12428	0.12428		17.35	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12923		0.12923		0.12921	0.12921		20.47	0.00	0.00	0	0.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.59160		15.59160		15.57930	15.57930		19.45	0.00	21,609,957.60	1,386	58,902.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	0.00000		0.00000		0.00010	0.00000	0.000	25.19	0.00	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	0.00250		0.00000		0.00410	0.00000	0.003	26.47	0.00	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	0.04110		0.00004		0.05910	0.00006	0.041	27.59	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	0.28600		0.00029		0.38040	0.00038	0.286	26.83	0.00	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	1,291.97330		1.29197	1,279.79170	1.27979	1,291.973	1,291.973	26.55	1.00	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	1,192.23340		1.19223	1,180.11820	1.18012	1,192.233	1,192.233	25.97	1.00	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Put	12.91200		0.01291	15.28320	0.01528	12.912	12.912	22.60	0.07	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	604.51200		0.60451	594.58320	0.59458	604.512	604.512	22.60	0.93	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	39.35420		0.03935	45.19970	0.04520	39.354	39.354	21.29	0.18	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	125.16970		0.12517	125.43280	0.12543	125.170	125.170	19.69	0.46	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.80	Call	72.26440		0.07226	70.96480	0.07096	72.264	72.264	21.10	0.30	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	37.03480		0.03703	34.34030	0.03434	37.035	37.035	22.76	0.17	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	857.16380		0.85716	867.15080	0.86715	857.164	857.164	26.42	0.96	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.03330		0.00003	0.01810	0.00002	0.033	0.033	42.05	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.47430		0.00047	0.34010	0.00034	0.474	0.474	76.79	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry			15.68290		15.68290	15.67170	15.67170			16.56	0.00	0.00	0	34.00
€ / R	On 31/07/2018	Any day expiry			15.73090		15.73090	15.71970	15.71970			16.33	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.88530		15.88530	15.87490	15.87490			16.02	0.00	31,500,549.90	1,983	132,586.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	13.54590		0.01355	12.68400	0.01268	13.546	13.546	16.63	0.03	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	32.25350		0.03225	28.11050	0.02811	32.253	32.253	14.16	0.06	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	499.82530		0.49983	497.58250	0.49758	499.825	499.825	15.94	0.47	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	254.92690		0.25493	245.19920	0.24520	254.927	254.927	17.75	0.29	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	24.09090		0.02409	22.38780	0.02239	24.091	24.091	21.81	0.04	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.17910		16.17910	16.16970	16.16970			15.86	0.00	23,459,695.00	1,450	11,059.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.51150		16.51150	16.50270	16.50270			15.59	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.82690		16.82690	16.81990	16.81990			15.59	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.80000		96.80000	97.12000	97.12000				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.85000		93.85000	94.19000	94.19000				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.62000		92.62000	92.98000	92.98000				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.80000		94.80000	95.16000	95.16000				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.56000		98.56000	98.94000	98.94000				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.16000		97.16000	97.55000	97.55000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			99.24000		99.24000	99.64000	99.64000				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
10Y STND	On 20/09/2027	Interest Rate Swap		102.94000	102.94000		103.34000	103.34000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		103.30000	103.30000		103.72000	103.72000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		98.63000	98.63000		99.07000	99.07000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		104.03000	104.03000		104.47000	104.47000			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		100.53000	100.53000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.58000	99.58000		99.59000	99.59000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap		100.32000	100.32000		100.34000	100.34000			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		98.91000	98.91000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.32000	99.32000		99.33000	99.33000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.78000	99.78000		99.79000	99.79000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.24000	100.24000		100.27000	100.27000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		101.25000	101.25000		101.30000	101.30000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		99.07000	99.07000		99.14000	99.14000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap		101.02000	101.02000		101.10000	101.10000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.73000	96.73000		96.85000	96.85000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.01000	96.01000		96.14000	96.14000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		95.27000	95.27000		95.41000	95.41000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		95.53000	95.53000		95.69000	95.69000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.79000	97.79000		97.96000	97.96000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.99000	97.99000		98.17000	98.17000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		99.27000	99.27000		99.46000	99.46000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		101.52000	101.52000		101.73000	101.73000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		102.83000	102.83000		103.06000	103.06000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		98.03000	98.03000		98.28000	98.28000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap		102.39000	102.39000		102.64000	102.64000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future		580.50900	580.50900		580.33100	580.33100			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future		590.88600	590.88600		590.70300	590.70300			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		602.35300	602.35300		602.16600	602.16600			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future		670.09100	670.09100		668.93800	668.93800			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future		682.06800	682.06800		680.89500	680.89500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		695.30500	695.30500		694.10800	694.10800			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future		608.02000	608.02000		606.73600	606.73600			0.00	0.00	0	858.00
ALBI	On 01/11/2018	Index Future		618.88800	618.88800		617.58100	617.58100			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future		630.89900	630.89900		629.56500	629.56500			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
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.05730	10.05730	10.06090	10.06090	14.69	0.00	1,790,199.40	178	15,537.00			
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.18180	10.18180	10.18620	10.18620	13.44	0.00	0.00	0	800.00			
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.30580	10.30580	10.31120	10.31120	13.30	0.00	0.00	0	11,412.00			
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.44190	10.44190	10.44730	10.44730	13.73	0.00	0.00	0	0.00			
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.57250	10.57250	10.58000	10.58000	13.95	0.00	0.00	0	0.00			
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.20760	10.20760	10.17500	10.17500	16.03	0.00	2,041,520.00	200	1,880.00			
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.48220	10.48220	10.45080	10.45080	14.66	0.00	0.00	0	0.00			
CHF / R	On 18/06/2018	Foreign Exchange Future	13.44140	13.44140	13.42720	13.42720	17.91	0.00	0.00	0	0.00			
CHF / R	On 17/09/2018	Foreign Exchange Future	13.70770	13.70770	13.69480	13.69480	15.14	0.00	0.00	0	1,215.00			
CHF / R	On 14/12/2018	Foreign Exchange Future	13.97520	13.97520	13.96350	13.96350	15.25	0.00	0.00	0	0.00			
CHF / R	On 14/06/2019	Foreign Exchange Future	14.56460	14.56460	14.55410	14.55410	15.32	0.00	0.00	0	0.00			
CNH / R	On 18/06/2018	Foreign Exchange Future	2.07160	2.07160	2.06560	2.06560	15.70	0.00	0.00	0	0.00			
CNH / R	On 17/09/2018	Foreign Exchange Future	2.08800	2.08800	2.08200	2.08200	15.20	0.00	0.00	0	0.00			
CNH / R	On 14/12/2018	Foreign Exchange Future	2.10460	2.10460	2.09880	2.09880	14.94	0.00	0.00	0	0.00			
CNH / R	On 14/06/2019	Foreign Exchange Future	2.13890	2.13890	2.13320	2.13320	15.37	0.00	0.00	0	0.00			
DKK / R	On 18/06/2018	Foreign Exchange Future	2.09300	2.09300	2.09530	2.09530	16.64	0.00	0.00	0	0.00			
DKK / R	On 17/09/2018	Foreign Exchange Future	2.13310	2.13310	2.13560	2.13560	15.17	0.00	0.00	0	0.00			
DKK / R	On 14/12/2018	Foreign Exchange Future	2.17330	2.17330	2.17660	2.17660	14.76	0.00	0.00	0	0.00			
DKK / R	On 14/06/2019	Foreign Exchange Future	2.32410	2.32410	2.32430	2.32430	16.17	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	11.04881	77.14632	11.08331	76.94522		0.00	0.00	0	9,466.00			
ES33	On 01/11/2018	Bond Future	11.17001	74.73686	11.20581	74.53191		0.00	0.00	0	0.00			
ES33	On 07/02/2019	Bond Future	11.30799	76.18684	11.34528	75.97764		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	11.25226	79.75073	11.28666	79.52341		0.00	0.00	0	7,957.00			
ES42	On 01/11/2018	Bond Future	11.36984	76.91620	11.40556	76.68450		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
ES42	On 07/02/2019	Bond Future		11.49914	78.40823		11.53631	78.17181			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		602.99900	602.99900		601.62600	601.62600			0.00	0.00	0	476.00
GOVI	On 01/11/2018	GOVI		613.77800	613.77800		612.37900	612.37900			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		625.68900	625.68900		624.26300	624.26300			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.68750	1.68750		1.68430	1.68430		18.72	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.70990	1.70990		1.70690	1.70690		16.51	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.73160	1.73160		1.72880	1.72880		16.22	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.82460	1.82460		1.82140	1.82140		16.72	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		133.33525	133.33525		133.33549	133.33549			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		135.74501	135.74501		135.74461	135.74461			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		136.99366	136.99366		136.99282	136.99282			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		101.65514	101.65514		101.79987	101.79987			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		102.44273	102.44273		102.58966	102.58966			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		104.45179	104.45179		104.60123	104.60123			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		105.07651	105.07651		105.07456	105.07456			0.00	0.00	0	7,981.00
I2033	On 01/11/2018	Bond Future		105.85447	105.85447		105.85201	105.85201			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		107.93054	107.93054		107.92757	107.92757			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		125.18776	125.18776		125.18448	125.18448			0.00	0.00	0	9,035.00
I2038	On 01/11/2018	Bond Future		127.45027	127.45027		127.44640	127.44640			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		128.35951	128.35951		128.35505	128.35505			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		118.50575	118.50575		118.50166	118.50166			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future		118.99838	118.99838		118.99358	118.99358			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		121.33216	121.33216		121.32665	121.32665			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		122.77878	122.77878		123.96786	123.96786			0.00	0.00	0	9,598.00
I2050	On 01/11/2018	Bond Future		124.99788	124.99788		126.20790	126.20790			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		125.67769	125.67769		126.91104	126.91104			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		254.60400	254.60400		254.95900	254.95900			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future		259.20600	259.20600		259.56700	259.56700			0.00	18,144,420.00	7	241.00

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
IGOV	On 07/02/2019	Index Future			264.28900		264.28900		264.65700	264.65700			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			0.13080		0.13080		0.13060	0.13060			0.00	0.00	0	0.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.13040		0.13040		0.13010	0.13010			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.13000		0.13000		0.12980	0.12980			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12720		0.12720		0.12690	0.12690			0.00	0.00	0	1,093.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.65160		1.65160		1.65050	1.65050		16.39	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.67700		1.67700		1.67600	1.67600		15.41	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.70200		1.70200		1.70140	1.70140		15.09	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.75500		1.75500		1.75370	1.75370		15.38	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.32120		9.32120		9.29470	9.29470		15.71	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.43350		9.43350		9.40690	9.40690		14.57	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.54490		9.54490		9.51880	9.51880		14.53	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.05270		10.05270		10.02440	10.02440		15.39	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.29960		1.29960		1.30010	1.30010			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.30800		1.30800		1.30780	1.30780			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.31670		1.31670		1.31260	1.31260			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36980		1.36980		1.36470	1.36470			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33690		1.33690		1.33600	1.33600			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.34260		1.34260		1.34170	1.34170			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.17740		1.17740		1.17890	1.17890			0.00	0.00	0	260.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.18550		1.18550		1.18710	1.18710			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.33810		8.33810	0.11986	8.34220	8.34220		16.48	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	30.01630		0.00300	0.11986	41.13300	0.00411	30.016	24.28	0.03	0.00	0	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	5,534.67340		0.55347	0.11986	5,499.23500	0.54992	5,534.673	25.77	0.98	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.18850		8.18850	0.11986	8.19160	8.19160		16.99	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	2,775.05870		0.27751	0.11986	2,759.39660	0.27594	2,775.059	17.14	0.47	184,440,573.70	40,000	0.00
R186	On 02/08/2018	Bond Future			9.02154		109.88533		9.05492	109.68153		7.25	0.00	380,972,439.11	3,467	116,720.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.13000		0.00013		0.05000	0.00005	0.130	6.54	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	41.90000		0.04190		31.45000	0.03145	41.900	6.59	0.04	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	505.77000		0.50577		431.28000	0.43128	505.770	7.07	0.29	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
R186	On 01/11/2018	Bond Future			9.10089		111.84953		9.13589	111.64163		7.50	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	133.76000		0.13376		106.59000	0.10659	133.760	6.53	0.07	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	554.49000		0.55449		538.28000	0.53828	554.490	6.74	0.21	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,938.15000		1.93815		2,066.50000	2.06650	1,938.150	7.41	0.47	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.19111		108.71459		9.22797	108.50227		8.15	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/08/2018	Bond Future			300.71647		300.71647		300.71899	300.71899			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			306.15147		306.15147		306.15268	306.15268			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			304.79908		304.79908		304.79908	304.79908			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			238.30558		238.30558		238.30102	238.30102			0.00	0.00	0	21,940.00
R202	On 01/11/2018	Bond Future			242.61257		242.61257		242.60689	242.60689			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			243.46329		243.46329		243.45650	243.45650			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			8.36834		101.05366		8.38111	101.00669		4.34	0.00	1,010,536.60	10	41,220.00
R2023	On 01/11/2018	Bond Future			8.44833		98.93380		8.46208	98.88566		4.57	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.54544		100.85345		8.56040	100.80402		4.52	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			9.42778		90.26356		9.45598	90.08187		9.59	0.00	56,504,988.56	626	54,008.00
R2030	On 02/08/2018	Bond Future	8.51	Call	18.09000		0.01809		16.37000	0.01637	18.090	8.47	0.02	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	188.01000		0.18801		188.30000	0.18830	188.010	8.80	0.13	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	1,056.05000		1.05605		1,188.40000	1.18840	1,056.050	9.59	0.44	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.50115		91.87677		9.53041	91.69157		10.02	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.58434		89.64999		9.61484	89.46086		10.87	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			9.60073		92.73112		9.64401	92.43005		10.07	0.00	0.00	0	34,986.00
R2032	On 01/11/2018	Bond Future			9.67702		90.23357		9.72185	89.92682		11.08	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.76193		91.98420		9.80851	91.67117		11.43	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			9.70422		97.07995		9.73719	96.82511		10.63	0.00	0.00	0	68,978.00
R2035	On 01/11/2018	Bond Future			9.77922		94.31911		9.81332	94.05943		11.71	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.86402		96.14921		9.89943	95.88409		11.99	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

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
R2037	On 02/08/2018	Bond Future		9.76560	89.42321		9.79868	89.16658		11.65	0.00	98,723,223.84	1,104	56,155.00
R2037	On 01/11/2018	Bond Future		9.83503	91.02140		9.86919	90.75986		12.26	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.91301	88.52743		9.94841	88.26048		13.17	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		6.67408	101.47651		6.68834	101.47124		0.21	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
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		9.85060	92.62674		9.87858	92.39431		12.01	0.00	20,285,256.06	219	25,124.00
R2040	On 01/11/2018	Bond Future		9.92003	94.28217		9.94892	94.04525		12.66	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	82.37000	0.08237	59.68000	0.05968	82.370	11.08	0.03	0.00	0	2,951.00
R2040	On 01/11/2018	Bond Future	9.10	Call	523.47000	0.52347	495.83000	0.49583	523.470	11.27	0.16	0.00	0	2,951.00
R2040	On 01/11/2018	Bond Future	9.20	Call	696.27000	0.69627	660.02000	0.66002	696.270	11.46	0.19	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	2,447.54000	2.44754	2,322.59000	2.32259	2,447.540	12.42	0.46	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.99794	91.60084		10.02787	91.35899		13.62	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		9.87924	89.71154		9.91222	89.43408		12.58	0.00	45,932,308.48	512	36,006.00
R2044	On 01/11/2018	Bond Future		9.94628	91.31483		9.98030	91.03209		13.26	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		10.02136	88.70125		10.05657	88.41271		14.27	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		9.87104	93.09328		9.90377	92.81107		12.39	0.00	0.00	0	102,447.00
R2048	On 01/11/2018	Bond Future		9.93944	90.32454		9.97322	90.03694		13.67	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		10.01627	92.07709		10.05125	91.78353		14.02	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		7.68490	99.86431		7.69929	99.84514		0.94	0.00	8,188,873.42	82	21,529.00
R207	On 01/11/2018	Bond Future		7.76993	101.64923		7.78777	101.62936		0.94	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.90857	99.97652		7.93227	99.95589		0.89	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		7.98078	99.47941		7.99926	99.43684		2.10	0.00	0.00	0	30,583.00
R208	On 01/11/2018	Bond Future		8.06546	97.85797		8.08622	97.81429		2.39	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future		8.17499	99.75665		8.19879	99.71177		2.13	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

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
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			9.69080		73.36515		9.72350	73.15213		12.24	0.00	0.00	0	95,613.00
R209	On 02/08/2018	Bond Future	8.46	Call	2.12000		0.00212		1.13000	0.00113	2.120	10.76	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	2.69000		0.00269		1.45000	0.00145	2.690	10.76	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	5,993.60000		5.99360		6,198.93000	6.19893	5,993.600	10.80	0.97	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	63.28000		0.06328		53.63000	0.05363	63.280	10.85	0.05	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	3,488.17000		3.48817		3,676.96000	3.67696	3,488.170	11.29	0.84	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	2,334.51000		2.33451		2,487.72000	2.48772	2,334.510	11.74	0.70	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,215.24000		1.21524		1,116.43000	1.11643	1,215.240	12.11	0.48	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	322.75000		0.32275		379.04000	0.37904	322.750	13.09	0.17	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	44.54000		0.04454		44.61000	0.04461	44.540	14.39	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.75744		71.52874		9.79117	71.31164		13.41	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	8.89	Call	402.26000		0.40226		0.00000	0.00000	402.260	11.98	0.15	21,579,730.02	2,000	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,000.72000		2.00072		0.00000	0.00000	2,000.720	13.26	0.47	66,644,969.67	2,000	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,772.33000		1.77233		0.00000	0.00000	1,772.330	13.75	0.39	56,041,383.87	2,000	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,724.88000		1.72488		1,812.76000	1.81276	1,724.880	13.78	0.38	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.83099		72.91649		9.86587	72.69490		13.95	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			188.28838		188.28838		188.60744	188.60744			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			189.19114		189.19114		189.51521	189.51521			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			192.90134		192.90134		193.23108	193.23108			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/08/2018	Bond Future			153.92152		153.92152		154.08188	154.08188			0.00	0.00	0	4,475.00
R212	On 01/11/2018	Bond Future			156.70330		156.70330		156.86593	156.86593			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			157.62272		157.62272		157.78791	157.78791			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			9.49336		84.95898		9.52630	84.75087		10.12	0.00	0.00	0	33,527.00
R213	On 01/11/2018	Bond Future			9.56733		82.93134		9.60144	82.71929		11.03	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.65132		84.54047		9.68679	84.32397		11.48	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			9.83543		72.79025		9.86810	72.56912		12.86	0.00	0.00	0	32,435.00



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
R214	On 01/11/2018	Bond Future	9.90275		70.79847		9.93644	70.57305		14.18	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.97832		72.17214		10.01315	71.94213		14.69	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	9.91790		9.91790		9.90150	9.90150		15.74	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.05500		10.05500		10.03850	10.03850		14.61	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.19020		10.19020		10.17500	10.17500		14.54	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.75570		10.75570		10.73810	10.73810		14.91	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.85280		2.85280		2.89330	2.89330		22.54	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.78200		2.78200		2.81900	2.81900		22.51	0.00	0.00	0	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.71050		2.71050		2.74870	2.74870		20.90	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.64240		2.64240		2.68280	2.68280		18.16	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.30880		1.30880		1.29450	1.29450			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.26860		1.26860		1.25510	1.25510			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.23150		1.23150		1.21850	1.21850			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.14780		1.14780		1.13600	1.13600			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>20,257,048,304.96</b>	<b>1,406,526</b>	<b>7 486 093.00</b>
<b>Grand Total:</b>												<b>20,257,048,304.96</b>	<b>1,406,526</b>	<b>7 486 093.00</b>