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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/06/2018

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 22/06/2018	Any day expiry	13.63440	13.63440		13.66110	13.66110		21.86	0.00	0.00	0	0.00
\$ / R	On 29/06/2018	Any day expiry	13.63630	13.63630		13.67130	13.67130		18.44	0.00	0.00	0	4,240.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	0.05990	0.00006	0.14180	0.00014	0.060	22.60	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	0.33410	0.00033	0.36230	0.00036	0.334	22.21	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	0.35480	0.00035	0.38210	0.00038	0.355	22.16	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	0.40010	0.00040	0.42480	0.00042	0.400	22.07	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	1,116.83910	1.11684	1,151.85330	1.15185	1,116.839	21.83	1.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	1,086.94400	1.08694	1,121.94820	1.12195	1,086.944	21.69	1.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	1,076.98310	1.07698	1,111.98330	1.11198	1,076.983	21.64	1.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	1,017.27070	1.01727	1,052.23660	1.05224	1,017.271	21.36	0.99	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	789.86490	0.78986	824.38450	0.82438	789.865	20.27	0.98	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	250.46740	0.25047	236.65500	0.23666	250.467	19.14	0.66	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.15470	0.00015	0.24790	0.00025	0.155	29.36	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.03260	0.00003	0.04870	0.00005	0.033	31.57	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry	13.64150		13.64150	13.67660	13.67660		17.61	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	0.12520	0.00013	0.17210	0.00017	0.125	26.44	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	1.12440	0.00112	1.56470	0.00156	1.124	20.63	0.01	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	540.84180	0.54084	571.30490	0.57130	540.842	17.54	0.90	0.00	0	2,000.00
\$ / R	On 03/07/2018	Any day expiry			13.64320	13.64320	13.67830	13.67830		17.72	0.00	0.00	0	55.00
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	2.30870	0.00231	2.50470	0.00250	2.309	19.93	0.01	0.00	0	100,000.00
\$ / R	On 05/07/2018	Any day expiry			13.64670	13.64670	13.68180	13.68180		17.70	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry			13.64840	13.64840	13.68350	13.68350		17.75	0.00	0.00	0	150.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	0.98870	0.00099	0.72780	0.00073	0.989	23.59	0.00	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.25	Put	46.96390	0.04696	41.61140	0.04161	46.964	16.58	0.18	0.00	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Put	170.74020	0.17074	162.29570	0.16230	170.740	17.61	0.45	0.00	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	219.14020	0.21914	245.79570	0.24580	219.140	17.61	0.55	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	162.38100	0.16238	186.29100	0.18629	162.381	18.12	0.44	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			13.67270	13.67270	13.70800	13.70800		17.36	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			13.67970	13.67970	13.71500	13.71500		17.35	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	855.07060	0.85507	831.74550	0.83175	855.071	20.14	0.81	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	4.83560	0.00484	6.07420	0.00607	4.836	23.00	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.68140	13.68140	13.71670	13.71670		17.38	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			13.68490	13.68490	13.72020	13.72020		17.41	0.00	0.00	0	845.00
\$ / R	On 31/07/2018	Any day expiry			13.69200	13.69200	13.72730	13.72730		17.24	0.00	0.00	0	2,427.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	56.60240	0.05660	54.21210	0.05421	56.602	15.57	0.15	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	406.58370	0.40658	433.06450	0.43306	406.584	16.76	0.61	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	376.09070	0.37609	362.15810	0.36216	376.091	17.58	0.54	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	10.11530	0.01012	12.64140	0.01264	10.115	22.22	0.03	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	3.57630	0.00358	4.53670	0.00454	3.576	22.61	0.01	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry			13.69560	13.69560	13.73080	13.73080		17.27	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry			13.70440	13.70440	13.73960	13.73960		17.14	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	7.43360	0.00743	6.08730	0.00609	7.434	15.41	0.03	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	431.83380	0.43183	416.73330	0.41673	431.834	17.67	0.56	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	10.27680	0.01028	12.47350	0.01247	10.277	23.06	0.02	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.71500	13.71500	13.75020	13.75020		17.02	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.71860	13.71860	13.75370	13.75370		17.06	0.00	0.00	0	5,470.00
\$ / R	On 20/08/2018	Any day expiry			13.72740	13.72740	13.76260	13.76260		17.11	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry			13.74700	13.74700	13.78220	13.78220		17.04	0.00	0.00	0	2,602.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	107.41400	0.10741	101.64700	0.10165	107.414	15.55	0.20	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	456.06350	0.45606	479.05070	0.47905	456.063	16.84	0.55	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	443.21640	0.44322	428.86430	0.42886	443.216	17.18	0.51	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	37.61150	0.03761	41.84650	0.04185	37.612	22.51	0.07	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	21.68800	0.02169	24.91470	0.02491	21.688	23.40	0.04	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.75240	13.75240	13.78750	13.78750		16.92	0.00	0.00	0	197.00
\$ / R	On 13/09/2018	Any day expiry			13.77040	13.77040	13.80540	13.80540		16.89	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	221.42640	0.22143	212.55690	0.21256	221.426	16.02	0.31	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.77760	13.77760	13.81260	13.81260		16.93	0.00	1,477,950,707.20	107,272	594,678.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	7.46180	0.00746	6.93290	0.00693	7.462	17.84	0.02	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	7.69150	0.00769	7.14870	0.00715	7.691	17.77	0.02	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	8.95340	0.00895	8.33400	0.00833	8.953	17.44	0.02	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	11.25510		0.01126		10.49960	0.01050	11.255	16.93	0.03	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	13.11850		0.01312		12.25510	0.01226	13.118	16.60	0.03	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	14.16650		0.01417		13.24260	0.01324	14.167	16.43	0.03	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	16.52690		0.01653		15.46940	0.01547	16.527	16.10	0.04	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	24.36630		0.02437		22.87540	0.02288	24.366	15.26	0.05	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,551.96630		1.55197		1,585.47540	1.58548	1,551.966	15.26	0.95	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	26.34650		0.02635		24.74830	0.02475	26.347	15.09	0.06	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	29.86620		0.02987		28.07850	0.02808	29.866	14.83	0.07	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,318.25130		1.31825		1,350.95720	1.35096	1,318.251	14.87	0.91	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	40.65130		0.04065		38.35720	0.03836	40.651	14.87	0.09	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	50.15300		0.05015		47.44330	0.04744	50.153	14.96	0.10	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	54.11890		0.05412		51.24330	0.05124	54.119	15.00	0.11	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	59.76890		0.05977		56.65940	0.05666	59.769	15.04	0.12	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,086.95960		1.08696		1,118.08170	1.11808	1,086.960	15.18	0.85	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,062.51290		1.06251		1,093.42740	1.09343	1,062.513	15.21	0.85	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	94.78470		0.09478		90.33920	0.09034	94.785	15.27	0.17	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	906.87490		0.90687		936.24420	0.93624	906.875	15.44	0.79	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	189.38620		0.18939		182.00600	0.18201	189.386	15.75	0.28	15,393,069.44	4,000	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	766.98620		0.76699		794.60600	0.79461	766.986	15.75	0.72	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	196.42400		0.19642		188.86210	0.18886	196.424	15.79	0.28	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	734.87950		0.73488		762.04370	0.76204	734.879	15.85	0.71	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	207.27950		0.20728		199.44370	0.19944	207.280	15.85	0.29	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	589.20880		0.58921		614.00650	0.61401	589.209	16.34	0.62	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	360.17960		0.36018		349.00450	0.34900	360.180	16.54	0.42	23,389,902.48	4,000	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	537.77960		0.53778		561.60450	0.56160	537.780	16.54	0.58	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	513.49140		0.51349		536.82450	0.53682	513.491	16.64	0.56	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	593.67870		0.59368		578.41920	0.57842	593.679	17.44	0.56	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	148.42420		0.14842		0.00000	0.00000	148.424	19.88	0.21	22,856,038.80	8,000	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	61.30810		0.06131		66.94230	0.06694	61.308	21.84	0.09	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	57.62350		0.05762		62.99310	0.06299	57.624	21.98	0.09	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	52.78170		0.05278		57.79380	0.05779	52.782	22.17	0.08	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	46.35010		0.04635		50.87460	0.05087	46.350	22.46	0.07	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			13.79740		13.79740		13.83220	13.83220		16.91	0.00	0.00	0	3,280.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	144.07700		0.14408		138.32490	0.13832	144.077	15.46	0.22	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	492.05090		0.49205		514.37370	0.51437	492.051	16.88	0.52	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	486.04700		0.48605		473.43090	0.47343	486.047	16.91	0.48	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	60.73590		0.06074		65.88510	0.06589	60.736	22.15	0.09	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	39.35000		0.03935		42.76980	0.04277	39.350	23.15	0.06	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.80450		13.80450		13.83930	13.83930		16.86	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.84520		13.84520		13.88010	13.88010		16.90	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.85230		13.85230		13.88720	13.88720		16.86	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.85580		13.85580		13.89080	13.89080		16.87	0.00	0.00	0	3,363.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	182.01480		0.18201		175.49300	0.17549	182.015	15.44	0.23	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	529.04370		0.52904		516.07830	0.51608	529.044	16.78	0.46	0.00	0	1,000.00

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\$ / R	On 31/10/2018	Any day expiry	13.93	Call	531.31000	0.53131	552.06280	0.55206	531.310	17.04	0.50	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	86.36390	0.08636	92.41540	0.09242	86.364	21.79	0.11	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	63.41760	0.06342	66.97250	0.06697	63.418	22.95	0.08	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.85760	13.85760	13.89260	13.89260		16.87	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.86470	13.86470	13.89970	13.89970		16.84	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	30.22690	0.03023	29.23620	0.02924	30.227	15.79	0.05	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	568.56630	0.56857	555.16670	0.55517	568.566	16.86	0.48	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	75.57760	0.07558	79.88280	0.07988	75.578	22.36	0.09	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.87890	13.87890	13.91390	13.91390		16.90	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.88420	13.88420	13.91920	13.91920		16.92	0.00	9,798,600.00	700	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	6.55510	0.00656	6.09800	0.00610	6.555	17.66	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	23.79720	0.02380	22.33530	0.02234	23.797	16.05	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	936.30040	0.93630	962.58750	0.96259	936.300	15.71	0.71	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.90900	13.90900	13.94400	13.94400		16.87	0.00	0.00	0	3,117.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	212.68670	0.21269	205.63580	0.20564	212.687	15.46	0.24	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	561.56350	0.56156	548.42350	0.54842	561.563	16.70	0.45	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	557.68850	0.55769	577.63630	0.57764	557.688	17.20	0.48	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	106.32160	0.10632	113.01700	0.11302	106.322	21.62	0.12	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	81.39800	0.08140	85.78950	0.08579	81.398	22.97	0.09	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.92840	13.92840	13.96360	13.96360		16.91	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	491.22330	0.49122	479.15920	0.47916	491.223	16.39	0.41	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	216.86980	0.21687	227.97770	0.22798	216.870	19.97	0.21	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.93380	13.93380	13.96890	13.96890		16.92	0.00	19,883,532.60	1,427	74,065.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	27.03890	0.02704	25.37940	0.02538	27.039	15.52	0.04	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	32.80830	0.03281	30.88840	0.03089	32.808	15.46	0.05	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	42.32650	0.04233	40.00280	0.04000	42.326	15.37	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	49.87880	0.04988	47.25310	0.04725	49.879	15.32	0.07	172,023.72	170	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	51.51700	0.05152	48.82780	0.04883	51.517	15.31	0.07	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	58.52130	0.05852	55.56610	0.05557	58.521	15.26	0.08	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	68.36240	0.06836	0.00000	0.00000	68.362	15.21	0.09	9,709,864.32	7,300	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	73.76910	0.07377	0.00000	0.00000	73.769	15.18	0.10	4,663,718.00	3,300	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	89.47410	0.08947	85.44430	0.08544	89.474	15.11	0.12	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	106.26450	0.10626	101.70160	0.10170	106.265	15.04	0.14	38,520,639.60	20,000	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,540.06450	1.54006	1,570.60160	1.57060	1,540.065	15.04	0.86	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	130.19830	0.13020	124.94190	0.12494	130.198	15.09	0.16	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	141.11460	0.14111	135.56130	0.13556	141.115	15.14	0.17	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	157.43510	0.15744	151.45630	0.15146	157.435	15.22	0.19	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	226.06040	0.22606	218.45920	0.21846	226.060	15.47	0.24	34,505,966.82	10,170	190,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,159.86040	1.15986	1,187.35920	1.18736	1,159.860	15.47	0.76	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	258.20700	0.25821	249.91820	0.24992	258.207	15.57	0.27	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,026.90650	1.02691	1,053.02040	1.05302	1,026.906	15.67	0.71	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	300.41890	0.30042	291.29320	0.29129	300.419	15.70	0.30	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	311.60670	0.31161	302.26540	0.30227	311.607	15.73	0.30	13,968,111.93	3,300	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	995.40670	0.99541	1,021.16540	1.02117	995.407	15.73	0.70	0.00	0	10,000.00

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 14/12/2018	Foreign Exchange Future	13.45	Put	397.43630		0.39744		386.73110	0.38673	397.436	16.07	0.35	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	420.70860		0.42071		409.66490	0.40966	420.709	16.15	0.37	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	854.50860		0.85451		878.56490	0.87856	854.509	16.15	0.63	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	520.83710		0.52084		0.00000	0.00000	520.837	16.49	0.42	42,850,275.84	7,300	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	563.95050		0.56395		551.03680	0.55104	563.951	16.63	0.44	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	717.75050		0.71775		739.93680	0.73994	717.751	16.63	0.56	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	569.45910		0.56946		556.48150	0.55648	569.459	16.64	0.44	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	708.79390		0.70879		730.84860	0.73085	708.794	16.66	0.56	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	644.89900		0.64490		665.98650	0.66599	644.899	16.92	0.52	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	625.03100		0.62503		645.77590	0.64578	625.031	17.01	0.51	0.00	0	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	576.17080		0.57617		596.03680	0.59604	576.171	17.24	0.48	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	508.42650		0.50843		526.99650	0.52700	508.427	17.60	0.43	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	474.73230		0.47473		492.61470	0.49261	474.732	17.80	0.41	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	429.86520		0.42987		446.78940	0.44679	429.865	18.08	0.38	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	427.21400		0.42721		444.07880	0.44408	427.214	18.10	0.38	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	424.58400		0.42458		441.38970	0.44139	424.584	18.12	0.37	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	404.26480		0.40426		0.00000	0.00000	404.265	18.27	0.36	202,317,065.20	40,000	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	392.15230		0.39215		408.17650	0.40818	392.152	18.36	0.35	833,656.64	170	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	371.35200		0.37135		386.84910	0.38685	371.352	18.53	0.34	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	337.36070		0.33736		351.96210	0.35196	337.361	18.82	0.31	0.00	0	21,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	335.35620		0.33536		349.90290	0.34990	335.356	18.84	0.31	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	319.80520		0.31981		333.92170	0.33392	319.805	18.99	0.30	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	308.68240		0.30868		322.48480	0.32248	308.682	19.10	0.29	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	253.32780		0.25333		265.47850	0.26548	253.328	19.66	0.24	22,231,003.61	6,600	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	250.19710		0.25020		262.24880	0.26225	250.197	19.69	0.24	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	221.10870		0.22111		232.20900	0.23221	221.109	19.98	0.21	43,893,907.20	14,600	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	189.85570		0.18986		199.87090	0.19987	189.856	20.33	0.19	10,452,637.60	4,000	0.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	184.21530		0.18422		194.02570	0.19403	184.215	20.40	0.18	0.00	0	10,000.00
\$ / R	On 31/12/2018	Any day expiry			13.96380		13.96380		13.99920	13.99920		16.79	0.00	0.00	0	1,830.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	238.42980		0.23843		230.78370	0.23078	238.430	15.39	0.24	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	587.27170		0.58727		573.76250	0.57376	587.272	16.55	0.44	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	584.28060		0.58428		603.78590	0.60379	584.281	17.26	0.47	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	127.51370		0.12751		133.91900	0.13392	127.514	21.57	0.13	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	99.61420		0.09961		104.71130	0.10471	99.614	22.93	0.10	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.96730		13.96730		14.00280	14.00280		16.79	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			14.01640		14.01640		14.05310	14.05310		16.76	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.01810		14.01810		14.05490	14.05490		16.76	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	261.48710		0.26149		253.30740	0.25331	261.487	15.34	0.25	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	602.67980		0.60268		622.35300	0.62235	602.680	17.37	0.45	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.04090		14.04090		14.07820	14.07820		16.79	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.06720		14.06720		14.10510	14.10510		16.74	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	280.54020		0.28054		271.97040	0.27197	280.540	15.31	0.25	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	619.58540		0.61959		639.41480	0.63941	619.585	17.46	0.44	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.09880		14.09880		14.13740	14.13740		16.75	0.00	0.00	0	5,690.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	7.24570	0.00725	6.43540	0.00644	7.246	16.13	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	40.55260	0.04055	36.76680	0.03677	40.553	13.80	0.05	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	75.86760	0.07587	70.50190	0.07050	75.868	14.21	0.09	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	1,112.21750	1.11222	1,137.58410	1.13758	1,112.218	15.74	0.66	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	468.01350	0.46801	0.00000	0.00000	468.013	15.76	0.34	96,900,825.00	20,000	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	611.68310	0.61168	596.59930	0.59660	611.683	16.21	0.40	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	671.00160	0.67100	690.66150	0.69066	671.002	17.31	0.46	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	532.28240	0.53228	549.48030	0.54948	532.282	18.04	0.38	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	424.29400	0.42429	0.00000	0.00000	424.294	18.80	0.31	89,169,225.00	20,000	20,000.00
\$ / R	On 27/03/2019	Any day expiry			14.11460	14.11460	14.15360	14.15360		16.74	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			14.11820	14.11820	14.15720	14.15720		16.74	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	299.25610	0.29926	289.62640	0.28963	299.256	15.30	0.25	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	635.29870	0.63530	654.34570	0.65435	635.299	17.56	0.43	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			14.12530	14.12530	14.16430	14.16430		16.78	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.17510	14.17510	14.21440	14.21440		16.78	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	317.83500	0.31784	307.61090	0.30761	317.835	15.29	0.25	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,191.23670	1.19124	1,217.42300	1.21742	1,191.237	15.72	0.66	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	649.82550	0.64983	668.79740	0.66880	649.826	17.66	0.42	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			14.23030	14.23030	14.26990	14.26990		16.78	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	334.94520	0.33495	324.44680	0.32445	334.945	15.29	0.25	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	663.28070	0.66328	682.04480	0.68204	663.281	17.78	0.41	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			14.23560	14.23560	14.27530	14.27530		16.76	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.25520	14.25520	14.29500	14.29500		16.74	0.00	0.00	0	14,610.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	12.95070	0.01295	10.73050	0.01073	12.951	14.20	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	127.68670	0.12769	116.82700	0.11683	127.687	13.86	0.12	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	258.88840	0.25889	248.64880	0.24865	258.888	14.93	0.20	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	335.30600	0.33531	325.03560	0.32504	335.306	15.27	0.24	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	427.96290	0.42796	416.66030	0.41666	427.963	15.48	0.29	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	697.96570	0.69797	682.47350	0.68247	697.966	16.14	0.39	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	724.92180	0.72492	709.14300	0.70914	724.922	16.21	0.40	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	822.89310	0.82289	843.75410	0.84375	822.893	17.17	0.48	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	745.26700	0.74527	765.07280	0.76507	745.267	17.48	0.45	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	557.77650	0.55778	574.56790	0.57457	557.777	18.45	0.35	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	542.99780	0.54300	559.54490	0.55954	542.998	18.55	0.34	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	506.10140	0.50610	522.49430	0.52249	506.101	18.77	0.32	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	482.61320	0.48261	498.40550	0.49841	482.613	18.91	0.31	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.27870	14.27870	14.31810	14.31810		16.80	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	350.07720	0.35008	339.69890	0.33970	350.077	15.30	0.25	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	674.19360	0.67419	692.93240	0.69293	674.194	17.92	0.40	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			14.28270	14.28270	14.32200	14.32200		16.80	0.00	0.00	0	55.00
\$ / R	On 31/07/2019	Any day expiry			14.32240	14.32240	14.36130	14.36130		16.86	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	371.91640	0.37192	361.26880	0.36127	371.916	15.35	0.25	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	692.18420	0.69218	710.77090	0.71077	692.184	18.15	0.40	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			14.32370	14.32370	14.36260	14.36260		16.86	0.00	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 30/08/2019	Any day expiry										
					14.36210	14.36210	14.40060	14.40060		16.96	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	390.84590	0.39085	379.47670	0.37948	390.846	15.39	0.25	0.00	0	500.00
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	701.83080	0.70183	720.06120	0.72006	701.831	18.36	0.39	0.00	0	500.00
\$ / R			On 02/09/2019	Any day expiry	14.36610	14.36610	14.40450	14.40450		16.95	0.00	0.00	0	55.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.38470	14.38470	14.42280	14.42280		17.02	0.00	0.00	0	0.00
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	23.54170	0.02354	21.21820	0.02122	23.542	14.04	0.03	0.00	0	1,000.00
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	222.19370	0.22219	214.70210	0.21470	222.194	14.33	0.17	0.00	0	1,000.00
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	651.37500	0.65138	668.68070	0.66868	651.375	18.76	0.36	0.00	0	1,000.00
\$ / R			On 30/09/2019	Any day expiry	14.40320	14.40320	14.44120	14.44120		17.03	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	407.99200	0.40799	396.27820	0.39628	407.992	15.40	0.25	0.00	0	500.00
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	716.72650	0.71673	734.88740	0.73489	716.726	18.52	0.38	0.00	0	500.00
\$ / R			On 02/10/2019	Any day expiry	14.40580	14.40580	14.44380	14.44380		17.04	0.00	0.00	0	55.00
\$ / R			On 31/10/2019	Any day expiry	14.44420	14.44420	14.48170	14.48170		17.12	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	424.98180	0.42498	411.10010	0.41110	424.982	15.42	0.25	0.00	0	500.00
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	725.66830	0.72567	743.46080	0.74346	725.668	18.73	0.37	0.00	0	500.00
\$ / R			On 29/11/2019	Any day expiry	14.48260	14.48260	14.51970	14.51970		17.19	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	437.57670	0.43758	426.82170	0.42682	437.577	15.39	0.25	0.00	0	500.00
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	737.08080	0.73708	754.91420	0.75491	737.081	18.87	0.37	0.00	0	500.00
\$ / R			On 02/12/2019	Any day expiry	14.48660	14.48660	14.52360	14.52360		17.18	0.00	0.00	0	55.00
\$ / R			On 13/12/2019	Foreign Exchange Future	14.50120	14.50120	14.53800	14.53800		17.20	0.00	0.00	0	0.00
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	275.37220	0.27537	287.12140	0.28712	275.372	22.54	0.15	0.00	0	2,000.00
\$ / R			On 31/12/2019	Any day expiry	14.52500	14.52500	14.56160	14.56160		17.25	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	451.29390	0.45129	440.33720	0.44034	451.294	15.37	0.25	0.00	0	500.00
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	748.12300	0.74812	765.64510	0.76565	748.123	19.01	0.36	0.00	0	500.00
\$ / R			On 02/01/2020	Any day expiry	14.52770	14.52770	14.56420	14.56420		17.25	0.00	0.00	0	55.00
\$ / R			On 31/01/2020	Any day expiry	14.56610	14.56610	14.60220	14.60220		17.25	0.00	0.00	0	55.00
\$ / R			On 02/03/2020	Any day expiry	14.60710	14.60710	14.64280	14.64280		17.29	0.00	0.00	0	55.00
\$ / R			On 02/04/2020	Any day expiry	14.64820	14.64820	14.68340	14.68340		17.34	0.00	0.00	0	55.00
\$ / R			On 29/04/2020	Any day expiry	14.68390	14.68390	14.71870	14.71870		17.37	0.00	0.00	0	55.00
\$ / R			On 02/06/2020	Any day expiry	14.72890	14.72890	14.76320	14.76320		17.41	0.00	0.00	0	1,055.00
\$ / R			On 12/06/2020	Foreign Exchange Future	14.74220	14.74220	14.77630	14.77630		17.41	0.00	0.00	0	0.00
\$ / R			On 28/07/2020	Any day expiry	14.84480	14.84480	14.88540	14.88540		17.55	0.00	0.00	0	84,000.00
\$ / R			On 14/09/2020	Foreign Exchange Future	14.96910	14.96910	15.01330	15.01330		17.71	0.00	0.00	0	0.00
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	13.77760	13.77760	13.81260	13.81260		16.93	0.00	1,928,864.00	140	346.00
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	13.93380	13.93380	13.96890	13.96890		16.92	0.00	0.00	0	10.00
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	14.25520	14.25520	14.29500	14.29500		16.74	0.00	0.00	0	0.00
£ / R			On 17/09/2018	Foreign Exchange Future	18.33430	18.33430	18.27130	18.27130		16.02	0.00	25,356,336.90	1,383	225,032.00
£ / R			On 14/12/2018	Foreign Exchange Future	18.61750	18.61750	18.55540	18.55540		16.01	0.00	12,064,140.00	648	7,437.00
£ / R			On 18/03/2019	Foreign Exchange Future	18.92980	18.92980	18.87310	18.87310		16.55	0.00	0.00	0	4,932.00
£ / R			On 14/06/2019	Foreign Exchange Future	19.22540	19.22540	19.17110	19.17110		16.89	0.00	0.00	0	6,543.00
¥ / R			On 17/09/2018	Foreign Exchange Future	0.12599	0.12599	0.12618	0.12618		21.33	0.00	0.00	0	115.00

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			0.12827		0.12827		0.12848	0.12848		20.98	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13329		0.13329		0.13353	0.13353		19.77	0.00	0.00	0	0.00
€ / R	On 16/07/2018	Any day expiry			15.89140		15.89140		15.89140	15.89140		16.21	0.00	0.00	0	34.00
€ / R	On 17/07/2018	Any day expiry			15.89460		15.89460		15.89500	15.89500		16.22	0.00	0.00	0	0.00
€ / R	On 17/07/2018	Any day expiry	15.63	Put	150.88470		0.15088		167.75670	0.16776	150.885	15.63	0.34	0.00	0	10,000.00
€ / R	On 31/07/2018	Any day expiry			15.94080		15.94080		15.94280	15.94280		16.08	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.09790		16.09790		16.09930	16.09930		15.91	0.00	9,755,327.40	606	134,908.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	9.33180		0.00933		9.84010	0.00984	9.332	17.47	0.02	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	20.99170		0.02099		23.78000	0.02378	20.992	14.77	0.04	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	372.09920		0.37210		383.70710	0.38371	372.099	15.54	0.40	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	285.70980		0.28571		298.98770	0.29899	285.710	17.26	0.33	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	24.45170		0.02445		27.31920	0.02732	24.452	21.60	0.04	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.39530		16.39530		16.39610	16.39610		15.83	0.00	12,296,475.00	750	19,006.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.72780		16.72780		16.73290	16.73290		15.65	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.04730		17.04730		17.05260	17.05260		15.59	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.28000		96.28000		96.38000	96.38000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.31000		93.31000		96.46000	96.46000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.08000		92.08000		88.40000	88.40000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.25000		94.25000		90.08000	90.08000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.02000		98.02000		96.99000	96.99000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.61000		96.61000		93.31000	93.31000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.68000		98.68000		96.66000	96.66000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.09000		104.09000		107.90000	107.90000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			104.45000		104.45000		108.28000	108.28000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			98.04000		98.04000		98.65000	98.65000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			105.16000		105.16000		109.02000	109.02000			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			101.76000		101.76000		101.76000	101.76000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			102.24000		102.24000		102.24000	102.24000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.59000		99.59000		101.26000	101.26000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.03000		102.03000		102.04000	102.04000			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		99.33000	99.33000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.77000		99.77000		99.78000	99.78000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.94000		101.94000		103.68000	103.68000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.95000		102.95000		104.71000	104.71000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			99.06000		99.06000		100.78000	100.78000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			102.72000		102.72000		106.16000	106.16000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 17/12/2020	Interest Rate Swap	96.71000	96.71000	96.66000	96.66000					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.98000	95.98000	97.72000	97.72000					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.22000	95.22000	96.94000	96.94000					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.43000	95.43000	95.38000	95.38000					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.65000	97.65000	97.74000	97.74000					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.81000	97.81000	99.62000	99.62000					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.04000	99.04000	99.24000	99.24000					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.98000	102.98000	108.45000	108.45000					0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.26000	104.26000	109.81000	109.81000					0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.72000	97.72000	99.63000	99.63000					0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.76000	103.76000	109.31000	109.31000					0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	582.17800	582.17800	580.50500	580.50500					0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	592.57500	592.57500	590.86900	590.86900					0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	604.07100	604.07100	602.33100	602.33100					0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	672.84200	672.84200	669.55800	669.55800					0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	684.85900	684.85900	681.51200	681.51200					0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	698.14500	698.14500	694.73300	694.73300					0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	611.83000	611.83000	607.85700	607.85700					0.00	6,118,300.00	1	859.00
ALBI	On 01/11/2018	Index Future	622.75700	622.75700	618.71000	618.71000					0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	634.83800	634.83800	630.71200	630.71200					0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.17150	10.17150	10.18760	10.18760				12.98	0.00	0.00	0	8,621.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.29400	10.29400	10.30870	10.30870				12.96	0.00	51,470.00	5	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.42850	10.42850	10.44480	10.44480				13.71	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.55850	10.55850	10.57730	10.57730				14.11	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.50340	10.50340	10.53760	10.53760				14.26	0.00	0.00	0	500.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.99620	13.99620	13.98130	13.98130				15.27	0.00	0.00	0	1,215.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.26950	14.26950	14.25430	14.25430				15.36	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.86940	14.86940	14.85700	14.85700				15.59	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.10950	2.10950	2.12330	2.12330				14.57	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.12590	2.12590	2.14010	2.14010				14.84	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.16050	2.16050	2.17580	2.17580				15.31	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.16610	2.16610	2.16560	2.16560				14.83	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.20790	2.20790	2.20730	2.20730				14.93	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.29520	2.29520	2.29520	2.29520				16.23	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

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
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.95226		77.71342		11.04498	77.16869			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	11.07016		75.31298		11.16630	74.75815			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	11.20422		76.77369		11.30423	76.20799			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	11.14071		80.49582		11.24355	79.80847			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	11.25438		77.67344		11.36106	76.97334			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.37923		79.17965		11.49010	78.46593			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	606.92700		606.92700		602.76500	602.76500			0.00	0.00	0	475.00
GOVI	On 01/11/2018	GOVI	617.76700		617.76700		613.52700	613.52700			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	629.75100		629.75100		625.42900	625.42900			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.75760		1.75760		1.76200	1.76200		16.63	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.77970		1.77970		1.78430	1.78430		17.00	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.82480		1.82480		1.82990	1.82990		16.46	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	131.70623		131.70623		131.70615	131.70615			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	134.08627		134.08627		134.08549	134.08549			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	135.30019		135.30019		135.29921	135.29921			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	100.54699		100.54699		100.54652	100.54652			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	101.31441		101.31441		101.31337	101.31337			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	103.29965		103.29965		103.29844	103.29844			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	103.51719		103.51719		103.77542	103.77542			0.00	0.00	0	9,461.00
I2033	On 01/11/2018	Bond Future	104.26684		104.26684		104.52908	104.52908			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	106.30994		106.30994		106.57727	106.57727			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

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
I2038	On 02/08/2018	Bond Future	123.74402		123.74402		124.03192	124.03192			0.00	9,899,521.60	80	9,115.00
I2038	On 01/11/2018	Bond Future	125.98014		125.98014		126.27255	126.27255			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	126.85846		126.85846		127.15647	127.15647			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	116.47760		116.47760		116.92542	116.92542			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future	116.93320		116.93320		117.38868	117.38868			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	119.22436		119.22436		119.68848	119.68848			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	121.87335		121.87335		121.87206	121.87206			0.00	9,749,868.00	80	9,701.00
I2050	On 01/11/2018	Bond Future	124.07579		124.07579		124.07370	124.07370			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	124.73535		124.73535		124.73351	124.73351			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	252.33900		252.33900		252.57600	252.57600			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future	256.90000		256.90000		257.13900	257.13900			0.00	17,983,000.00	7	234.00
IGOV	On 07/02/2019	Index Future	261.93400		261.93400		262.17800	262.17800			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 17/09/2018	Foreign Exchange Future	0.13470		0.13470		0.13440	0.13440			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.13440		0.13440		0.13350	0.13350			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13160		0.13160		0.13310	0.13310			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.70180		1.70180		1.69840	1.69840		14.29	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.72730		1.72730		1.72390	1.72390		14.54	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.77990		1.77990		1.77760	1.77760		15.79	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.47210		9.47210		9.48610	9.48610		14.54	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.58400		9.58400		9.59740	9.59740		14.63	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.82390		9.82390		9.83940	9.83940		15.28	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.32630		1.32630		1.32760	1.32760			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.33510		1.33510		1.33640	1.33640			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.35270		1.35270		1.35370	1.35370			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.33070		1.33070		1.32280	1.32280			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future	1.16840		1.16840		1.16560	1.16560			0.00	7,587,589.60	6,494	2,723.00

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 / ¥EN	On 17/09/2018	Foreign Exchange Future			7.93710		7.93710	0.12391	7.92490	7.92490		16.61	0.00	556,648.62	566	0.00
R186	On 02/08/2018	Bond Future			8.95370		110.30109		9.03611	109.79631		8.29	0.00	41,473,209.84	376	112,220.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.62000		0.00062		0.38000	0.00038	0.620	7.64	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	81.19000		0.08119		56.58000	0.05658	81.190	7.64	0.07	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	649.57000		0.64957		505.60000	0.50560	649.570	7.82	0.34	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future			9.03019		112.27107		9.11651	111.75668		8.08	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	229.87000		0.22987		185.83000	0.18583	229.870	7.31	0.10	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	757.79000		0.75779		640.18000	0.64018	757.790	7.44	0.26	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,846.62000		1.84662		2,091.93000	2.09193	1,846.620	8.01	0.44	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.11693		109.14354		9.20768	108.61908		8.58	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			298.49409		298.49409		299.13547	299.13547			0.00	8,954,822.70	30	2,388.00
R197	On 01/11/2018	Bond Future			303.88833		303.88833		304.53952	304.53952			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			302.48641		302.48641		303.15010	303.15010			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			236.02740		236.02740		236.02656	236.02656			0.00	23,602,740.00	100	22,040.00
R202	On 01/11/2018	Bond Future			240.29282		240.29282		240.29058	240.29058			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			241.09399		241.09399		241.09148	241.09148			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			8.29537		101.32255		8.37333	101.03530		4.52	0.00	0.00	0	41,435.00
R2023	On 01/11/2018	Bond Future			8.37072		99.20605		8.45424	98.91311		4.58	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.46181		101.13033		8.55206	100.83157		4.79	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			9.36497		90.67005		9.44716	90.13864		11.21	0.00	38,988,121.50	430	49,926.00
R2030	On 02/08/2018	Bond Future	8.51	Call	47.54000		0.04754		32.89000	0.03289	47.540	10.20	0.04	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	309.54000		0.30954		232.82000	0.23282	309.540	10.40	0.18	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	977.23000		0.97723		1,217.85000	1.21785	977.230	11.21	0.39	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.43627		92.28925		9.52152	91.74779		11.00	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.51693		90.06991		9.60564	89.51785		11.72	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			9.53841		93.16717		9.62554	92.55836		12.09	0.00	0.00	0	34,986.00
R2032	On 01/11/2018	Bond Future			9.61274		90.67602		9.70295	90.05596		12.40	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.69530		92.43468		9.78895	91.80243		12.63	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

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
R2035	On 02/08/2018	Bond Future		9.62187	97.72105		9.71398	97.00440		12.74	0.00	0.00	0	69,074.00
R2035	On 01/11/2018	Bond Future		9.69433	94.97030		9.78955	94.24033		13.11	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.77611	96.81236		9.87483	96.06816		13.39	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		9.67787	90.10936		9.77000	89.38901		13.95	0.00	0.00	0	56,155.00
R2037	On 01/11/2018	Bond Future		9.74473	91.71850		9.83980	90.98481		13.71	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.81965	89.23746		9.91805	88.48935		14.70	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		6.57513	101.51302		6.57664	101.51247		0.20	0.00	9,846,762.94	97	10,270.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future		9.74259	93.53291		9.83978	92.71687		14.37	0.00	0.00	0	25,272.00
R2040	On 01/11/2018	Bond Future		9.80886	95.20312		9.90910	94.37206		14.13	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	163.02000	0.16302	123.94000	0.12394	163.020	12.16	0.06	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	806.79000	0.80679	654.09000	0.65409	806.790	12.37	0.21	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,032.53000	1.03253	848.28000	0.84828	1,032.530	12.58	0.25	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,136.95000	3.13695	2,739.77000	2.73977	3,136.950	13.84	0.51	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.88302	92.53913		9.98672	91.69177		15.19	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		9.77148	90.62839		9.87368	89.75846		15.03	0.00	0.00	0	36,114.00
R2044	On 01/11/2018	Bond Future		9.83542	92.24682		9.94076	91.36085		14.80	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.90686	89.65068		10.01574	88.74745		15.93	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		9.75885	94.07268		9.86094	93.18068		14.80	0.00	0.00	0	103,114.00
R2048	On 01/11/2018	Bond Future		9.82398	91.32009		9.92924	90.41171		15.29	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.89698	93.09127		10.00581	92.16520		15.69	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		7.62281	99.94709		7.69412	99.85203		0.99	0.00	14,592,275.14	146	21,368.00
R207	On 01/11/2018	Bond Future		7.69562	101.73203		7.78296	101.63472		0.90	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.81243	100.06026		7.92645	99.96096		1.00	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		7.90637	99.65104		7.98040	99.48028		2.25	0.00	25,211,713.12	253	30,836.00

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	On 01/11/2018	Bond Future			7.98324		98.03122		8.06598	97.85687		2.35	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			8.08181		99.93261		8.17598	99.75478		2.65	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			9.59896		73.96854		9.69088	73.36463		14.28	0.00	594,263,250.36	8,034	118,213.00
R209	On 02/08/2018	Bond Future	8.46	Call	9.96000		0.00996		6.22000	0.00622	9.960	12.96	0.01	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	12.04000		0.01204		7.56000	0.00756	12.040	12.96	0.01	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	5,441.04000		5.44104		6,019.01000	6.01901	5,441.040	12.96	0.94	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	146.81000		0.14681		101.98000	0.10198	146.810	12.97	0.10	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	3,066.02000		3.06602		3,559.73000	3.55973	3,066.020	13.31	0.77	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	2,024.46000		2.02446		2,432.25000	2.43225	2,024.460	13.75	0.62	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,621.76000		1.62176		1,323.86000	1.32386	1,621.760	14.14	0.55	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	283.30000		0.28330		392.36000	0.39236	283.300	15.19	0.14	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	40.07000		0.04007		61.96000	0.06196	40.070	16.46	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.66301		72.14181		9.75775	71.52674		14.72	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	8.89	Call	571.37000		0.57137		467.91000	0.46791	571.370	12.92	0.19	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,388.68000		2.38868		2,098.01000	2.09801	2,388.680	14.17	0.51	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,630.73000		1.63073		1,870.81000	1.87081	1,630.730	14.69	0.36	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,586.86000		1.58686		1,822.33000	1.82233	1,586.860	14.72	0.35	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.73355		73.54100		9.83139	72.91394		15.09	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			187.65352		187.65352		187.49374	187.49374			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			188.54456		188.54456		188.38075	188.38075			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			192.23889		192.23889		192.07169	192.07169			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			153.47013		153.47013		153.49706	153.49706			0.00	0.00	0	4,777.00
R212	On 01/11/2018	Bond Future			156.24345		156.24345		156.26999	156.26999			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			157.15122		157.15122		157.17809	157.17809			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			9.43143		85.35219		9.51850	84.80008		11.71	0.00	0.00	0	33,527.00
R213	On 01/11/2018	Bond Future			9.50347		83.33037		9.59359	82.76802		12.02	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
R213	On 07/02/2019	Bond Future	9.58511		84.94672		9.67869	84.37334		12.29	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	9.72846		73.52227		9.83049	72.82379		15.24	0.00	0.00	0	32,501.00
R214	On 01/11/2018	Bond Future	9.79279		71.54248		9.89788	70.83115		15.73	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.86484		72.93013		9.97336	72.20499		16.08	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.16370		10.16370		10.18890	10.18890		14.19	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.29970		10.29970		10.32470	10.32470		14.30	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.57970		10.57970		10.60910	10.60910		14.74	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.80390		2.80390		2.80780	2.80780		21.83	0.00	0.00	0	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.73230		2.73230		2.73530	2.73530		20.70	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.58760		2.58760		2.58980	2.58980		17.91	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.31040		1.31040		1.31940	1.31940			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.27130		1.27130		1.28040	1.28040			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.18600		1.18600		1.19390	1.19390			0.00	0.00	0	0.00

Total for Derivatives : **3,049,741,207.72** **302,535** **5 601 546.00**

Grand Total: **3,049,741,207.72** **302,535** **5 601 546.00**